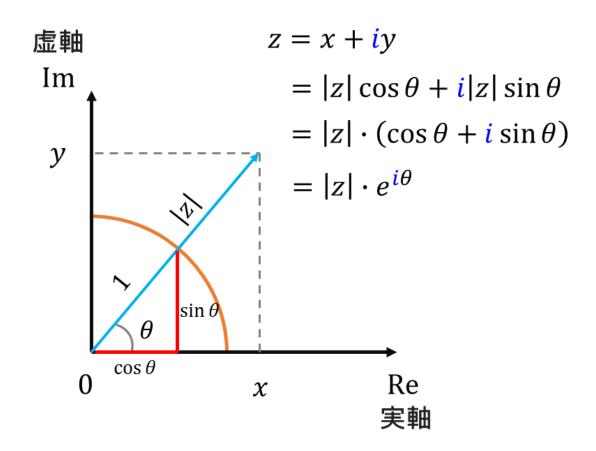


MA06 AY2018 Q4 Complex Analysis 複素関数論



Class Information

Tuesday (火曜日), Friday (金曜日) Lectures:

20% Assignment (Attendance > 2/3) **Grades:**

80% Examination

Office hours: Period 7 and 8, Tuesday and Friday; 研究棟#247C

(教科書)

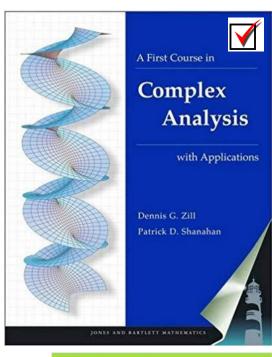


Textbook: [Eng] A first course in Complex Analysis with application,

Dennis G. Zill and Patrick D. Shanahan, Jones and

Bartlett Publishers, Inc. 2003

[Jap] **工学基礎 複素関数論,** 矢嶋 徹, 及川 正行, サイエンス社, 2007 参考書





About Final Examination

Lecture Slides (Example, Definition, Theorem)
Assignments

10% Ability to solve certain problems

About Deadline of Assignments

 Submit past week assignments before 11:59 AM at Tuesday to Office#247C.

For example: submit Assignment 1 (20181204) and Assignment 2 (20181207)

before 11:59 AM at Tuesday, 20181211

What we will cover

Full syllabus on course website

Chapter 1	L
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1. complex plane, point at infinity

Chapter 2, 3

2. holomorphic functions, Cauchy-Riemann equations

Chapter 3

3. harmonic functions

Chapter 4

4. exponent functions, trigonometric functions, logarithm functions, roots, complex pow

complex numbers



5. complex integrals

6. Cauchy's integral theorem, integrals of holomorphic functions

7. Cauchy's integral formula, Liouville's theorem, maximum modulus principle

8. complex sequence and series

9. sequence and series of functions, uniform convergence

10. power series and its convergence domain

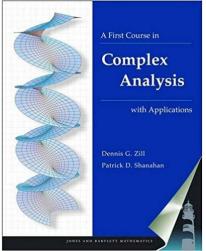
11. Taylor series expansion

12. Laurent series expansion, zero points, singularities

13. residue theorem

14. application to several (real) definite integrals (Details depend on each class.)

Complex Analysis (複素関数論)



Chapter 6

Prerequisites

MA03 Calculus I

MA04 Calculus II

Important related courses:

MA05 Fourier analysis

NS02 Electromagnetism

You should know

This number means the equation is corresponding to (Section 1.1, Equation (3)) in the textbook.

The sum (和) and product (積) of a complex number z with its

conjugate (複素共役) *ī* is a real number:

$$z + \bar{z} = (a + ib) + (a - ib) = 2a$$

$$z\bar{z} = (a + ib)(a - ib) = a^2 - i^2b^2 = a^2 + b^2$$

(1.1.4)

This number means the example is corresponding to (Section 1.2, Example 1) in the textbook.

EXAMPLE (例題) 1.2.1 Find the Modulus of a Complex Number

(a)
$$z = 2 - 3i$$
 (b) $z = -9i$.



Lecture 1

Complex Number (複素数)

Complex Plane (複素平面)

What you will learn in Lecture 1

1.1 Why Complex Number (複素数)?

1.2 Complex Number (複素数) and Their Properties (性質)

1.3 Complex Plane (複素平面)

1.4 Polar form (極形式) of Complex Plane (複素平面)

Let's consider a problem that find solutions of equations.

Equation 1

$$x^{2} - 1 = 0$$

$$x^{2} = 1$$

$$x = \pm \sqrt{1} = \pm 1$$

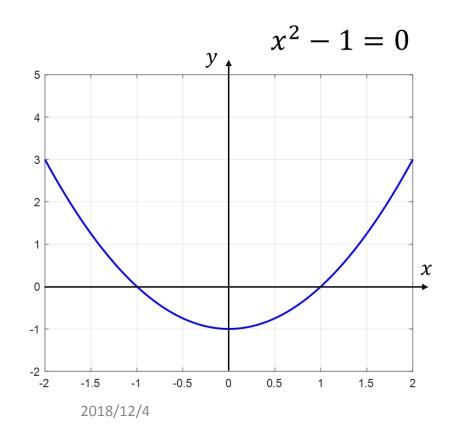
Equation 2

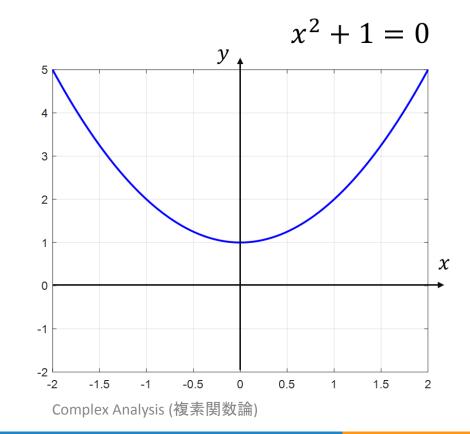
$$x^{2} + 1 = 0$$

$$x^{2} = -1$$

$$x = ?$$

The Equation 2 has no solutions in real number domain, we must create the definition for $\sqrt{-1}$.





Imaginary Unit (虚数単位)

Definition (定義) Imaginary Unit (虚数单位)

The imaginary unit *i* is defined by $i = \sqrt{-1}$.

The definition of i tells us that $i^2 = -1$

$$i^2 = -1$$

We can use this fact to find other powers of i.

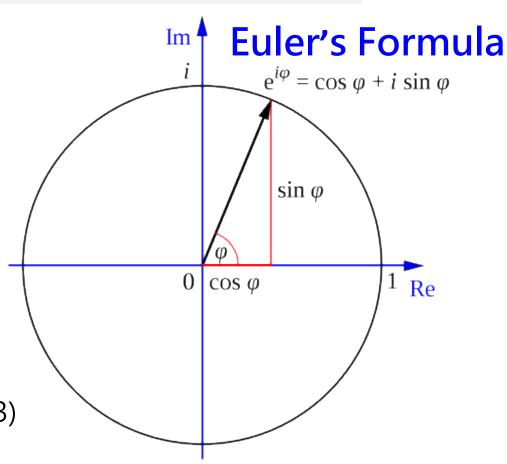
Example

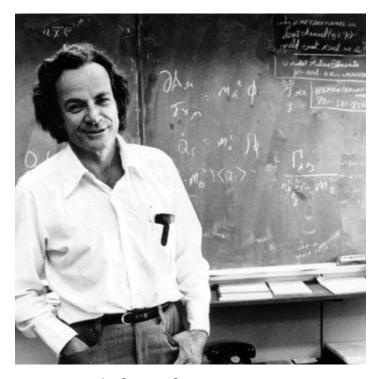
$$i^3 = i^2 \cdot i = (-1) \cdot i = -i$$

$$i^4 = i^2 \cdot i^2 = (-1) \cdot (-1) = 1$$



Leonhard Euler レオンハルト・オイラー (Switzerland) (1707~1783)





Richard Feynman リチャード・ファインマン (U.S.) (1918~1988)

The physicist **Richard Feynman** called the **Euler's Formula** (オイラーの公式) "OUT jewel" and "the most remarkable formula in mathematics".

[1] https://en.wikipedia.org/wiki/Euler%27s_formula

1.2 Complex Number (複素数)

and Their Properties (性質)

Complex Number (複素数)

Imaginary Unit (虚数単位)

$$i = \sqrt{-1}$$
 \Rightarrow $i^2 = -1$



$$i^2 = -1$$

Pure Imaginary Number (純虚数)

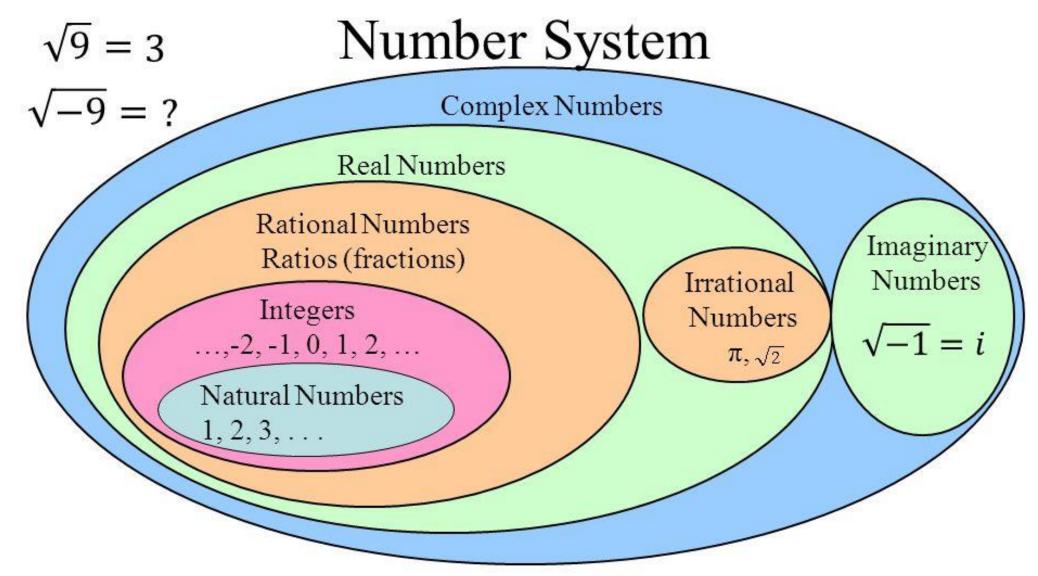
Define pure imaginary number (純虚数) as z = bi,

where b is a **real number** (実数) and i is the **imaginary unit** (虚数单位).

For example, z = 6i or z = -2i is a pure imaginary number (純虚数).

Definition (定義) 1.1 Complex Number (複素数)

A complex number is defined as z = a + ib, where a and b are real numbers (実数) and i is the imaginary unit(虚数单位).



Source: https://www.slideserve.com/ankti/complex-numbers

Real Part (実部) and Imaginary Part (虚部) of Complex Number

```
In z = a + ib,
the real number a is called the Real part (実部) of z, i.e. Re(z);
the real number b is called the Imaginary part (虚部) of z, i.e. Im(z).
```

For example:

if z = 4 - 9i, then Re(z) = 4 and Im(z) = -9.

Definition 1.2 Equality (相等関係)

If real numbers (実数) $a_1=a_2$ and $b_1=b_2$, then Complex numbers (複素数) $z_1=a_1+ib_1$ and $z_2=a_2+ib_2$ are equal, i.e. $z_1=z_2$.

(Two complex numbers are equal if their corresponding real and imaginary parts are equal.)

If we use the symbols Re(z) and Im(z),

The set of Complex numbers (複素数の集合)

The set of <u>Complex numbers</u> (複素数全体の集合, i.e. 複素数体) is usually denoted by the symbol **C** or **C**.

ı.e.

$$a+ib\in \mathbb{C}, ib\in \mathbb{C}, a+i0\in \mathbb{C}$$

Notice: Because any real number a can be written as z = a + i0 = a, we see that the set R of real numbers (実数の集合) is a subset (部分集合) of C.

Arithmetic Operations (四則演算)

If $z_1 = a_1 + ib_1$ and $z_2 = a_2 + ib_2$, we have the operations as follows.

加法 Addition $z_1 + z_2 = (a_1 + ib_1) + (a_2 + ib_2) = (a_1 + a_2) + i(b_1 + b_2)$ Subtraction $z_1 - z_2 = (a_1 + ib_1) - (a_2 + ib_2) = (a_1 - a_2) + i(b_1 - b_2)$ 減法 Multiplication $z_1 \cdot z_2 = (a_1 + ib_1)(a_2 + ib_2) = a_1a_2 + i^2b_1b_2 + ib_1a_2 + ia_1b_2$ 乗法 $= a_1 a_2 - b_1 b_2 + i(b_1 a_2 + a_1 b_2)$ $\frac{z_1}{z_2} = \frac{a_1 + ib_1}{a_2 + ib_2} \quad a_2 \neq 0 \text{ or } b_2 \neq 0$ Division 除法 $=\frac{(a_1+ib_1)(a_2-ib_2)}{(a_2+ib_2)(a_2-ib_2)}=\frac{a_1a_2+b_1b_2+i(a_2b_1-a_1b_2)}{a_2^2-i^2b_2^2+i(a_2b_2-a_2b_2)}$ $= \frac{a_1a_2 + b_1b_2}{a_2^2 + b_2^2} + i \frac{b_1a_2 - a_1b_2}{a_2^2 + b_2^2}$

The familiar commutative, associative, and distributive laws hold for complex numbers:

交換法則 Commutative laws
$$z_1 + z_2 = z_2 + z_1$$

$$z_1 z_2 = z_2 z_1$$

結合法則

Associative laws
$$z_1 + (z_2 + z_3) = (z_1 + z_2) + z_3$$

$$z_1(z_2z_3) = (z_1z_2)z_3$$

分配法則

Distributive laws

$$z_1(z_2 + z_3) = z_1 z_2 + z_1 z_3$$

Notice (注意):

For Addition (加法), Subtraction (減法), and Multiplication (乗法)

- (1) To add (subtract) two complex numbers, simply add (subtract) the corresponding real and imaginary parts (対応する実部と虚部を加算(減算)するだけです).
- (2) To multiply (乗算) two complex numbers, use the distributive law (分配法則) and $i^2 = -1$.

^{*}We will discuss the division (除法) later.

EXAMPLE (例題) 1.1.1 Addition (加法) and Multiplication (乗法)

If
$$z_1 = 2 + 4i$$
 and $z_2 = -3 + 8i$, find (a) $z_1 + z_2$ and (b) z_1z_2 .

Solution (解答):

(a) By adding real and imaginary parts, the sum of the two complex numbers z_1 and z_2 is

$$z_1 + z_2 = (2 + 4i) + (-3 + 8i) = (2 - 3) + i(4 + 8) = -1 + 12i$$

(b) By the distributive law and $i^2 = -1$, the product of z_1 and z_2 is

$$z_1 z_2 = (2 + 4i)(-3 + 8i) = (2 + 4i)(-3) + (2 + 4i)(8i)$$
$$= -6 - 12i + 16i + 32i^2$$
$$= (-6 - 32) + i(16 - 12) = -38 + 4i$$

Zero (ゼロ)

The zero in the complex number (複素数) system is the number 0 + 0i, i.e. 0.

The zero satisfies the additive identity (加法単位元) in the complex number system that, for any complex number z = a + ib, we have z + 0 = z.

$$z + 0 = (a + ib) + (0 + 0i) = a + 0 + i(b + 0) = a + ib = z.$$

Conjugate (複素共役、複素共軛)

If z is a complex number, then the complex number \bar{z} obtained

by changing the sign of its imaginary part (虚部の符号を変える)

is called the complex conjugate (複素共役), or simply conjugate.

In other words (換言すれば),

if z = a + ib, then its conjugate is $\bar{z} = a - ib$.

Example: if z = 6 + 3i, then $\bar{z} = 6 - 3i$; if z = -5 - i, then $\bar{z} = -5 + i$.

If z is a real number, e.g. z = 7 + 0i = 7, then $\bar{z} = 7 - 0i = 7$.

The sum (和) and product (積) of a complex number z with its

conjugate (複素共役) *z* is a real number:

$$z + \bar{z} = (a + ib) + (a - ib) = 2a \tag{1.1.3}$$

$$z\bar{z} = (a+ib)(a-ib) = a^2 - i^2b^2 = a^2 + b^2$$
 (1.1.4)

The difference (差) of a complex number z with its conjugate \bar{z} is a pure imaginary number (純虚数):

$$z - \bar{z} = (a + ib) - (a - ib) = 2bi$$
 (1.1.5)

Because a = Re(z) and b = Im(z), (3) and (5) give two useful formulas:

$$Re(z) = \frac{z + \overline{z}}{2} \quad \text{and} \quad Im(z) = \frac{z - \overline{z}}{2i}$$
 (1.1.6)

2018/12/4

Division (除法)

To compute $\frac{z_1}{z_2}$, multiply the numerator (分子) and denominator (分母)

of $\frac{z_1}{z_2}$ by the conjugate (複素共役) of z_2 . That is,

$$\frac{z_1}{z_2} = \frac{z_1}{z_2} \cdot \frac{\bar{z}_2}{\bar{z}_2} = \frac{(a_1 + ib_1)(a_2 - ib_2)}{(a_2 + ib_2)(a_2 - ib_2)}$$
(1.1.7)

and then use Equation (1.1.4)

$$z\bar{z} = (a + ib)(a - ib) = a^2 - i^2b^2 = a^2 + b^2$$
 (1.1.4)

Thus
$$\frac{z_1}{z_2} = \frac{(a_1 + ib_1)(a_2 - ib_2)}{(a_2 + ib_2)(a_2 - ib_2)} = \frac{a_1a_2 + b_1b_2}{a_2^2 + b_2^2} + i\frac{a_2b_1 - a_1b_2}{a_2^2 + b_2^2}$$

EXAMPLE (例題) 1.1.2 Division (除法)

If $z_1 = 2 - 3i$ and $z_2 = 4 + 6i$, find z_1/z_2 .

Solution (解答):

By using Equation (7): $\frac{z_1}{z_2} = \frac{z_1}{z_2} \cdot \frac{\bar{z}_2}{\bar{z}_2} = \frac{(a_1 + ib_1)(a_2 - ib_2)}{(a_2 + ib_2)(a_2 - ib_2)}$

$$\frac{z_1}{z_2} = \frac{(2-3i)(4-6i)}{(4+6i)(4-6i)} = \frac{2 \cdot 4 + i^2 \cdot (-3) \cdot (-6)}{4^2 + 6^2} + i \frac{(-3) \cdot 4 + 2 \cdot (-6)}{4^2 + 6^2}$$
$$= \frac{8-18}{16+36} + i \frac{-12-12}{4^2 + 6^2}$$
$$= -\frac{10}{52} - i \frac{24}{52} = -\frac{5}{26} - i \frac{6}{13}$$

EXAMPLE (例題) 1.1.3 Reciprocal (逆数)

Find the reciprocal of z = 2 - 3i.

Solution (解答):

$$\frac{1}{z} = \frac{1}{2 - 3i} = \frac{1}{2 - 3i} \cdot \frac{2 + 3i}{2 + 3i} = \frac{2 + 3i}{4 + 9} = \frac{2 + 3i}{13}$$

Thus
$$\frac{1}{z} = z^{-1} = \frac{2}{13} + i \frac{3}{13}$$

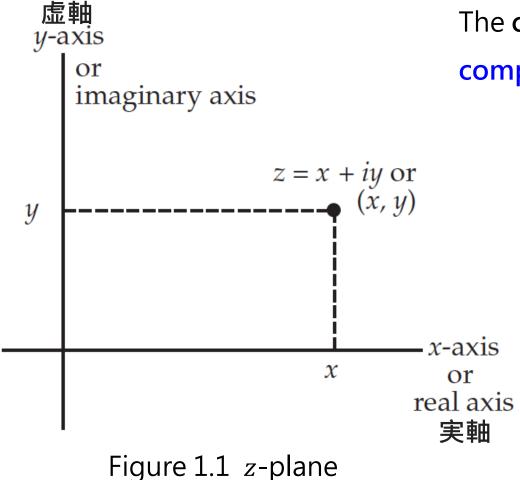
You can verify that
$$zz^{-1} = (2 - 3i) \left(\frac{2}{13} + i \frac{3}{13} \right) = 1$$

Remarks

• We cannot compare two complex numbers $z_1 = a_1 + ib_1$, $z_2 = a_2 + ib_2$ by means of inequality (不等式), which means that $z_1 < z_2$ or $z_1 \ge z_2$ have no meaning in \mathbb{C} (複素数全体の集合) except $b_1 = b_2 = 0$ i.e. z_1 and z_2 are both real numbers.

Notice: We can compare the modulus of complex numbers by means of inequality, i.e. $|z_1| < |z_2|$ or $|z_1| \le |z_2|$.

A complex number (複素数) z = x + iy can be plotted on complex plane (複素平面) by a pair of real numbers (x, y).



The **coordinate plane** (座標平面) in Figure 1.1 is called the **complex plane** (複素平面) or simply the *z*-**plane** (*z* -平面).

- The x-axis (横軸) is called the **Real axis** (実軸) because each point on that axis is a **real number**.
- The y-axis (縦軸) is called the Imaginary axis (虚軸)
 because each point on that axis is a pure imaginary
 number (純虚数).

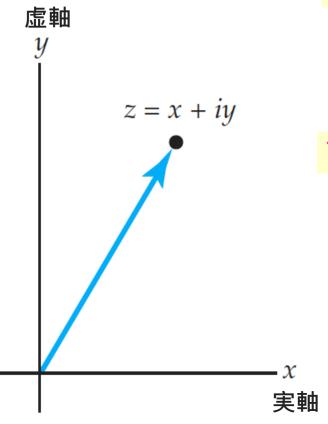


Figure 1.2 A vector z

A complex number z = x + iy can be viewed as a vector (ベクトル).

Its initial point (始点) is the origin (原点) and terminal point (終点) is the point (x, y).

The length of vector z (ベクトルz の大きさ) has a special name: Modulus.

Definition 1.3 Modulus (複素数の絶対値)

The modulus (複素数の絶対値) of a Complex numbers (複素数) z = x + yi, is the real number (実数)

$$|z| = \sqrt{x^2 + y^2} \tag{1.2.1}$$

Notice: Modulus of z can also be called as absolute value of z or magnitude of z.

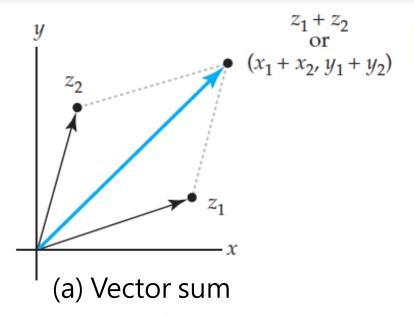
EXAMPLE (例題) 1.2.1 Find the Modulus (複素数の絶対値) of a

Complex Number (a) z = 2 - 3i (b) z = -9i.

Solution (解答):

(a)
$$|z| = \sqrt{x^2 + y^2} = \sqrt{2^2 + (-3)^2} = \sqrt{13}$$

(b)
$$|z| = \sqrt{x^2 + y^2} = \sqrt{0^2 + (-9)^2} = 9$$



Sum (和) and Difference (差) of complex numbers by using vectors

$$z_1 = x_1 + iy_1$$
 and $z_2 = x_2 + iy_2$

 $z_1 + z_1$ is the vector from the origin to the point

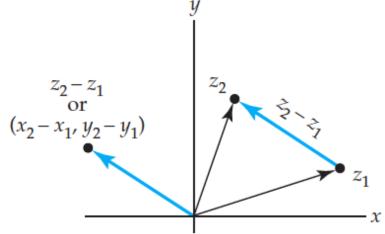
$$(x_1, y_1) + (x_2, y_2) = (x_1 + x_2, y_1 + y_2)$$

Distance (距離) between two points $z_1 = x_1 + iy_1$ and $z_2 = x_2 + iy_2$

$$|z_2 - z_1| = |(x_2 - x_1) + i(y_2 - y_1)| = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$$

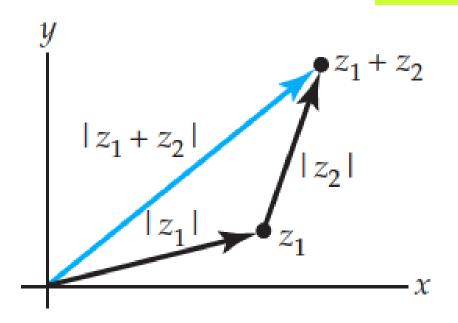
Notice:

When $z_1 = 0$, we see $|z_2 - z_1| = |z_2|$, represents the distance between the origin and the point z_2



(b) Vector difference
Figure 1.3 Sum and difference of vectors

Inequalities (不等式)



$$|z_1 + z_2| \le |z_1| + |z_2|$$
 (1.2.6)

This (1.2.6) is known as **triangle inequality** (三角不等式).

$$|z_1| = |z_1 + z_2 + (-z_2)| \le |z_1 + z_2| + |-z_2|$$

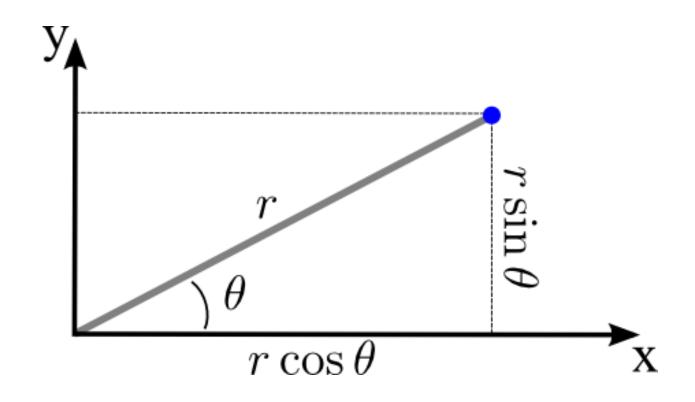
$$= |z_1 + z_2| + |z_2|$$

$$\Rightarrow |z_1 + z_2| \ge |z_1| - |z_2| \qquad (1.2.7)$$

1.4 Polar form (極形式) of

Complex Plane (複素平面)

1.4 Polar form (極形式) of Complex Plane (複素平面)



- Cartesian coordinate system (デカルト座標系、直交座標系): (x, y)
- Polar Coordinate System (極座標系): (r, θ)

1.4 Polar form (極形式) of Complex Plane (複素平面)

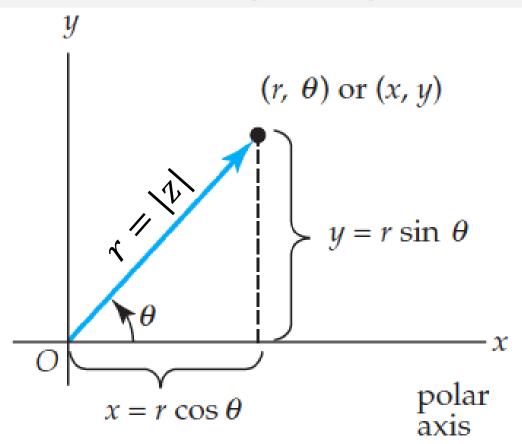


Figure 1.7 Polar coordinates (極座標系) in the complex plane

$$z = x + iy$$

$$= (r \cos \theta) + i(r \sin \theta)$$

$$= r(\cos \theta + i \sin \theta)$$

$$z = re^{i\theta}$$
By using Euler's Formula
$$e^{i\theta} = \cos \theta + i \sin \theta$$

$$(1.3.1)$$

We say that (1.3.1) is the polar form (極形式) of the complex number z.

We call
$$r=|z|=\sqrt{x^2+y^2}$$
 as modulus or magnitude (複素数の絶対値) of z , $\theta=\arg(z)=\arctan\frac{y}{x}$ as argument (偏角) of z . (Notice quadrant)

Complex Analysis (複素関数論)

1.4 Polar form (極形式) of Complex Plane (複素平面)

EXAMPLE (例題) 1.3.1 Find the polar form of the complex number

$$z = -\sqrt{3} - i$$

Solution (解答):

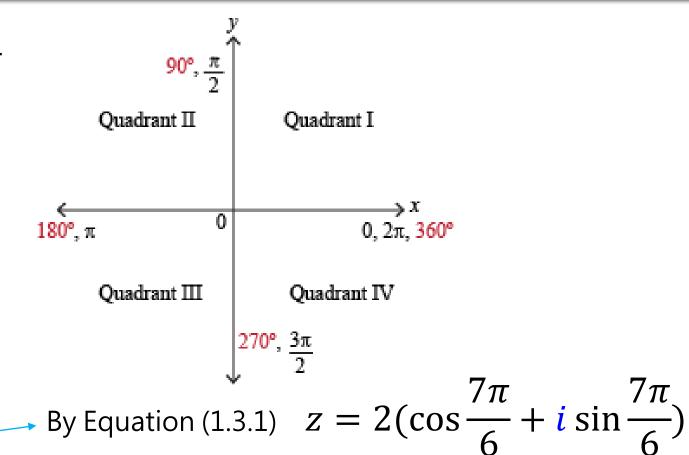
$$r = |z| = \sqrt{\left(-\sqrt{3}\right)^2 + (-1)^2}$$

$$= 2$$

$$\arctan \frac{y}{x} = \arctan \frac{-1}{-\sqrt{3}} = \frac{\pi}{6}$$

Because the point $(-\sqrt{3}, -1)$ is in the **third quadrant (第三象限)** and $\tan \theta$ is π -periodic

$$\theta = \arg(z) = \frac{\pi}{6} + \pi = \frac{7\pi}{6}$$



2018/12/4

Review for Lecture 1

- Imaginary Unit
- Complex Number
- Arithmetic Operations
- Conjugate
- Complex Plane
- Polar form of the Complex Plane

Assignment

Please Check https://github.com/uoaworks/ComplexAnalysisAY2018

Reading Materials: Section 1.1~1.3, Textbook

References

[1] A first course in Complex Analysis with application, Dennis G. Zill and Patrick D. Shanahan, Jones and Bartlett Publishers, Inc. 2003

[2] Complex Number, BLOSSOMS Fractals Lesson,

https://blossoms.mit.edu/sites/default/files/video/download/zager-math-tutorial.pdf

[3] Wikipedia

Appendix (付録)

1.1 Why Complex Number (複素数)?

Recall that in *Calculus II*, we have **Taylor Series**

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots$$

$$\sin x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots$$

$$\cos x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots$$

$$R = \infty$$

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Appendix (付録)

1.1 Why Complex Number (複素数)?

$$e^{x} = 1 + \frac{x}{1!} + \frac{x^{2}}{2!} + \frac{x^{3}}{3!} + \frac{x^{4}}{4!} + \frac{x^{5}}{5!} + \cdots$$

$$e^{ix} = 1 + \frac{ix}{1!} + \frac{(ix)^{2}}{2!} + \frac{(ix)^{3}}{3!} + \frac{(ix)^{4}}{4!} + \frac{(ix)^{5}}{5!} + \cdots$$

$$= 1 + \frac{ix}{1!} - \frac{x^{2}}{2!} - \frac{ix^{3}}{3!} + \frac{x^{4}}{4!} + \frac{ix^{5}}{5!} - \cdots$$

$$= 1 + \frac{ix}{1!} - \frac{x^{2}}{2!} - \frac{ix^{3}}{3!} + \frac{x^{4}}{4!} + \frac{ix^{5}}{5!} - \cdots$$

$$= \left(1 - \frac{x^{2}}{2!} + \frac{x^{4}}{4!} - \cdots\right) + i\left(x - \frac{x^{3}}{3!} + \frac{x^{5}}{5!} - \cdots\right)$$

$$= \cos x + i \sin x$$

Appendix (付録)

1.2 Complex Number (複素数) and Their Properties (性質)

Additional (追加の) properties

The conjugate (複素共役) of a <u>sum (和)</u> of two complex numbers (複素数) is the sum (和) of the conjugates (複素共役)

$$\overline{z_1 + z_2} = \overline{z_1} + \overline{z_2} \tag{1.1.1a}$$

• Similarly (同様に), for the <u>difference (差)</u>,

$$\overline{z_1 - z_2} = \overline{z_1} - \overline{z_2} \tag{1.1.1b}$$

And more

•
$$\overline{z_1}\overline{z_2} = \overline{z_1}\overline{z_2}$$

$$\bullet \ \overline{\left(\frac{z_1}{z_2}\right)} = \overline{\frac{z_1}{z_2}} \tag{1.1.2}$$

•
$$\bar{z} = z$$

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