

Vectors

$a:b:c \rightarrow \text{const}$
direction ratios $\rightarrow \langle pa, pb, pc \rangle \rightarrow$ unit vector
 $\hat{a} = \frac{\vec{a}}{|a|} = i \cos\alpha + j \cos\beta + k \cos\gamma$
direction cosines
 $1 = \cos^2\alpha + \cos^2\beta + \cos^2\gamma$

$$\vec{a} \cdot \vec{b} = |a||b| \cos\theta$$

$$\vec{a} \times \vec{b} = |a||b| \sin\theta \hat{n} \Rightarrow \begin{vmatrix} i & j & k \\ a & b & c \\ d & e & f \end{vmatrix}$$

1/2 gram Area $\frac{1}{2} |\vec{a} \times \vec{b}| = |\vec{a} \times \vec{b}|$ coplanar
collinear

$|\vec{AB} \cdot \vec{n}| = |\vec{AC}|$ equate coefficient
take dot cross scalar triple swap
dot product distribute

parallellopiped volume $= |\vec{a} \cdot (\vec{b} \times \vec{c})|$ $[\vec{a}, \vec{b}, \vec{c}] = [a_1 a_2 a_3, b_1 b_2 b_3, c_1 c_2 c_3]$

tetrahedron vol. $= [\vec{a}, \vec{b}, \vec{c}] \times \frac{1}{6}$

* same vector in scalar product = 0

$$\vec{a} \times (\vec{b} \times \vec{c}) = (\vec{a} \cdot \vec{c}) \vec{b} - (\vec{a} \cdot \vec{b}) \vec{c}$$

$$(\vec{a} \times \vec{b}) \times \vec{c} = (\vec{a} \cdot \vec{c}) \vec{b} - (\vec{c} \cdot \vec{b}) \vec{a}$$

* co-planar. vectors $[\vec{a}, \vec{b}, \vec{c}] = 0$ $\left(\frac{a_1}{a_2} = \frac{b_1}{b_2} = \frac{c_1}{c_2} \right) = 0$

* ratio formula



$$\vec{c} = \frac{m\vec{b} + n\vec{a}}{m+n} \parallel$$

Straight line

• Intersecting lines

\rightarrow eqn 1, 2 solve \rightarrow plug
eqn 2, 3 solve \rightarrow plug
eqn 3, 1 solve \rightarrow plug
S, t parameters Solve
Sol'n exist ✓

• angle between lines

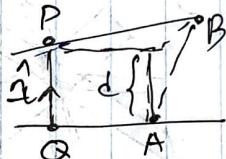
$$\vec{t}_1 \cdot \vec{t}_2 = \cos\theta$$

parallel $\vec{t}_1 \parallel \vec{t}_2$

$$\frac{\vec{t}_1 \cdot \vec{t}_2}{|\vec{t}_1||\vec{t}_2|} = \cos\theta, \text{ vectors along lines}$$

$$\frac{a}{d} = \frac{b}{e} = \frac{c}{f} = \lambda \langle d, e, f \rangle$$

• shortest distance between skew lines



$$r_1 = \langle 1, 1, 0 \rangle + \lambda \langle 2, -1, 1 \rangle$$

$$r_2 = \langle 2, 1, -1 \rangle + \mu \langle 3, -5, 2 \rangle$$

$$d = |\vec{AB} \cdot \vec{n}|$$

* can calculate P & Q by using λ, μ and dot product with one eqn's vector along it

(1, 2, 3)
A \rightarrow $r = \langle 2, 3, 4 \rangle + \lambda \langle 3, 4, 5 \rangle$
 $d = \sqrt{(2+3\lambda)^2 + (3+4\lambda)^2 + (4+5\lambda)^2}$

$\vec{AP} \cdot \vec{t}_1 = 0 \Rightarrow \lambda \checkmark \Rightarrow A \checkmark$

• perpendicular distance between point & line

• angle bisectors



vectors along the angle bisectors $\vec{t}_1 + \vec{t}_2 \checkmark$
 $\vec{t}_3 - \vec{t}_2 \checkmark$

common point \Rightarrow solve r_1 & $r_2 \checkmark$

Vector eqn $\vec{r} = r_1 + t \langle 4, 5, 6 \rangle$ Cartesian eqn $\frac{x-1}{4} = \frac{y-2}{5} = \frac{z-1}{6}$
parametric eqn's $\begin{cases} x = 1 + 4t \\ y = 2 + 5t \\ z = 3 + 6t \end{cases}$ Symmetric form $\frac{x-1}{4} = \frac{y-2}{5} = \frac{z-1}{6}$

Plane

$$\underline{r} \cdot \underline{n} = \underline{r}_0 \cdot \underline{n}$$



$$\langle x, y, z \rangle \langle a, b, c \rangle = \langle x_0, y_0, z_0 \rangle \langle a, b, c \rangle$$

$$ax + by + cz = d$$

- angle between planes



$$\cos(\pi - \theta) = \frac{\underline{n}_1 \times \underline{n}_2}{|\underline{n}_1| |\underline{n}_2|}$$

$$-\cos\theta = \frac{|\underline{n}_1 \times \underline{n}_2|}{|\underline{n}_1| |\underline{n}_2|}$$

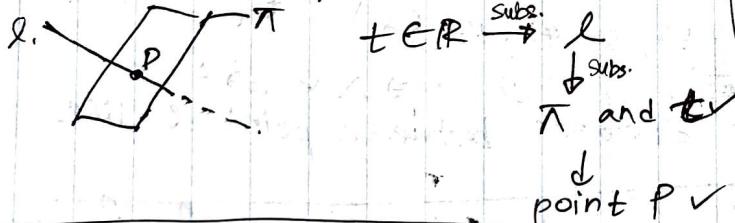
- eqⁿ of line along intersection of planes



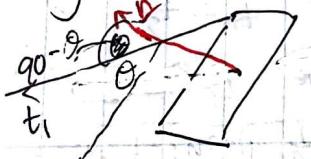
take $\underline{x} = t \in \mathbb{R}$ $\Rightarrow \underline{n}_1, \underline{n}_2$ subst.
arbitrary point on the line of intersection $\underline{x} = t \in \mathbb{R}$

Cartesian eqⁿ ✓

Intersection of plane & line



- Angle between plane & line



$$\cos(\theta - \alpha) = \frac{\underline{n} \cdot \underline{t}_1}{|\underline{n}| |\underline{t}_1|}$$

$$\sin \theta = \frac{|\underline{n} \times \underline{t}_1|}{|\underline{n}| |\underline{t}_1|}$$

- perpendicular distance from point - plane

$$A(1, 2, 3)$$



$$\pi: 2x - y + z = 4$$

$$\underline{n} = \langle 2, -1, 1 \rangle$$

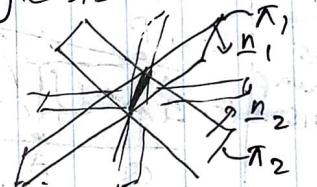
$$AC \equiv \langle 1, 2, 3 \rangle + t \langle 2, -1, 1 \rangle$$

x, y, z points

find B using π ($x=1, y=1, z=?$)

$$|AC| = |\underline{AB} \cdot \hat{\underline{n}}|$$

- Angle bisectors between 2 planes



$$\underline{r} \cdot \underline{n}_1 = d_1$$

$$\underline{r} \cdot \underline{n}_2 = d_2$$

$$\left| \frac{\underline{r} \cdot \underline{n}_1 - d_1}{|\underline{n}_1|} \right| = \left| \frac{\underline{r} \cdot \underline{n}_2 - d_2}{|\underline{n}_2|} \right|$$

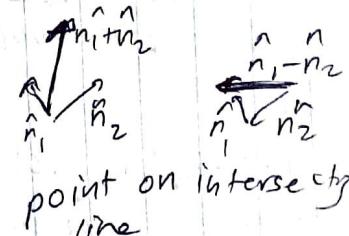
$$\begin{aligned} |\underline{n}_1 + \underline{n}_2| &\rightarrow \text{new normal vector} \\ |\underline{n}_2 - \underline{n}_1| &\rightarrow \text{new normal vector} \end{aligned}$$

method 2

\underline{l} \rightarrow intersecting line $\rightarrow \underline{t}_1$ vector along \underline{l} .

$\pi + \lambda \pi_2 \rightarrow$ intersecting plane $\rightarrow \underline{n}$

$$\underline{n} \cdot \underline{t}_1 = 0 \rightarrow \lambda \checkmark$$



If asked distance \Rightarrow

parallel vector $\langle -4, -20, -8 \rangle$ $\parallel -4 \langle 1, 5, 2 \rangle$

P
remember

take this

Matrices

$$A = A^T \rightarrow \text{symmetric}$$

$$A = -A^T \rightarrow \text{skew-symmetric}$$

diagonals = 0 $\Leftrightarrow i=j$

$$A = \underbrace{A + A^T}_{\text{2}} + \underbrace{A - A^T}_{\text{2}}$$

Show $A = A^T$ symmetric skew symmetric show $A = -A^T$

$$(AB)^T = B^T A^T$$

$$(A+B)^T = A^T + B^T$$

$$|A| = \sum_{j=1}^n a_{ij} A_{ij}$$

row expansion

co-factor matrix

$$\{ A_{ij} = (-1)^{i+j} |M_{ij}| \}$$

obtained by deleting
ith & jth row

$$\text{adj}(A) = (A_{ij})^T$$

$$= \begin{pmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \\ A_{31} & A_{32} & A_{33} \end{pmatrix}^T$$

Inverse A^{-1} \rightarrow using formulae

$$A^{-1} = \frac{\text{adj}(A)}{|A|} \neq 0$$

non singular

\rightarrow using Aug. matrix

$$\begin{bmatrix} A & I \\ I & A^{-1} \end{bmatrix} \checkmark$$

$$(AB)^{-1} = B^{-1} A^{-1}$$

Properties of determinants

① col/row = 0 or 2 rows/cols equal
 $\det = 0$

② col/row operation fine ✓

③ except interchanging row/column
 $= -|A|$

④ Scalar multiples from rows/cols
can take out

$$⑤ |AB| = |A||B|$$

both square matrices

non-homogeneous systems $AX = B$

method 1

$$|A| \neq 0, \text{ no. eq } = n \text{ (unknowns)}$$

$$X = A^{-1} B$$

method 2

Crammer's rule

$$|A| \neq 0, \text{ no. eq } = n$$

$$x_i = \frac{|A_i|}{|A|} \text{ replace } i^{\text{th}} \text{ col with } B$$

method 3

gaussian elimination

inverse using row operations

no condition $AX = B$

$[A|I] \leftarrow [A|B] \rightarrow$ row echelon form

row exchange

don't exchange

only X

only Z

each row 0 before non-zero elements
in increasing order

each row 1st non-zero element = 1 (leading)

System of linear equations

$$m \times n \quad X_{nx1} = B_{mx1}$$

non-homogeneous

$$B \neq 0$$

$$AX = B$$

consistent

$$\text{rank}(A) = \text{rank}(A|B)$$

inconsistent

$$\text{rank}(A) \neq \text{rank}(A|B)$$

no sol'n

infinite

$$\text{rank}(A) = \text{rank}(A|B)$$

$< n$

$$\text{rank}(A) = \text{rank}(A|B)$$

$< n$

$$\text{rank}(A) = \text{rank}(A|B)$$

$= n$

only trivial

$$|A| \neq 0$$

then $X = 0$

homogeneous

$$B = 0$$

$$AX = 0$$

always consistent

$$X = 0$$

trivial sol'n ✓

$$\text{rank}(A) =$$

$$\text{rank}(A|B)$$

$< n$

trivial

$$+ \text{ infinite sol'n }$$

TER

$$|A| = 0$$

Eigen values & vectors

$$AX = \lambda X$$

$$(A - \lambda I) \cdot X = 0 \rightarrow \text{homogeneous}$$

for non-trivial sol's

$$|A - \lambda I| = 0 \quad \left. \begin{array}{l} \text{Characteristic} \\ \text{eq } 0 \end{array} \right\} \quad \boxed{2}$$

1 Characteristic polynomial

2 find $\lambda_1, \lambda_2, \dots$ roots of characteristic eqn \rightarrow eigenvalues of A

3 for each λ_i plug back to $(A - \lambda_i I)X_i = 0$ where X_i is eigenvector find the corresponding eigenvector. elimination check with $(A - \lambda_i I)X_i = 0$ if λ_i is unique use last variable as $t \in \mathbb{R}$

4 2 parameters (α, β) if λ is repeated take B out as a sum instead of α, β, γ times $r = \text{algebraic multiplicity}$

Col. vectors satisfying eqn $(A - \lambda_i I)X_i = 0$ X_1, X_2, \dots

are called eigen vectors of A

Set of all eigen values $\lambda_1, \lambda_2, \dots, \lambda_n$ of A is called spectrum of A

Spectral radius of A = $R = \max \{|\lambda_1|, |\lambda_2|, \dots\}$

eigen vectors are always L.I.

$$A \underline{v} = \lambda \underline{v}$$

to find $A \begin{pmatrix} a & b \\ c & d \end{pmatrix}$

normalization of eigen vectors

$$AX = \lambda X$$

can be multiplied by non-zero K

$$A(KX) = \lambda(KX)$$

↑
scale eigen vectors = normalized eigen vectors

For eigen vectors with IR numbers, common normalization is to,

take sum of squares of elements = 1

$$\underline{X} = \begin{pmatrix} a \\ b \\ c \end{pmatrix}$$

$$\text{normalizing factor (K)} = \frac{1}{\sqrt{a^2 + b^2 + c^2}}$$

$$\text{normalized vector} = \begin{pmatrix} a/\sqrt{a^2 + b^2 + c^2} \\ b/\sqrt{a^2 + b^2 + c^2} \\ c/\sqrt{a^2 + b^2 + c^2} \end{pmatrix}$$

When eigen vector is given and corresponding eigen value is given,

we: $A \underline{v} = \lambda \underline{v}$; where \underline{v} eigen vector λ is corresponding eigen val.

eg: $p(x) = 4x^3 + 8x^2 - 5x + 10$

all possible zeros $\pm \frac{1, 2, 5, 10}{1, 2, 4} \Rightarrow \pm 1, \frac{1}{2}, \frac{1}{4}, 2, 5, \frac{5}{2}, \frac{5}{4}, 10$

form of an n -element row/column vector.

$$\|w\| = (\omega_1^2 + \omega_2^2 + \dots + \omega_n^2)^{1/2}$$

set of row/co & n -element vectors

u_1, u_2, \dots, u_n are,

Orthogonal $\Rightarrow u_i \cdot u_j = \begin{cases} 0, & i \neq j \\ \|u_i\|^2, & i=j \end{cases}$

Orthonormal $\Rightarrow u_i \cdot u_j = \begin{cases} 0, & i \neq j \\ 1, & i=j \end{cases}$

like dot product $\|u_i\|^2 = 1, i=j$

checking for orthonormal

If A , $n \times n$ symmetric matrix ($A = A^T$)

\hookrightarrow inverse is also symmetric

- \Rightarrow 1) eigenvalues of A all are \mathbb{R}
- 2) eigenvectors of A corresponding to distinct eigenvalues are mutually orthogonal

A is orthogonal \Leftrightarrow

$$A(A^T) = I$$

$$A^{-1} = A^T \quad \text{to show it is orthogonal}$$

properties: 1) product of orthogonal matrices = orthogonal matrix

2) rows/cols of orthogonal matrix forms an orthonormal set of vectors.

① Number of eigenvalues = size of matrix.

① eigenvalues of upper triangular matrix \rightarrow diagonal elements

$$\text{eg } A = \begin{pmatrix} 1 & 3 \\ 0 & 2 \end{pmatrix} \Rightarrow \lambda_1 = 1, \lambda_2 = 2$$

② If λ is eigenvalue of $A \Rightarrow \lambda^n$ is an eigenvalue of A^n

③ $\sum_{i=1}^n \lambda_i = \text{tr}(A)$ } sum of eigenvalues = trace of A

④ product of eigenvalues of $A = |A|$

$$\prod_{i=1}^n \lambda_i = |A|$$

e.g. if 2 eigenvalues are given & find other one
use this

⑤ eigenvalues of A & A^T are same because their characteristic eqns are same.

⑥ If λ is eigenvalue of $A \Rightarrow \frac{1}{\lambda}$ is an eigenvalue of A^{-1}

In \mathbb{R}^m For 2 square matrices A & B ,

1) A is similar to $B \Rightarrow \exists P^{-1}$ s.t.

$$B = P^{-1} A P$$

2) A & B have same eigen values

3) A^n & B^n " , $A \rightarrow \lambda_i$
 $A^2 \rightarrow \lambda_i^2$

Diagonalizing a matrix

- [1] $A \rightarrow$ characteristic eqⁿ $|A - \lambda I| = 0$
 eigenvalues $\lambda_i \rightarrow$ find
 eigenvectors $x_i \rightarrow$ find

[2] diagonalizing matrix $P = (x_1, x_2, \dots)$
ith column is eigen vector x_i $\rightarrow P^{-1}$ find

$$\text{diagonal matrix } D = P^{-1} A P \quad \text{prove}$$

$$= \begin{pmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \lambda_n \end{pmatrix}$$

$D = P^{-1} A P$
 $P D = A P$
 check check instead of calculating P^{-1}

Note: diagonalizing matrix P is not unique
 ∵ it depends on the order of eigenvectors
 corresponding to order of eigenvalues

properties of diagonal matrix,

$$D = \begin{pmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ \vdots & \ddots & \ddots & 0 \\ 0 & 0 & \cdots & \lambda_n \end{pmatrix}$$

$$D^m = \begin{pmatrix} \lambda_1^m & 0 & \cdots & 0 \\ 0 & \lambda_2^m & \cdots & 0 \\ \vdots & \ddots & \ddots & 0 \\ 0 & 0 & \cdots & \lambda_n^m \end{pmatrix}; m > 0$$

$$2) |D| = (\lambda_1 \cdot \lambda_2 \cdot \lambda_3 \cdots \lambda_n)$$

$$3) \text{ If } D \text{ is non-singular} \Leftrightarrow |D| \neq 0 \Leftrightarrow \begin{cases} \text{not any diagonal element} \\ = 0 \end{cases}$$

$$D^{-1} = \begin{pmatrix} \frac{1}{\lambda_1} & 0 & \cdots & 0 \\ 0 & \frac{1}{\lambda_2} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \frac{1}{\lambda_n} \end{pmatrix}$$

A can be diagonalized means $\Rightarrow \exists P^{-1} \text{ s.t}$
 $D = P^{-1} A P$
 $A = P D P^{-1}$
 $A^m = P D^m P^{-1}$ } easily take powers

Find orthogonal diagonalizing matrix for symmetric matrices

- [1] eigenvalues, eigenvectors
- [2] normalized eigenvectors

$x_1 \rightarrow x_1 \text{ divide each element by } \|x_1\|$

form diagonalizing matrix $P \rightarrow$ orthogonal ✓

Cayley-Hamilton thm

If $P_n(\lambda)$ is characteristic polynomial of A
 $|A - \lambda I|$

$\Rightarrow A$ satisfies its own characteristic eqⁿ.

$$P_n(\lambda) = 0 \Rightarrow [P_n(A) = 0]$$

can plug in A instead of λ

$$\text{eg: } \lambda^2 - 4\lambda - 11 = 0 \quad \begin{matrix} 1 \rightarrow I \\ 0 \rightarrow 0 \end{matrix} \text{ null matrix}$$

$$A^2 - 4A - I = 0$$

$$A^{-1} A^2 - 4A^{-1} A - A^{-1} I = 0$$

$$A - 4I - A^{-1} = 0$$

$$A^{-1} = A - 4I$$

easy way to find A^{-1}

Matrix norms (always non-negative numbers)

① 1-norm

$$\|A\|_1 = \max_{1 \leq j \leq n} \left(\sum_{i=1}^m |a_{ij}| \right)$$

• max abs. column sum

euclidean's norm (2-norm)

$$\|A\|_E = \|A\|_2 = \sqrt{\sum_{i=1}^m \sum_{j=1}^n (a_{ij})^2}$$

• square root of sum of squares (all elements)

② Infinity norm

$$\|A\|_\infty = \max_{1 \leq i \leq m} \left(\sum_{j=1}^n |a_{ij}| \right)$$

max abs. row sum

③ Frobenius norm

$$\|A\|_F = \sqrt{\sum_{i=1}^m \sum_{j=1}^n |a_{ij}|^2} = \sqrt{\text{trace}(A^T A)}$$

$\begin{cases} z = x+iy \\ |z| = \sqrt{x^2+y^2} \end{cases}$ to make norm of complex numbers real

Properties of matrix norms

1) $\|A\| \geq 0$

2) $\|A\| = 0 \Leftrightarrow A = 0$

3) $\|kA\| = |k| \|A\|$ for any scalar k

4) $\|A+B\| \leq \|A\| + \|B\|$

triangle inequality

5) $\|AB\| \leq \|A\| \|B\| *$

• above 5 properties must be fulfilled to define a matrix norm

• norm always $\in \mathbb{R}$, valid for any type of norm

vector norm (induced matrix norm)

1) $\|X\| > 0$ when $X \neq 0$

2) $\|X\| = 0 \Leftrightarrow X = 0$

3) $\|kX\| = |k| \|X\|$ for any scalar k

4) $\|X+Y\| \leq \|X\| + \|Y\|$

no 5th property

① 1-norm

$$\|X\|_1 = \sum_{i=1}^n |x_i|$$

② 2-norm

$$\|X\|_2 = \sqrt{\sum_{i=1}^n x_i^2}$$

③ infinity norm (∞ -norm)

$$\|X_\infty\| = \max_i |x_i|$$

$\boxed{1^n}$ for any vector X in \mathbb{R}^n \leftarrow n -vector

$$\|X\|_1 \geq \|X\|_2 \geq \|X_\infty\|$$

* only for vector norms

Induced matrix norm

1) eqⁿ for norm

2) $\{X \mid X \in \mathbb{R}^{n \times n}, \|X\|_C \leq 1\}$

unit ball in $\|X\|_C$ given by

3) for boundary $\|X\|_C = 1$

4) vectors satisfy the eqⁿ (boundary of unit ball)
draw it \square \square \circ

5) image of the boundary under the action of A given by $\{Y \mid Y = AX \text{ with } \|X\|_C = 1\}$

6) find $Y = AX$

7) draw write $\|Y\|_C = \|A\|_C$ vertices

unit ball in $\|X\|_C = \{X \mid X \in \mathbb{R}^n, \|X\|_C \leq 1\}$
 n -vector (elements)

boundary points \Rightarrow vectors satisfying $\|X\|_C = 1$

image of the boundary of unit ball in $\|X\|_C$ under the action of A

$\{Y \mid Y = AX \text{ with } \|X\|_C = 1\}$
calculate with \rightarrow

Euler's formula & Euler's identity

$$e^{ix} = \cos x + i \sin x \quad x \in \mathbb{R}$$

proved using power series

cartesian $z = x + iy$
polar $z = \rho e^{i\theta}$

$$\rho = \sqrt{x^2 + y^2}$$

- When $\rho = 1$, all \mathbb{C} numbers in the form

$$z = e^{i\theta}$$
 form a unit circle

Centered at origin

- when $x = 2\pi n$ used to find different roots of 1 (like $1^{1/3}, 1^{1/5}, 1^{1/6}, \dots$)

Euler's identity

$$e^{i\pi} + 1 = 0$$

limits at ∞

$$\lim_{z \rightarrow \infty} f(z) = \infty \Leftrightarrow \lim_{z \rightarrow \infty} \frac{1}{f(z)} = 0$$

$$\lim_{z \rightarrow \infty} f(z) = L \Leftrightarrow \lim_{z \rightarrow \infty} \frac{1}{f(z)} = 0$$

$$\lim_{z \rightarrow \infty} f(z) = \infty \Leftrightarrow \lim_{z \rightarrow 0} \frac{1}{f(1/z)} = 0$$

Continuity of complex valued funⁿ

$$f(z) = u(x, y) + i v(x, y)$$

where $z = x + iy, x, y \in \mathbb{R}$

$u(x, y), v(x, y) \in \mathbb{R}$ funⁿ

limit of a \mathbb{C} funⁿ

$$\lim_{z \rightarrow z_0} f(z_0) = L \text{ exists}$$

\Leftrightarrow we need to approach along any path to z_0 and get the limit L otherwise lim D.N.E

$$\forall \epsilon > 0 \exists \delta > 0 \quad |z - z_0| < \delta \Rightarrow |f(z) - L| < \epsilon$$

continuity check first then
Thm

- Any polynomial in z is cts everywhere
- Any rational funⁿ is cts everywhere except at 0 of the denominator

To show limit D.N.E

1 check easy paths if the limit is same
 $z \rightarrow z_0$ along x axis then $y=0$

$$z = x, z \rightarrow z_0, x \rightarrow ?$$

$z \rightarrow z_0$ along y axis then $z = iy, x=0$
to show lim exists

2 choose
 $z \rightarrow z_0$ along $y = m x + c$
 \hookrightarrow subs. x_0, y_0 find c
 $f(z) \rightarrow$ write as x variables
 $z \rightarrow z_0, x \rightarrow ?$

if limit has m , i.e. \lim / changes with m /
depend on the path take
 \Rightarrow Limit D.N.E

otherwise limit exist

* can use limit laws like PR

$$3 f(z) = u(x, y) + i v(x, y)$$

if $\lim_{\substack{x \rightarrow x_0 \\ y \rightarrow y_0}} u(x, y) = L_1$ & $\lim_{\substack{x \rightarrow x_0 \\ y \rightarrow y_0}} v(x, y) = L_2$

$\Rightarrow \lim_{z \rightarrow z_0} f(z) = L_1 + i L_2$ exists

Date: / /

Differentiability of complex valued functions

$f(z)$ is diff'ble at point z_0

$\Leftrightarrow \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0}$ exists } $\lim_{\Delta z \rightarrow 0} \frac{f(z_0 + \Delta z) - f(z_0)}{\Delta z}$

where $z = x + iy$

* rules of differentiation of real functions can be used

* quotient rule

- **singular point** → point where $f'(z)$ DNE
- **analytic** → analytic at z_0 if it is differentiable throughout the neighbourhood of z_0

region contained within some circle $|z - z_0| = r$ $r \in \mathbb{R}$

Note

- $f(z)$ diff'ble at a point only $\Rightarrow f$ is analytic at that point
- $f(z)$ not diff'ble anywhere $\Rightarrow f$ is not analytic anywhere.
- $f(z)$ diff'ble at a point $\Rightarrow f$ is cts at that point
Converse might not be true, but contrapositive is true

Cauchy Riemann eq's

original

If $f(z)$ is diff'ble at $z = z_0 \wedge f(z) = u(x, y) + i v(x, y)$
 \Rightarrow all partial derivatives of u & v exist
 \wedge at $z_0 \quad \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$

Thm

If $f(z) = u(x, y) + i v(x, y)$ satisfy Cauchy Riemann eq's
 \wedge all partial derivatives of u & v cts at z_0 **then**
 $\Leftrightarrow f(z)$ is diff'ble at z_0

* $\wedge f'(z_0) = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x}$ if Cauchy-Riemann eq satisfied only at a point $\Rightarrow f(z)$ not analytic anywhere

II write $f(z) = u(x, y) + i v(x, y)$

check $\frac{\partial u}{\partial x} =$ take derivatives w.r.t x considering all other variables constants $\Leftrightarrow \frac{\partial v}{\partial y} =$

$\frac{\partial u}{\partial y} =$ $\Leftrightarrow \frac{\partial v}{\partial x}$

III all partial derivatives of u & v cts. at z_0

if partial derivatives hard to find take limit defn

$\frac{\partial u}{\partial x}(x_0, y_0) = \lim_{\Delta x \rightarrow 0} \frac{u(x_0 + \Delta x, y_0) - u(x_0, y_0)}{\Delta x}$

$\frac{\partial u}{\partial y}(x_0, y_0) = \lim_{\Delta y \rightarrow 0} \frac{u(x_0, y_0 + \Delta y) - u(x_0, y_0)}{\Delta y}$