D1.1.1: Complex numbers

Let z=x+iy and w=a+ib where $x,y,a,b\in\mathbb{R}.$ Then z and w are complex numbers. Furthermore:

- 1. z = w iff x = a and y = b.
- 2. $\operatorname{Re}(z) := x$ and $\operatorname{Im}(z) := y$.
- 3. $|z| := \sqrt{x^2 + y^2}$
- 4. The **complex conjugate** of z is:

$$z^* := x - iy$$
.

5. Addition and multiplication:

$$(x+iy)+(a+ib) = (x+a)+i(y+b)$$

 $(x+iy)(a+ib) = (xa-yb)+i(xb+ya).$

6. $\mathbb{C} := \{x + iy : x, y \in \mathbb{R}\}$

with rule $i^2 = -1$.

L1.1.3

Let $u, w, z \in \mathbb{C}$ where z = x + iy. Then:

- 1. z + w = w + z and zw = wz.
- 2. u + (z + w) = (u + z) + w
- 3. u(zw) = (uz)w
- 4. u(z+w) = uz + uw
- 5. z + 0 = z and 1z = z.
- 6. $\exists (-z := -x + i(-y)): z + (-z) = 0.$
- 7. $\exists z^{-1} : zz^{-1} = 1$ where:

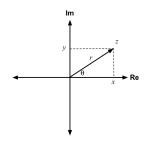
$$z^{-1} := \frac{x}{x^2 + y^2} + i \frac{-y}{x^2 + y^2}.$$

D1.1.5 and D1.1.7: Polar form

Let $z \in \mathbb{C}$ and z = x + iy. Then:

$$z = r(\cos\theta + i\sin\theta)$$
$$= re^{i\theta}$$

for $r = |z| = \sqrt{x^2 + y^2}$ and $\theta \in (-\pi, \pi]$ is given by $\tan \theta = y/x$.



L1.1.6

Let $\theta, \phi \in \mathbb{R}$ and $n \in \mathbb{Z}$. Then:

- 1. $e^{i(\theta+\phi)} = e^{i\theta}e^{i\phi}$
- 2. $e^{in\theta} = (e^{i\theta})^n$

due to de Moivre's formula:

 $\cos n\theta + i\sin n\theta = (\cos \theta + i\sin \theta)^n.$

L1.1.9

Let $z, w \in \mathbb{C}$. Then:

- 1. |z| = 0 iff z = 0.
- $2. |\overline{z}| = |z|$
- 3. |zw| = |z||w|
- 4. $(z^*)^* = z$
- 5. $|z|^2 = zz^*$ and $|z|^2 = |z|^2$.
- 6. $(z+w)^* = z^* + w^*$
- 7. $(zw)^* = z^*w^*$
- 8. $|\operatorname{Re}(z)| \le |z|$ and $|\operatorname{Im}(z)| \le |z|$.
- 9. $Re(z) = \frac{1}{2}(z + z^*)$
- 10. $\text{Im}(z) = \frac{1}{2i}(z z^*).$

L1.1.10 – 11: Triangle inequalities

Let $z, w \in \mathbb{C}$. Then:

- 1. $|z+w| \le |z| + |w|$
- 2. $||z| |w|| \le |z w|$.

D1.1.12: Argument of z

The set of all arguments of z is:

$$\arg(z) := \{\theta : z = |z|e^{i\theta}\}$$
$$= \{\operatorname{Arg}(z) + 2\pi k : k \in \mathbb{Z}\}.$$

The principle argument of z satisfies $z = |z|e^{i\operatorname{Arg}(z)}$ with $-\pi < \operatorname{Arg}(z) \le \pi$.

$$Arg(z) \equiv arg(z) \mod 2\pi$$

Arg(z) is discontinuous on the negative real axis since $\forall x, \epsilon > 0; -x \pm i\epsilon \rightarrow x$:

$$\lim_{\epsilon \to 0} \operatorname{Arg}(-x \pm i\epsilon) = \pm \pi.$$

P1.1.14

Let $z, w \in \mathbb{C}$. Then:

- 1. arg(zw) = arg(z) + arg(w)
- 2. $\arg(z^*) = -\arg(z)$

for these are set operations.

D1.2.1: Open and closed ϵ -discs

Let $z_0 \in \mathbb{C}$ and $\epsilon > 0$.

1. An **open** ϵ -disc centred at z_0 is:

$$D_{\epsilon}(z_0) := \{ z \in \mathbb{C} : |z - z_0| < \epsilon \}.$$

2. A **closed** ϵ -disc centred at z_0 is:

$$\overline{D}_{\epsilon}(z_0) := \{ z \in \mathbb{C} : |z - z_0| \le \epsilon \}.$$

A **punctured** ϵ -disc centred at z_0 is:

$$D'_{\epsilon}(z_0) := \{ z \in \mathbb{C} : 0 < |z - z_0| < \epsilon \}.$$

D1.2.2: Open and closed sets

Let $U \subset \mathbb{C}$. Set U is **open** if:

$$\forall z_0 \in U; \exists \epsilon > 0 : D_{\epsilon}(z_0) \subseteq U.$$

Subset F is **closed** if $\mathbb{C} \setminus F$ is open.

A **neighbourhood** of point $z_0 \in \mathbb{C}$ is an open set that contains z_0 .

Remark

 \emptyset is vacuously open. Therefore \mathbb{C} is open and closed. A set like $D_2(0) \setminus D_1(0)$ is neither closed nor open.

The union and intersection of open sets is also an open set.

L1.2.3

Punctured disc $D'_{\epsilon}(z_0)$ is open.

D1.2.4: Limit points

Let $S \subseteq \mathbb{C}$. z_0 is a **limit point** of S if:

$$\forall \epsilon > 0; D'_{\epsilon}(z_0) \cap S \neq \emptyset.$$

The closure of S is set \overline{S} and contains S and all its limit points.

L1.2.6

Let $S \subseteq \mathbb{C}$. S is closed **iff** $S = \overline{S}$.

D1.2.7: Bounded sets

Let $S \subseteq \mathbb{C}$. Set S is bounded if:

$$\forall z \in S; \exists M > 0: |z| \le S.$$

D1.2.8: ϵ -N convergence

Let $\mathbb{N} = \{0, 1, 2, \dots\}.$

Let $(z_n)_{n\in\mathbb{N}}\subseteq\mathbb{C}$ be a sequence and $z\in\mathbb{C}$. Then $\lim_{n\to\infty}z_n=z$ if:

$$\forall \epsilon > 0; \exists N \in \mathbb{N} : \forall n \ge N$$
$$\implies |z_n - z| < \epsilon.$$

L1.2.9

Let $z_n, z \in \mathbb{C}$ where $z_n = a_n + ib_n$.

Then $\lim_{n\to\infty} z_n = z$ iff:

 $\operatorname{Re}(z) = \lim_{n \to \infty} a_n \text{ and } \operatorname{Im}(z) = \lim_{n \to \infty} b_n.$

L1.2.10

Let $S \subseteq \mathbb{C}$ and $z \in \mathbb{C}$. Then $z \in \overline{S}$ iff:

$$\exists z_n \in S : z = \lim_{n \to \infty} z_n.$$

D1.2.11: Cauchy sequences

 z_n is a Cauchy sequence if:

$$\forall \epsilon > 0; \exists N \in \mathbb{N} : \forall n, m \ge N$$

 $\implies |z_n - z_m| < \epsilon.$

L1.2.12

 z_n is convergent **iff** z_n is Cauchy.

D1.2.14: Bounded sequences

 z_n is bounded if:

$$\forall n \in \mathbb{N}; \exists M > 0: |z_n| \leq M.$$

L1.2.15: Bolzano-Weierstrass

Let z_n be a bounded sequence. Then:

$$\exists (z_{n_k})_{k,n_k \in \mathbb{N}} : \lim_{k \to \infty} z_{n_k} = z \in \mathbb{C}$$

or that z_n has a convergent subsequence.

A selection of a sequence is a subsequence.

D1.3.1: Bounded functions

Let $S \subseteq \mathbb{C}$ and $f: S \to \mathbb{C}$. Then f is a bounded function if:

$$\forall z \in S; \exists M > 0: |f(z)| \le M.$$

D1.3.2: ϵ - δ convergence

Let $S \subseteq \mathbb{C}, z_0 \in \overline{S}, f : S \to \mathbb{C}$ and $a_0 \in \mathbb{C}$. Then $\lim_{z \to z_0} f(z) = a_0$ if:

$$\forall z \in S; \forall \epsilon > 0; \exists \delta > 0 : 0 < |z - z_0| < \delta$$

$$\implies |f(z) - a_0| < \epsilon.$$

L1.3.3

Let $S \subseteq \mathbb{C}, z_0 \in \overline{S}, f : S \to \mathbb{C}$ and $a_0 \in \mathbb{C}$ where $z_0 = x_0 + iy_0$ and f = u + iv.

Then $\lim_{z\to z_0} f(z) = a_0$ iff:

$$\operatorname{Re}(a_0) = \lim_{\substack{x \to x_0 \\ y \to y_0}} u(x, y)$$

and

$$\operatorname{Im}(a_0) = \lim_{\substack{x \to x_0 \\ y \to y_0}} v(x, y).$$

L1.3.4

Let $S \subseteq \mathbb{C}, z_0 \in \overline{S}, f : S \to \mathbb{C}, a_0 \in \mathbb{C}$ and sequence $w_n \in S \setminus \{z_0\}$.

If $\lim_{z\to z_0} f(z) = a_0$ and $\lim_{n\to\infty} w_n = z_0$ then:

$$\lim_{n \to \infty} f(w_n) = a_0.$$

L1.3.5: Limit identities

Let $S \subseteq \mathbb{C}, z_0 \in \overline{S}$ and $a_0, b_0 \in \mathbb{C}$. Let $f, g : S \to \mathbb{C}$.

If $\lim_{z\to z_0} f(z) = a_0$ and $\lim_{z\to z_0} g(z) = b_0$ then:

- 1. $\lim_{z \to z_0} (f(z) + g(z)) = a_0 + b_0$
- 2. $\lim_{z \to z_0} (f(z)g(z)) = a_0 b_0$
- 3. $\lim_{z \to z_0} \left(\frac{f(z)}{g(z)} \right) = \frac{a_0}{b_0} \text{ if } b_0 \neq 0.$

D1.3.6: ϵ - δ continuity

Let $S \subseteq \mathbb{C}$, $f: S \to \mathbb{C}$ and $z_0 \in S$. Then f is continuous at z_0 if:

$$\forall z \in S; \forall \epsilon > 0; \exists \delta > 0 : |z - z_0| < \delta$$

$$\implies |f(z) - f(z_0)| < \epsilon.$$

L1.3.7

Let $f: \mathbb{C} \to \mathbb{C}$ with rule f = u + iv and $z_0 = x_0 + iy_0 \in \mathbb{C}$.

Then f is continuous at z_0 iff u and v are continuous at (x_0, y_0) .

L1.3.8

If $f, g: \mathbb{C} \to \mathbb{C}$ are continuous at z_0 then:

- 1. f + g is continuous at z_0 .
- 2. fg is continuous at z_0 .
- 3. f/g is continuous at z_0 . $(g \neq 0)$

D: Image and preimage

Let $f: X \to Y$ where $A \subseteq X$ and $B \subseteq Y$. The image of A is:

$$f(A) = \{ f(x) : x \in A \}$$

and the preimage of B is:

$$f^{-1}(B) = \{x : f(x) \in B\}.$$

L1.3.9

Let $U \subseteq \mathbb{C}$ be an open set. $f : \mathbb{C} \to \mathbb{C}$ is continuous **iff** $\forall U \subseteq \mathbb{C}; f^{-1}(U)$ is open for $f^{-1}(U) = \{z \in \mathbb{C} : f(z) \in U\}.$

L1.3.10

Let $f: S \to \mathbb{C}$ be continuous. Let $S \subseteq \mathbb{C}$ be closed and bounded.

Then f(S) is closed and bounded.

D1.4.1: Differentiability

Let $z_0 \in \mathbb{C}$ and U a neighbourhood of z_0 . Let $f: U \to \mathbb{C}$. Then f is differentiable at z_0 if the following limit exists:

$$f'(z_0) := \lim_{z \to z_0} \frac{f(z) - f(z_0)}{z - z_0}.$$

L1.4.3

Let $z_0 \in \mathbb{C}$ and U a neighbourhood of z_0 . If $f: U \to \mathbb{C}$ is differentiable at z_0 then f is continuous at z_0 .

L1.4.4

Let $z_0 \in \mathbb{C}$ and U a neighbourhood of z_0 . Let $f, g : U \to \mathbb{C}$ be differentiable at z_0 . Then f+g, fg and f/g (where $g(z_0) \neq 0$) are all differentiable at z_0 .

L1.4.5: Chain rule

Let $z_0 \in \mathbb{C}$ and U a neighbourhood of z_0 . Let $g: U \to \mathbb{C}$ be such that g(U) is a neighbourhood of $g(z_0)$. Assume that g is differentiable at z_0 and f is differentiable at $g(z_0)$. Then $f \circ g$ is differentiable at z_0 :

$$(f \circ g)'(z_0) = f(g(z_0))g'(z_0).$$

T1.4.6: Cauchy-Riemann equations

Let $z_0 \in \mathbb{C}$ and U a neighbourhood of z_0 . Let $f: U \to \mathbb{C}$ be differentiable at z_0 . Let $z_0 = x_0 + iy_0$ and f = u + iv. Then:

$$\frac{\partial u}{\partial x}(x_0, y_0) = \frac{\partial v}{\partial y}(x_0, y_0)$$

$$\frac{\partial u}{\partial y}(x_0, y_0) = -\frac{\partial v}{\partial x}(x_0, y_0)$$

and are the Cauchy-Riemann equations.

T1.4.8

Let $z_0 \in \mathbb{C}$ and U a neighbourhood of z_0 for $z_0 = x_0 + iy_0$. Let $f: U \to \mathbb{C}$ where f = u + iv.

Assume that u and v have continuous first derivatives on a neighbourhood of (x_0, y_0) and also that they satisfy the Cauchy Riemann equations at (x_0, y_0) .

Then f is differentiable at z_0 .

D1.4.9: Holomorphic functions

f is **holomorphic** at z_0 if there exists a neighbourhood U of z_0 such that f is defined and differentiable.

D1.4.13: Harmonic equations

h(x,y) is harmonic if for $\forall (x,y) \in \mathbb{R}^2$ it satisfies Laplace's equation:

$$\frac{\partial^2 h}{\partial x^2}(x,y) + \frac{\partial^2 h}{\partial y^2}(x,y) = 0.$$

L1.4.14

Let u(x, y), v(x, y) be twice continuously differentiable and that f(x+iy) = u+iy is holomorphic on \mathbb{C} .

Then u and v are harmonic.

D1.4.15: Harmonic conjugates

Let $U \subseteq \mathbb{R}^2$ and $u: U \to \mathbb{R}$ be harmonic. Then harmonic function $v:U\to\mathbb{R}$ is a harmonic conjugate of u if complex function f = u + iv is holomorphic on U.

D1.5.1: Polynomial degree

Let $P: \mathbb{C} \to \mathbb{C}$ be a polynomial. The **degree** of P is the highest power of the variable in P, denoted as deg(P).

L1.5.2

Let $z_0 \in \mathbb{C}$. Let complex functions f and g be holomorphic at z_0 . Then f + g, fgand f/g ($g \neq 0$) are holomorphic at z_0 .

C1.5.3

Let $N \in \mathbb{N}$ and $a_0, \ldots, a_N \in \mathbb{C}$.

Let
$$P(z) = \sum_{n=0}^{N} a_n z^n$$
.
Then $P(z)$ is holomorphic on $\mathbb C$ and:

$$P'(z_0) = \sum_{n=1}^{N} n a_n z_0^{n-1}.$$

L1.5.4

Let
$$P(z) = \sum_{n=0}^{N} a_n z^n$$
 where $a_i \in \mathbb{R}$ and $P(z_0) = 0$ for $z_0 \in \mathbb{C}$. Then $P(z_0^*) = 0$.

D1.5.5: Rational functions

Let $P, Q : \mathbb{C} \to \mathbb{C}$ be complex functions. Then $R: \{z \in \mathbb{C} : Q(z) \neq 0\} \to \mathbb{C}$ with R(z) = P(z)/Q(z) is a rational function.

L1.5.7

The rational function R(z) = P(z)/Q(z)is holomorphic on $\{z \in \mathbb{C} : Q(z) \neq 0\}$.

L1.5.8

Let $U \subseteq \mathbb{C}$ be open. Let g be holomorphic on U and f be holomorphic on g(U).

Then $f \circ g$ is holomorphic on U.

L1.5.10

Let $U \subseteq \mathbb{R}^2$ be open and $u, v : U \to \mathbb{R}$. u and v satisfy the Cauchy-Riemann equations iff $\overline{\partial} f = 0$, where f = u + ivwith map $f: U \to \mathbb{C}$.

Remark

$$\partial := \frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right)$$

$$\overline{\partial} := \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right)$$

D1.6.1: Exponential function

The complex exponential function is a function defined as $\exp : \mathbb{C} \to \mathbb{C}$ and rule:

$$\exp(z) := e^x(\cos y + i\sin y)$$

for z = x + iy and $|z| = e^x$.

P1.6.2

Let $z, w \in \mathbb{C}$.

- 1. $\exp(z)$ is holomorphic on \mathbb{C} .
- $2. \exp(z) = \exp'(z)$
- 3. $\exp(z+w) = \exp(z)\exp(w)$
- 4. $\exp(z + 2\pi i) = \exp(z)$

D1.6.6: Cosine and sine functions

$$\cos(z) := \frac{1}{2} \left(\exp(iz) + \exp(-iz) \right)$$
$$\sin(z) := \frac{1}{2i} \left(\exp(iz) - \exp(-iz) \right)$$

L1.6.7

Let $z \in \mathbb{C}$ where z = x + iy. Then:

- 1. $\cos(z)$ and $\sin(z)$ are holomorphic at z, with $\cos'(z) = -\sin(z)$ and $\sin'(z) = \cos(z)$.
- 2. $\cos^2(z) + \sin^2(z) = 1$
- $3. \cos(z + 2\pi) = \cos(z)$ $\sin(z + 2\pi) = \sin(z)$

L1.6.8

Let $z, w \in \mathbb{C}$. Then:

- 1. $\sin(z + \pi/2) = \cos(z)$
- 2. $\sin(z+w)$ $= \sin(z)\cos(w) + \sin(w)\cos(z)$
- 3. $\cos(z+w)$ $= \cos(z)\cos(w) - \sin(z)\sin(w).$

L1.6.9

Let $z \in \mathbb{C}$ where z = x + iy. Then:

$$\sin(x+iy)$$

$$= \sin(x)\cosh(y) + i\cos(x)\sinh(y)$$

 $\cos(x+iy)$

 $= \cos(x)\cosh(y) - i\sin(x)\sinh(y).$

D1.6.11: Hyperbolic functions

$$\cosh(z) := \frac{1}{2} \left(\exp(z) + \exp(-z) \right)$$
$$\sinh(z) := \frac{1}{2} \left(\exp(z) - \exp(-z) \right)$$

L1.6.12

Let $z \in \mathbb{C}$. Then $\sinh(iz) = i\sin(z)$ and $\cosh(iz) = \cos(z)$.

D1.7.1: Logarithm function

Let $z \neq 0 \in \mathbb{C}$. Then:

$$\log(z) := \{ w \in \mathbb{C} : z = \exp(w) \}.$$

L1.7.3

Let $z, w \in \mathbb{C}$ be nonzero. Then:

- 1. $\log(z) = \{\ln|z| + i\operatorname{Arg}(z) + i2\pi k\}$
- $2. \log(zw) = \log(z) + \log(w)$
- $3. \log(1/z) = -\log(z)$

where $k \in \mathbb{Z}$ and $\ln(x)$ denotes the real valued natural logarithm of x.

D1.7.5: Principle branch of $\log z$

The principle branch of the logarithm function is defined as:

$$\text{Log}: \mathbb{C} \setminus \{0\} \to \mathbb{C};$$

$$Log(z) := \ln|z| + iArg(z)$$

and is discontinuous on the negative real axis since $\forall x, \epsilon > 0; -x \pm i\epsilon \rightarrow x$ yet:

$$\lim_{\epsilon \to 0} \text{Log}(-x \pm i\epsilon) = \ln|z| \pm i\pi.$$

i.e. the limit on the axis does not exist.

D1.7.7: Branch cuts

A branch cut $L \subset \mathbb{C}$ is removed so that we may define a holomorphic branch of a multivalued function on $\mathbb{C} \setminus L$.

The half-line from z_0 at angle ϕ is:

$$L_{z_0,\phi} = \{ z \in \mathbb{C} : z = z_0 + re^{i\phi}; r \ge 0 \}$$

and
$$D_{z_0,\phi} = \mathbb{C} \setminus L_{z_0,\phi}$$
.

D1.7.9

Let $\phi \in \mathbb{R}$. Then:

$$\phi < \operatorname{Arg}_{\phi}(z) \le \phi + 2\pi$$

$$\operatorname{Log}_{\phi}(z) := \ln|z| + i\operatorname{Arg}_{\phi}(z).$$

L1.7.10

Branch $Log_{\phi}(z)$ is holomorphic on $D_{0,\phi}$:

$$\forall z \in D_{0,\phi}; \frac{\mathrm{d}}{\mathrm{d}z} \left[\mathrm{Log}_{\phi}(z) \right] = \frac{1}{z}.$$

Also $\operatorname{Log}_{\phi}[g(z)]$ is holomorphic on all points $z \in g^{-1}(D_{0,\phi})$.

L1.7.11

Let $\phi \in \mathbb{R}$, $U \subseteq \mathbb{C}$ be open and $g: U \to \mathbb{C}$ be holomorphic on U. Then $\operatorname{Log}_{\phi}(g(z))$ is holomorphic on $U \cap g^{-1}(D_{\phi})$.

D1.8.1: α -th power of z

Let $z, \alpha \in \mathbb{C}$. Then the α -th power of z is: $z^{\alpha} := \{\exp(\alpha w) : w \in \log(z)\}$ for $z \neq 0$.

T1.8.4

Let $\alpha, z \neq 0 \in \mathbb{C}$.

- 1. If $\alpha \in \mathbb{Z}$ there is one value of z^{α} .
- 2. If $\alpha = p/q \in \mathbb{Q}$ for p,q are coprime then there are q values of z^{α} .
- 3. If α is irrational or complex then there are infinite values of z^{α} .

D1.8.5: Roots of unity

Let q be a positive integer. Then:

$$1^{1/q} = 1, \omega, \dots, \omega^{q-1}; \omega := \exp(2\pi i/q)$$

are the q roots of unity.

D1.8.7: Principle branch of z^{α}

Let $z \in D$ such that Log(z) is defined. Then the principle branch of z^{α} is:

$$z^{\alpha} := \exp(\alpha \operatorname{Log}(z)).$$

L1.8.8

Let $\alpha, \beta, z \in \mathbb{C}$ for $z \neq 0$. Then:

$$z^{\alpha}z^{\beta} = z^{\alpha+\beta}.$$

L1.8.9

A branch of z^{α} is holomorphic on D_{ϕ} and:

$$\forall z \in D_{\phi}; (z^{\alpha})' = \alpha z^{\alpha - 1}.$$