Discrete mathematics 1.

Complex numbers

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Spring 2020

Extension of number sets

- Natural numbers: $\mathbb{N} = \{0, 1, 2, \ldots\}$
 - There is no natural number $x \in \mathbb{N}$ such that x + 2 = 1! On \mathbb{N} subtraction is not defined for all numbers.
- Integers: $\mathbb{Z} = \{\dots, -2, -1, 0, 1, 2, \dots\}$ In \mathbb{Z} subtraction is always possible: x = -1. There is no integer $x \in \mathbb{Z}$ such that $x \cdot 2 = 1$!
 - On $\ensuremath{\mathbb{Z}}$ division is not defined by all numbers.
- Rational numbers: $\mathbb{Q} = \left\{ \frac{p}{q}: \ p, q \in \mathbb{Z}, q \neq 0 \right\}$
 - We can divide by any nonzero number in \mathbb{Q} : $x = \frac{1}{2}$. There is no rational number $x \in \mathbb{Q}$ such that $x^2 = 2!$
 - Taking the square root of a rational number $\mathbb Q$ does not always produce a rational number, not even in the case of a nonnegative rational number.
- Real numbers: R.
 - There is no real number $x \in \mathbb{R}$ such that $x^2 = -1$.
 - Since: If $x \ge 0$ then $x^2 \ge 0$. If x < 0 then $x^2 = (-x)^2 > 0$.

Extension of number sets

Among complex numbers the equation $x^2 = -1$ can be solved!

Applications of complex numbers:

- solving equations;
- geometry;
- physics (fluid dynamics, quantum mechanics, relativity theory);
- computer graphics, quantum computers.

Introducing complex numbers

Definition (imaginary unit)

Let *i* be a solution to the equation $x^2 = -1$; *i* is called the imaginary unit.

We would like to extend the operations of addition and multiplication from the set of real numbers to a larger set containing i, while keeping the 'usual rules' of calculation and adding the rule: $i^2=-1$. E.g.:

$$(1+i)^2 = 1 + 2i + i^2 = 1 + 2i + (-1) = 2i$$

Definition of complex numbers (informal definition)

Definition (complex numbers)

The expressions of the form a+bi where $a,b\in\mathbb{R}$, are called complex numbers with addition and multiplication defined as:

- addition: (a + bi) + (c + di) = a + c + (b + d)i.
- multiplication: (a + bi)(c + di) = ac bd + (ad + bc)i.

The set of all complex numbers is denoted by \mathbb{C} . The form a+bi where $a,b\in\mathbb{R}$ is called the algebraic form (or Cartesian or rectangular form) of a complex number.

Definition (real part and imaginary part of a complex number)

Let z=a+bi $(a,b\in\mathbb{R})$ be a complex number. Then the real part of z is $Re(z)=a\in\mathbb{R}$ and the imaginary part of z is $Im(z)=b\in\mathbb{R}$.

- Note: $Im(z) \neq bi$
- The complex numbers of the form $a+0 \cdot i$ are the real numbers. The complex numbers of the form 0+bi are called pure imaginary numbers.
- Two complex numbers with algebraic forms a + bi and c + di are equal: a + bi = c + di, if and only if a = c and b = d.

The definition of complex numbers (formal definition)

Definition (formal definition of complex numbers)

The set $\mathbb C$ of complex numbers is the set $\mathbb R \times \mathbb R$ together with the following operations:

- addition: (a, b) + (c, d) = (a + c, d + b);
- multiplication: $(a, b) \cdot (c, d) = (ac bd, ad + bc)$.

The two definitions of complex numbers are equivalent: $a + bi \leftrightarrow (a, b)$, e.g. $i \leftrightarrow (0, 1)$.

The format a + bi is more convenient for manual calculations. The format (a, b) is more convenient for use with computers.

There is no need to introduce further numbers:

Theorem (Fundamental Theorem of Algebra; no proof required)

Let $n \in \mathbb{N}^+$. Then for every $a_0, \ldots, a_n \in \mathbb{C}$, $a_n \neq 0$, there exists $z \in \mathbb{C}$ such that $a_0 + a_1z + a_2z^2 + \ldots + a_nz^n = 0$ (i.e. the polynomial $a_0 + a_1x + a_2x^2 + \ldots + a_nx^n$ has a root in \mathbb{C} .)

The basic properties of operations on $\mathbb C$

Based on the definitions it is easy to verify that addition and multiplication on $\mathbb C$ satisfy the following properties:

Proposition (Basic properties of operations on \mathbb{C})

Properties of addition

- **1** Associativity: $\forall a, b, c \in \mathbb{C}$: (a+b)+c=a+(b+c).
- **2** Commutativity: $\forall a, b \in \mathbb{C}$: a + b = b + a.
- **③** Neutral element (zero element): \exists **0**∈ \mathbb{C} (zero element) such that $\forall a \in \mathbb{C} : 0 + a = a + 0 = a$.
- **○** Additive inverse (opposite): $\forall a \in \mathbb{C} : \exists -a \in \mathbb{C}$ (opposite of a) such that a + (-a) = (-a) + a = 0.

The basic properties of operations on ${\Bbb C}$

Proposition (Basic properties of operations on \mathbb{C})

Properties of multiplication

- **1** Associativity: $\forall a, b, c \in \mathbb{C}$: $(a \cdot b) \cdot c = a \cdot (b \cdot c)$.
- **2** Commutativity: $\forall a, b \in \mathbb{C}$: $a \cdot b = b \cdot a$.
- **3** Unit element: $\exists 1 \in \mathbb{C}$ (unit element) such that $\forall a \in \mathbb{C} : 1 \cdot a = a \cdot 1 = a$.
- **1** Multiplicative inverse (reciprocal): $\forall a \in \mathbb{C} \setminus \{0\}$ $\exists a^{-1} = \frac{1}{a} \in \mathbb{C}$ (reciprocal of a) for which $a \cdot a^{-1} = a^{-1} \cdot a = 1$.

Distributivity

$$\forall a, b, c \in \mathbb{C} : a(b+c) = ab + ac \text{ (and } (a+b)c = ac + bc)$$

Corollary:

- Because of the above properties, the algebraic structure $(\mathbb{C},+,\cdot)$ is a so called *field* (just like $(\mathbb{R},+,\cdot)$ and $(\mathbb{Q},+,\cdot)$).
- Informally we can say that we can calculate with complex numbers 'in the same way' as with real numbers (in sums and products we can 'move' the brackets; the order of the terms in a sum and of the factors in a product can be changed; brackets can be expanded by the distributive property etc.) with the additional rule: $i^2 = -1$.

Calculating with complex numbers: absolute value, conjugate

Definition (absolute value of a complex number)

The absolute value of a complex number z with algebraic form z = a + bi is $|z| = \sqrt{a^2 + b^2}$.

In particular, if z is a real number, then z=a and its absolute value is the 'usual' absolute value of a real number: $|z|=|a|=\sqrt{a^2}$.

Proposition (Hw)

For any complex number z:

- **1** $|z| \geq 0$,
- $|z| = 0 \Leftrightarrow z = 0.$

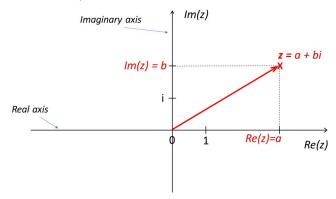
Definition (conjugate of a complex number)

The conjugate of a complex number z with algebraic form z = a + bi is $\overline{z} = a - bi$.

Representing complex numbers in the Complex plane (Gaussian plane, Argand diagram)

Complex numbers can be represented in the complex plane (Gaussian plane, Argand diagram):

- $z = a + bi \leftrightarrow (a, b)$
- \bullet bijecion (one-to-one correspondence) between $\mathbb C$ and the points (or position vectors) of the plane.



Calculating with complex numbers: opposite, subtraction

Definition (opposite of a complex number)

The opposite of a complex number z is the complex number denoted by -z such that z+(-z)=0.

Proposition (Opposite of a complex number; proof is hw)

The opposite of a complex number z with algebraic form z = a + bi is the complex number with algebraic form -z = -a - bi.

Definition (subtraction of complex numbers)

The difference of complex numbers z and w is defined as:

$$z - w = z + (-w)$$

Calculating with complex numbers: reciprocal

Definition (reciprocal of a nonzero complex number)

The reciprocal of a nonzero complex number z is the number $z^{-1} = \frac{1}{z}$ such that $z \cdot z^{-1} = 1$.

By the definition of multiplication it is easy to show that every nonzero complex number has a reciprocal.

Using the reciprocal, we can define division by nonzero complex numbers:

Definition (division by nonzero complex numbers)

The quotient of two complex numbers z and $w \neq 0$ is:

$$\frac{z}{w} = z \cdot \frac{1}{w}$$
.

Calculating with complex numbers: reciprocal, division

What is $\frac{2+3i}{1+i}$ in algebraic form?

Idea: Similar to the rationalization of the denominator in fractions of real numbers:

$$\frac{1}{1+\sqrt{2}} = \frac{1}{1+\sqrt{2}} \cdot \frac{1-\sqrt{2}}{1-\sqrt{2}} = \frac{1-\sqrt{2}}{(1+\sqrt{2})(1-\sqrt{2})} = \frac{1-\sqrt{2}}{1^2-\sqrt{2}^2} = \frac{1-\sqrt{2}}{1-2} = -1+\sqrt{2}$$

Multiply both the numerator and the denominator by the conjugate of the denominator:

$$\frac{2+3i}{1+i} = \frac{2+3i}{1+i} \cdot \frac{1-i}{1-i} = \frac{(2+3i)(1-i)}{(1+i)(1-i)} = \frac{5+i}{1^2-i^2} = \frac{5+i}{1-(-1)} = \frac{5+i}{2} = \frac{5}{2} + \frac{1}{2}i$$

Why did this method work? When multiplying the denominator 1+i by its conjugate 1-i, the result (the new denominator) is a real number.

Calculating with complex numbers: reciprocal, division

Lemma

For any complex number z we have $z \cdot \overline{z} = |z|^2$ (hence $z \cdot \overline{z}$ is a real number).

Proof

Let
$$z = a + bi$$
 be the algebraic form of z . Then $z \cdot \overline{z} = (a + bi)(a - bi) = a^2 + b^2 = |z|^2$.

Hence:

Proposition (Calculating the quotient in algebraic form)

Let $z, w \in \mathbb{C}$, $w \neq 0$. Then the quotient $\frac{z}{w}$ in algebraic form can be found as:

$$\frac{z}{w} = \frac{z \cdot \overline{w}}{w \cdot \overline{w}}$$

Proof

Let
$$z=a+bi$$
 and $w=c+di$ $(a,b,c,d\in\mathbb{R})$. Then
$$\frac{z}{w}=\frac{z\cdot\overline{w}}{w\cdot\overline{w}}=\frac{(a+bi)(c-di)}{(c+di)(c-di)}=\frac{ac+bd+(bc-ad)i}{c^2+d^2}=\frac{ac+bd}{c^2+d^2}+\frac{bc-ad}{c^2+d^2}i.$$

Calculating with complex numbers

Theorem (Properties of conjugation and the absolute value of complex numbers; proof is hw.)

Let z and w be complex numbers. Then:

- if $z \neq 0$ then $z^{-1} = \frac{\overline{z}}{|z|^2}$;
- **3** |0| = 0 and if $z \neq 0$ then |z| > 0;
- |0| = 0 and if $z \neq 0$ then |z| > 0

- $|z+w| \le |z| + |w|$ (triangle-inequality).

Calculating with complex numbers

Theorem

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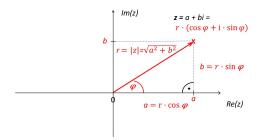
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Proof

$$|z \cdot w|^2 = z \cdot w \cdot \overline{z \cdot w} = z \cdot w \cdot \overline{z} \cdot \overline{w} = z \cdot \overline{z} \cdot w \cdot \overline{w} = |z|^2 \cdot |w|^2 = (|z| \cdot |w|)^2.$$

The polar form of complex numbers

Let $z = a + bi \in \mathbb{C}$ $(a, b \in \mathbb{R})$, $z \neq 0$.



- The length r of the vector (a, b) is: $r = \sqrt{a^2 + b^2} = |z|$.
- Denote by φ the angle from the positive real axis to the vector (a,b) (comment: this angle is not unique, because integer multiples of 2π can be added to it).

The coordinates a and b expressed in terms of r and φ ('polar coordinates'):

$$a = r \cdot \cos \varphi, \quad b = r \cdot \sin \varphi$$

The polar form of complex numbers

Definition (polar form)

The polar form of a nonzero complex number $z \in \mathbb{C}$ is:

$$z = r(\cos\varphi + i\sin\varphi)$$

where r = |z|.

Note:

- The polar form of zero is usually not used, because the angle could be any real number.
- The polar form is not unique (because the angle is not unique): $r(\cos \varphi + i \sin \varphi) = r(\cos(\varphi + 2\pi) + i \sin(\varphi + 2\pi)).$

Definition (argument)

The argument of a nonzero $z \in \mathbb{C}$ is the angle $\varphi = arg(z) \in [0, 2\pi)$ such that $z = r(\cos \varphi + i \sin \varphi)$ where r = |z|.

- z = a + bi algebraic form;
- $z = |z|(\cos \varphi + i \sin \varphi)$ polar form. Here $a = |z|\cos \varphi$, $b = |z|\sin \varphi$.

Converting from algebraic form to polar form

Given the algebraic form $z = a + bi \neq 0$ we would like to determine the polar form of a nonzero complex number.

$$a + bi = r(\cos \varphi + i \sin \varphi)$$

Given a and b we are looking for r = |z| and φ .

- $r = |z| = \sqrt{a^2 + b^2}$.
- Finding φ :

$$\left. \begin{array}{l} a = r\cos\varphi \\ b = r\sin\varphi \end{array} \right\}$$

If $a \neq 0$ then $\tan \varphi = \frac{b}{a}$, and so

$$\varphi = \begin{cases} \frac{\pi}{2}, & \text{if } a = 0 \text{ and } b > 0; \\ \frac{3\pi}{2}, & \text{if } a = 0 \text{ and } b < 0; \\ \arctan\frac{b}{a}, & \text{if } a > 0; \\ \arctan\frac{b}{a} + \pi, & \text{if } a < 0. \end{cases}$$

De Moivre's formulas

Theorem (De Moivre's formulas)

Let $z, w \in \mathbb{C}$ be nonzero complex numbers: $z = |z|(\cos \varphi + i \sin \varphi)$, $w = |w|(\cos \psi + i \sin \psi)$, and let $n \in \mathbb{N}^+$. Then

- $z^n = |z|^n (\cos n\varphi + i \sin n\varphi).$

The angles are added, subtracted, multiplied by n.

Geometric meaning

Multiplication by a nonzero complex number $z\in\mathbb{C}$ acts on the complex plane like an enlargement by a scale factor of |z| together with a rotation by an angle of arg(z) around the origin.

Proof



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zw = |z|(\cos \varphi + i \sin \varphi) \cdot |w|(\cos \psi + i \sin \psi) =
= |z||w|(\cos \varphi \cos \psi - \sin \varphi \sin \psi + i(\cos \varphi \sin \psi + \sin \varphi \cos \psi)) =
Hence by the trigonometric addition formulas:
= |z||w|(\cos(\varphi + \psi) + i \sin(\varphi + \psi))
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Trigonometric addition formulas:

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\cos(\varphi + \psi) = \cos\varphi\cos\psi - \sin\varphi\sin\psi\sin(\varphi + \psi) = \cos\varphi\sin\psi + \sin\varphi\cos\psi
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- The absolute value of the product: |zw| = |z||w|.
- The argument of the product:
 - if $0 \le arg(z) + arg(w) < 2\pi$, akkor arg(zw) = arg(z) + arg(w);
 - if $2\pi \le arg(z) + arg(w) < 4\pi$ then $arg(zw) = arg(z) + arg(w) 2\pi$.

The functions \sin , \cos are periodic with a period 2π , for finding the argument of the product, we may need to reduce the sum of the arguments.

Roots of complex numbers

Definition (n^{th} roots of a complex number)

Let $n \in \mathbb{N}^+$ and $z \in \mathbb{C}$. The n^{th} roots of z are those complex numbers w for which $w^n = z$.

Theorem (Formula of the n^{th} roots of a complex number)

Let $z = |z|(\cos \varphi + i \sin \varphi)$, $n \in \mathbb{N}^+$. The n^{th} roots of z are:

$$w_k = \sqrt[n]{|z|}(\cos(\frac{\varphi}{n} + \frac{2k\pi}{n}) + i\sin(\frac{\varphi}{n} + \frac{2k\pi}{n}))$$

$$k=0,1,\ldots,n-1.$$

The following fact will be used in the proof of the theorem:

Two complex numbers given in polar forms $z = |z|(\cos \varphi + i \sin \varphi)$ and $w = |w|(\cos \psi + i \sin \psi)$ are equal:

$$|z|(\cos\varphi+i\sin\varphi)=|w|(\cos\psi+i\sin\psi),$$

if and only if:

- |z| = |w| and
- $\varphi = \psi + 2k\pi$ for some $k \in \mathbb{Z}$.

Roots of complex numbers

Theorem (Formula of the n^{th} roots of a complex number)

Let $z = |z|(\cos \varphi + i \sin \varphi)$, $n \in \mathbb{N}^+$. The n^{th} roots of z are:

$$w_k = \sqrt[n]{|z|} \left(\cos\left(\frac{\varphi}{n} + \frac{2k\pi}{n}\right) + i\sin\left(\frac{\varphi}{n} + \frac{2k\pi}{n}\right)\right)$$

$$k=0,1,\ldots,n-1.$$

Proof

By De Moivre's formula, for any complex number $w = |w|(\cos \psi + i \sin \psi)$ we have $w^n = |w|^n(\cos n\psi + i \sin n\psi)$.

Hence $w^n = z$ is equivalent to $|w|^n(\cos n\psi + i\sin n\psi) = |z|(\cos \varphi + i\sin \varphi)$, which holds if and only if:

- $\bullet |w|^n = |z| \Leftrightarrow |w| = \sqrt[n]{|z|}$ and
- $n\psi = \varphi + 2k\pi$ for some $k \in \mathbb{Z} \Leftrightarrow \psi = \frac{\varphi}{n} + \frac{2k\pi}{n}$ for some $k \in \mathbb{Z}$.

If $k \in \{0, 1, ..., n-1\}$, then we obtain distinct complex numbers.

23.

Example

Find the 6th roots (w) of $\frac{1-i}{\sqrt{3}+i}$.

$$1 - i = \sqrt{2}(\frac{\sqrt{2}}{2} - i\frac{\sqrt{2}}{2}) = \sqrt{2}(\cos\frac{7\pi}{4} + i\sin\frac{7\pi}{4})$$

$$\sqrt{3} + i = 2(\frac{\sqrt{3}}{2} + i\frac{1}{2}) = 2(\cos\frac{\pi}{6} + i\sin\frac{\pi}{6})$$

Since $\frac{7\pi}{6} - \frac{\pi}{6} - \frac{19\pi}{6}$ hence: $\frac{1-i}{6} - \frac{1}{6}(\cos\frac{19\pi}{6} + i\sin\frac{\pi}{6})$

$$\sqrt{3} + i = 2(\frac{\sqrt{3}}{2} + i\frac{1}{2}) = 2(\cos\frac{\pi}{6} + i\sin\frac{\pi}{6})$$

Since $\frac{7\pi}{4} - \frac{\pi}{6} = \frac{19\pi}{12}$, hence: $\frac{1-i}{\sqrt{3}+i} = \frac{1}{\sqrt{2}}(\cos\frac{19\pi}{12} + i\sin\frac{19\pi}{12})$.

So the 6^{th} roots are:

$$w_k = \frac{1}{\frac{12\sqrt{2}}{7}} \left(\cos\frac{19\pi + 24k\pi}{72} + i\sin\frac{19\pi + 24k\pi}{72}\right) : k = 0, 1, \dots, 5$$

Complex roots of unity

Definition (n^{th} roots of unit)

For any $n \in \mathbb{N}^+$ the n^{th} roots of 1 are called the n^{th} roots of unity. (i.e. the complex numbers ε satisfying $\varepsilon^n = 1$.)

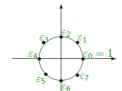
Using the formula of the n^{th} roots of a complex number we obtain the following:

Theorem (The polar form of the n^{th} roots of unity)

For any $n \in \mathbb{N}^+$ the n^{th} roots of unity are:

$$\varepsilon_k = \varepsilon_k^{(n)} = \left(\cos\frac{2k\pi}{n} + i\sin\frac{2k\pi}{n}\right) : k = 0, 1, \dots, n-1.$$

The 8^{th} roots of unity:



Roots of complex numbers

Theorem (Expressing all n^{th} roots of a complex number using one n^{th} root and the n^{th} roots of unity)

Let $z \in \mathbb{C}$ be a nonzero complex number, $n \in \mathbb{N}^+$ and $w \in \mathbb{C}$ be such that $w^n = z$. Then the n^{th} roots of z can be expressed in the following form:

$$w_k = w\varepsilon_k^{(n)}$$
 where $k = 0, 1, \dots, n-1$.

Proof

All numbers of the form $w\varepsilon_k$ are n^{th} roots of z: $(w\varepsilon_k)^n = w^n\varepsilon_k^n = z\cdot 1 = z$. These are n distinct values, hence we have obtained all n^{th} roots of z.

Order

Definition (order of a complex number)

The order of a complex number z, denoted by o(n), is the smallest $n \in \mathbb{N}^+$ such that $z^n = 1$, if such an $n \in \mathbb{N}^+$ exists, otherwise it is defined as ∞ .

- 1, 1, 1, ... \Rightarrow o(1) = 1
- -1, $1, -1, 1, \ldots \Rightarrow o(-1) = 2$
- $i, -1, -i, 1, i, -1, \ldots \Rightarrow o(i) = 4$
- $\frac{1+i}{\sqrt{2}}$, $i, \frac{-1+i}{\sqrt{2}}$, $-1, \frac{-1-i}{\sqrt{2}}$, $-i, \frac{1-i}{\sqrt{2}}$, $1, \frac{1+i}{\sqrt{2}}$, $i, \ldots \Rightarrow o(\frac{1+i}{\sqrt{2}}) = 8$

Example

- The order of 1 is 1;
- The order of -1 is 2: -1, 1;
- The order of *i* is 4: i, -1, -i, 1;
- The order of 2 is ∞ : 2, 4, 8, 16,

Order

Theorem (The properties of the order of complex numbers)

Let z be a complex number. Then:

- If $o(z) = \infty$ then the powers of z to any two distinct positive integer exponents are always distinct.
- ② If o(z) is finite, then the sequence of powers of z to positive integer exponents is periodic with a period o(z), which means that for any $k, l \in \mathbb{N}^+$ we have $z^k = z^l \Leftrightarrow o(z)|k-l$. In particular $z^k = 1 \Leftrightarrow o(z)|k$.

The proof of the above theorem is easy, but not required for the exam.

Primitive n^{th} roots of unity

The order of an n^{th} root of unity is not necessarily equal to n:

 4^{th} roots of unity: 1, i, -1, -i.

- the order of 1 is 1;
- the order of -1 is 2;
- the order of *i* is 4.

Definition (primitive n^{th} roots of unity)

If the order of an n^{th} root of unity is equal to n, then we call it a primitive n^{th} root of unity.

Two corollaries of the Theorem about the Properties of the order:

Corollary

- If ε is a primitive n^{th} root of unity, then the list $\varepsilon^1, \varepsilon^2, \dots, \varepsilon^{n-1}$ is a list of all n^{th} roots of unity.
- A primitive n^{th} root of unity is a k^{th} root of unity if and only if $n \mid k$.

Polar forms of the primitive n^{th} roots of unity

Example

- Primitive 1. root of unity: 1;
- Primitive 2. roots of unity: -1;
- Primitive 3. roots of unity: $\frac{-1\pm i\sqrt{3}}{2}$;
- Primitive 4. roots of unity: $\pm i$;
- Primitive 5. roots of unity: ... (HW)
- Primitive 6. roots of unity: $\frac{1\pm i\sqrt{3}}{2}$.

Proposition (Polar forms of the primitive n^{th} roots of unity; no proof required)

An n^{th} root of unity $\cos(\frac{2k\pi}{n}) + i\sin(\frac{2k\pi}{n})$ is a primitive n^{th} root of unity if and only if $\gcd(n,k) = 1$.