

Unit 1-3

Complex Elementary Functions

Prof. Dah-Chung Chang (張大中)
Department of Communication Eng.
National Central University
dcchang@ce.ncu.edu.tw

Polynomial and Rational Functions

polynomial functions of z are functions of the form

$$p_n(z) = a_0 + a_1z + a_2z^2 + \cdots + a_nz^n$$

The degree is n if the complex constant a_n is nonzero.

rational functions are ratios of polynomials

$$R_{m,n}(z) = \frac{a_0 + a_1z + a_2z^2 + \cdots + a_mz^m}{b_0 + b_1z + b_2z^2 + \cdots + b_nz^n}$$

The rational function has *numerator degree* m and *denominator degree* n , if $a_m \neq 0$ and $b_n \neq 0$.

The analyticity of these functions is quite transparent: polynomials are entire, and rational functions are analytic everywhere except for the zeros of their denominators.

Example 1

Carry out the deflation of the polynomial $z^3 + (2 - i)z^2 - 2iz$.

Solution.

Taylor Form of a Polynomial

The coefficients of $(z - z_0)^k$, in the expansion of a polynomial $p_n(z)$ in powers of $(z - z_0)$, is given by its k th derivative, evaluated at z_0 , and divided by k factorial:

$$\begin{aligned} p_n(z) &= \frac{p_n(z_0)}{0!} + \frac{p_n'(z_0)}{1!}(z - z_0)^1 + \frac{p_n''(z_0)}{2!}(z - z_0)^2 + \cdots + \frac{p_n^{(n)}(z_0)}{n!}(z - z_0)^n \\ &= \sum_{k=0}^n \frac{p_n^{(k)}(z_0)}{k!}(z - z_0)^k \end{aligned}$$

Ex: the Taylor form of $p_3(z)$ centered at its zero $z_0 = 2$ is

$$p_3(z) = 12 + 10z - 4z^2 - 2z^3$$

$$p_3(z) = (0) - \frac{30}{1!}(z - 2) - \frac{32}{2!}(z - 2)^2 - \frac{12}{3!}(z - 2)^3.$$

Notice: **Maclaurin form** is centered at 0 for the Taylor form; the standard form $p_3(z)$ is thus its Maclaurin form.

Poles and Zeros

The factored form:

$$R_{m,n}(z) = \frac{a_m(z - z_1)(z - z_2) \cdots (z - z_m)}{b_n(z - \zeta_1)(z - \zeta_2) \cdots (z - \zeta_n)}$$

where $\{z_k\}$ designates the zeros of the numerator and $\{\zeta_k\}$ designates those of the denominator. We assume that common zeros have been cancelled. The zeros of the numerator are zeros of $R_{m,n}(z)$; zeros of the denominator are called poles of $R_{m,n}(z)$.

Ex: Find all the poles and their multiplicities for

$$R(z) = \frac{(3z + 3i)(z^2 - 4)}{(z - 2)(z^2 + 1)^2}.$$

Sol:

We see that the only poles of $R(z)$ are at $z=i$ of multiplicity 2 and $z=-i$ of multiplicity 1.

Partial Fractional Decomposition

Theorem

$$R_{m,n}(z) = \frac{a_0 + a_1z + a_2z^2 + \cdots + a_mz^m}{b_n(z - \zeta_1)^{d_1}(z - \zeta_2)^{d_2} \cdots (z - \zeta_r)^{d_r}}$$

is a rational function whose denominator degree $n = d_1 + d_2 + \cdots + d_r$ exceeds its numerator degree m , then $R_{m,n}(z)$ has a **partial fraction decomposition** of the form

$$\begin{aligned} R_{m,n}(z) = & \frac{A_0^{(1)}}{(z - \zeta_1)^{d_1}} + \frac{A_1^{(1)}}{(z - \zeta_1)^{d_1-1}} + \cdots + \frac{A_{d_1-1}^{(1)}}{(z - \zeta_1)} \\ & + \frac{A_0^{(2)}}{(z - \zeta_2)^{d_2}} + \cdots + \frac{A_{d_2-1}^{(2)}}{(z - \zeta_2)} \\ & + \cdots + \frac{A_0^{(r)}}{(z - \zeta_r)^{d_r}} + \cdots + \frac{A_{d_r-1}^{(r)}}{(z - \zeta_r)}, \end{aligned}$$

where the $\{A_s^{(j)}\}$ are constants. (The ζ_k 's are assumed distinct.)

$$A_s^{(j)} = \lim_{z \rightarrow \zeta_j} \frac{1}{s!} \frac{d^s}{dz^s} [(z - \zeta_j)^{d_j} R_{m,n}(z)]$$

Ex 1: Reproduce the partial fraction decomposition of the rational function

$$R(z) = \frac{4z + 4}{z(z - 1)(z - 2)^2}$$

Sol:

Ex 2: Reproduce the partial fraction decomposition of the rational function

$$R(z) = \frac{2z+1}{z(z-2)^2}$$

Sol:

Complex Exponential Functions

Definition The function e^z defined by

$$e^z = e^x \cos y + ie^x \sin y$$

is called the **complex exponential function**.

Theorem The exponential function e^z is entire and its derivative is given by:

$$\frac{d}{dz} e^z = e^z.$$

Proof:

EXAMPLE 1 Derivatives of Exponential Functions

Find the derivative of each of the following functions:

(a) $iz^4(z^2 - e^z)$ and (b) $e^{z^2 - (1+i)z + 3}$.

Solution

Example: Find number $z = x + iy$ such that $e^z = 1 + i$.

Solution:

Definition of Complex Trigonometric Functions

Definition

$$e^{iz} = \cos z + i \sin z$$

The complex **sine** and **cosine** functions are defined by:

$$\sin z = \frac{e^{iz} - e^{-iz}}{2i} \quad \text{and} \quad \cos z = \frac{e^{iz} + e^{-iz}}{2}.$$

$$\tan z = \frac{\sin z}{\cos z}, \quad \cot z = \frac{\cos z}{\sin z}, \quad \sec z = \frac{1}{\cos z}, \quad \text{and} \quad \csc z = \frac{1}{\sin z}.$$

Periodicity

$$\sin\left(z + \frac{\pi}{2}\right) = \cos z, \quad \sin\left(z - \frac{\pi}{2}\right) = -\cos z,$$

$$\sin(z + 2\pi) = \sin z, \quad \sin(z + \pi) = -\sin z,$$

$$\cos(z + 2\pi) = \cos z, \quad \cos(z + \pi) = -\cos z.$$

Proof:

EXAMPLE 1 Values of Complex Trigonometric Functions

In each part, express the value of the given trigonometric function in the form $a + ib$.

(a) $\cos i$ (b) $\sin(2 + i)$ (c) $\tan(\pi - 2i)$

Solution:

Complex Trigonometric Identities

$$\sin(-z) = -\sin z \quad \cos(-z) = \cos z$$

$$\cos^2 z + \sin^2 z = 1$$

$$\sin(z_1 \pm z_2) = \sin z_1 \cos z_2 \pm \cos z_1 \sin z_2$$

$$\cos(z_1 \pm z_2) = \cos z_1 \cos z_2 \mp \sin z_1 \sin z_2$$

$$\sin 2z = 2 \sin z \cos z, \quad \cos 2z = \cos^2 z - \sin^2 z,$$

Proof:

Derivatives of Complex Trigonometric Functions

$$\frac{d}{dz} \sin z = \cos z$$

$$\frac{d}{dz} \cos z = -\sin z$$

$$\frac{d}{dz} \tan z = \sec^2 z$$

$$\frac{d}{dz} \cot z = -\operatorname{csc}^2 z$$

$$\frac{d}{dz} \sec z = \sec z \tan z$$

$$\frac{d}{dz} \operatorname{csc} z = -\operatorname{csc} z \cot z$$

Proof:

Complex Trigonometric Functions and Hyperbolic Functions

Definition: Hyperbolic Functions

$$\sinh y = \frac{e^y - e^{-y}}{2} \quad \text{and} \quad \cosh y = \frac{e^y + e^{-y}}{2}$$

$$\sin(iy) = i \sinh y \quad \text{and} \quad \cos(iy) = \cosh y.$$

$$\cosh^2 y = 1 + \sinh^2 y$$

$$\sin z = \sin x \cosh y + i \cos x \sinh y, \quad |\sin z|^2 = \sin^2 x + \sinh^2 y,$$

$$\cos z = \cos x \cosh y - i \sin x \sinh y, \quad |\cos z|^2 = \cos^2 x + \sinh^2 y.$$

Proof

Complex Hyperbolic Functions and Their Derivatives

Definition

The complex **hyperbolic sine** and **hyperbolic cosine** functions are defined by:

$$\sinh z = \frac{e^z - e^{-z}}{2} \quad \text{and} \quad \cosh z = \frac{e^z + e^{-z}}{2}.$$

$$\tanh z = \frac{\sinh z}{\cosh z}, \quad \coth z = \frac{\cosh z}{\sinh z}, \quad \operatorname{sech} z = \frac{1}{\cosh z}, \quad \text{and} \quad \operatorname{csch} z = \frac{1}{\sinh z}.$$

Derivatives of Complex Hyperbolic Functions

$$\frac{d}{dz} \sinh z = \cosh z$$

$$\frac{d}{dz} \cosh z = \sinh z$$

$$\frac{d}{dz} \tanh z = \operatorname{sech}^2 z$$

$$\frac{d}{dz} \coth z = -\operatorname{csch}^2 z$$

$$\frac{d}{dz} \operatorname{sech} z = -\operatorname{sech} z \tanh z$$

$$\frac{d}{dz} \operatorname{csch} z = -\operatorname{csch} z \coth z$$

Proof:

Relations Between Complex Sine/Cosine and Their Hyperbolic Functions

$$\begin{aligned}\sin z &= -i \sinh(iz) & \text{and} & & \cos z &= \cosh(iz) \\ \sinh z &= -i \sin(iz) & \text{and} & & \cosh z &= \cos(iz).\end{aligned}$$

$$\tan(iz) = \frac{\sin(iz)}{\cos(iz)} = \frac{i \sinh z}{\cosh z} = i \tanh z.$$

Proof:

EXAMPLE 4 A Hyperbolic Identity

Verify that $\cosh(z_1 + z_2) = \cosh z_1 \cosh z_2 + \sinh z_1 \sinh z_2$ for all complex z_1 and z_2 .

Solution:

Logarithmic Functions

The motivation for the definition of the logarithmic function is based on solving the equation

$$e^w = z$$

for w , where z is any nonzero complex number.

Definition: Complex Logarithm

Let $z = re^{i\theta}$, the multiple-valued function $\ln z$ defined by

$$\ln z = \log_e |z| + i \arg(z) = \log_e r + i(\theta + 2n\pi), \quad n = 0, \pm 1, \pm 2, \dots$$

Is called the complex logarithm.

Note: The notation $\ln z$ will always be used to denote the multiple-valued complex logarithm.

Definition: Principal value of the Logarithm

For $z \neq 0$, we define Log , the principal value of the logarithm, by

$$\text{Ln } z = \log_e |z| + i \text{Arg}(z) = \log_e r + i\theta, \quad -\pi < \theta \leq \pi$$

Algebraic Properties of Logarithm

Theorem

If z_1 and z_2 are nonzero complex numbers and n is an integer, then

$$(i) \ln(z_1 z_2) = \ln z_1 + \ln z_2$$

$$(ii) \ln\left(\frac{z_1}{z_2}\right) = \ln z_1 - \ln z_2$$

$$(iii) \ln z_1^n = n \ln z_1.$$

Proof of (i):

$$\begin{aligned} \ln z_1 + \ln z_2 &= \log_e |z_1| + i \arg(z_1) + \log_e |z_2| + i \arg(z_2) \\ &= \log_e |z_1| + \log_e |z_2| + i(\arg(z_1) + \arg(z_2)). \end{aligned}$$

$$\log_e |z_1 z_2| = \log_e |z_1| + \log_e |z_2|.$$

$$\arg(z_1) + \arg(z_2) = \arg(z_1 z_2).$$

$$\ln z_1 + \ln z_2 = \log_e |z_1 z_2| + i \arg(z_1 z_2) = \ln(z_1 z_2).$$

■ **EXAMPLE 5.3** Find the values of $\log(1+i)$ and $\log(i)$.

Solution

EXAMPLE 4 Principal Value of the Complex Logarithm

Compute the principal value of the complex logarithm $\text{Ln } z$ for

(a) $z = i$

(b) $z = 1 + i$

(c) $z = -2$

Solution:

EXAMPLE 2 Solving Trigonometric Equations

Find all solutions to the equation $\sin z = 5$.

Solution:

Analyticity of the Ln Function

- The principal value of the complex logarithm $\text{Ln } z$ is discontinuous at the point $z = 0$ since this function is not defined there. This function is also discontinuous at every point on the **negative real axis**.
- The function $\text{Ln } z$ is continuous on the set consisting of the complex plane excluding the **non-positive real axis**.
- The real and imaginary parts of $\text{Ln } z$ are $u(x, y) = \log_e |z| = \log_e \sqrt{x^2 + y^2}$ and $v(x, y) = \text{Arg}(z)$, respectively. From multivariable calculus we have that the function $u(x, y) = \log_e \sqrt{x^2 + y^2}$ is continuous at all points in the plane except $(0, 0)$ and we have that the function $v(x, y) = \text{Arg}(z)$ is continuous on the domain $|z| > 0, -\pi < \text{arg}(z) < \pi$.

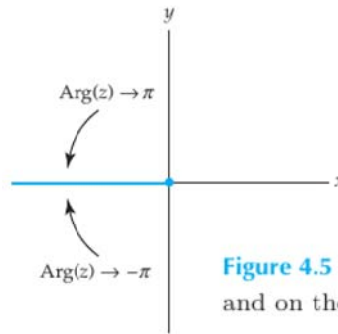


Figure 4.5 $\text{Ln } z$ is discontinuous at $z = 0$ and on the negative real axis.

- Thus, the function f_1 defined by $f_1 = \log_e r + i\theta$ is continuous on the domain $|z| > 0, -\pi < \text{Arg}(z) < \pi$, where $r = |z|$ and $\theta = \text{Arg}(z)$.
- The function f_1 agrees with the principal value of the complex logarithm $\text{Ln } z$, which is a **branch** of the multiple-valued function $F(z) = \ln z$.

Branch and Branch Cut

Branch: A branch of a multiple-valued function f is any single-valued function F that is analytic in some domain at each point z of which the value $F(z)$ is one of the values of f .

Principal Branch: For each fixed α , the single-valued function

$$\log z = \ln r + i\theta \quad (r > 0, \alpha < \theta < \alpha + 2\pi),$$

is a branch of the multiple-valued function

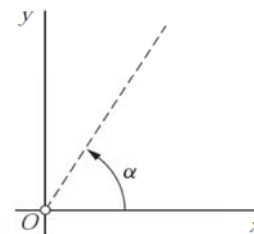
$$\log z = \ln r + i(\Theta + 2n\pi) \quad (n = 0, \pm 1, \pm 2, \dots)$$

$$\theta = \Theta + 2n\pi \quad (n = 0, \pm 1, \pm 2, \dots), \text{ where } \Theta = \text{Arg } z.$$

The function

$$\text{Log } z = \ln r + i\Theta \quad (r > 0, -\pi < \Theta < \pi)$$

is called the principal branch.



Branch Cut: A branch cut is a portion of a line or curve that is introduced in order to define a branch F of a multiple-valued function f . Points on the branch cut for F are singular points of F , and any point that is common to all branch cuts of f is called a branch point.

Derivative of $\text{Ln } z$

Theorem

The principal branch f_1 of the complex logarithm defined by $f_1(z) = \text{Ln } z = \log_e r + i\theta$ is an analytic function and its derivative is given by:

$$\frac{d}{dz} \text{Ln } z = f_1'(z) = \frac{1}{z}$$

Proof:

EXAMPLE 5 Derivatives of Logarithmic Functions

Find the derivatives of the following functions in an appropriate domain:

(a) $z \text{Ln } z$ and (b) $\text{Ln}(z + 1)$.

Solution:

Complex Powers

Definition

General powers of a complex number $z = x + iy$ are defined by the formula

$$z^c = e^{c \ln z} \quad (c \text{ is complex, } z \neq 0)$$

Since $\ln z$ is infinitely many-valued, z^c will, in general, be multivalued. The particular value

$$z^c = e^{c \operatorname{Ln} z}$$

is called the **principal value** of z^c .

$$\text{P.V. } z^c = e^{c \operatorname{Log} z}.$$

EXAMPLE 1 Complex Powers

Find the values of the given complex power: (a) i^{2i} (b) $(1 + i)^i$.

Solution:

EX: $(1 + i)^{2-i}$

EXAMPLE 2 Principal Value of a Complex Power

Find the principal value of each complex power: (a) $(-3)^{i/\pi}$ (b) $(2i)^{1-i}$

Solution:

Derivative of Complex Powers

Theorem

(a) On the domain $|z| > 0$, $-\pi < \arg(z) < \pi$, the principal value of the complex power z^α is differentiable and

$$\frac{d}{dz} z^\alpha = \alpha z^{\alpha-1}.$$

(b) When a value of $\log c$ is specified, where c is any nonzero complex constant, c^z is an entire function of z . In fact,

$$\frac{d}{dz} c^z = \frac{d}{dz} e^{z \cdot \log c} = \log c \cdot e^{z \cdot \log c} = \log c \cdot c^z.$$

EXAMPLE 3 Derivative of a Power Function

Find the derivative of the principal value z^i at the point $z = 1 + i$.

Solution:

Inverse Trigonometric Functions

Theorem

$$\sin^{-1} z = -i \log[iz + (1 - z^2)^{1/2}].$$

$$\cos^{-1} z = -i \log[z + i(1 - z^2)^{1/2}]$$

$$\tan^{-1} z = \frac{i}{2} \log \frac{i+z}{i-z}.$$

$$\frac{d}{dz} \sin^{-1} z = \frac{1}{(1 - z^2)^{1/2}},$$

$$\frac{d}{dz} \cos^{-1} z = \frac{-1}{(1 - z^2)^{1/2}}.$$

$$\frac{d}{dz} \tan^{-1} z = \frac{1}{1 + z^2}.$$

Proof of $\sin^{-1} z$:

Note: $(1 - z^2)^{1/2}$ is, of course, a double-valued function of z .