

Introduction to Complex Functions

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What is a real function?

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What is a real function?

Operations done on real numbers to produce other real numbers



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- $f(x) = \frac{x^3 - 3x + 2}{x^2 + 1}$



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- $f(x) = \sin x$



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First two use only addition and multiplication



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Polynomials and rational functions can be extended to complex numbers



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Polynomials and rational functions can be extended to complex numbers

What about square roots?



For every non-negative real number x , there is a real number y with $y^2 = x$

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For every non-negative real number x , there is a real number y with $y^2 = x$

If x is positive, two such y —one positive, other negative

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Positive square root of x denoted by \sqrt{x}

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A function f on non-negative real numbers with $f(x)^2 = x$

- $f(x) = \sqrt{x}$
- $f(x) = -\sqrt{x}$



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- $f(x) = \sqrt{x}$
- $f(x) = -\sqrt{x}$
- $f(x) = \begin{cases} \sqrt{x}, & \text{if } 0 \leq x \leq 1 \\ -\sqrt{x}, & \text{if } x > 1 \end{cases}$



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- $f(x) = \begin{cases} \sqrt{x}, & \text{if } x \text{ rational} \\ -\sqrt{x}, & \text{if } x \text{ irrational} \end{cases}$



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The first two continuous in $[0, \infty)$



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Every complex number has a square root.

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Every complex number has a square root.

Every non-zero complex number has two square roots, one the negative of the other

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Continuous square root function?

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Continuous square root function?

For

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

if we define

$$w = \sqrt{r}(\cos \frac{1}{2}\theta + i \sin \frac{1}{2}\theta)$$

then

$$w^2 = z$$

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θ not uniquely determined by z

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For each non-zero complex number, we can choose θ such that

$$z = |z|(\cos \theta + i \sin \theta) \quad \text{and} \quad -\pi < \theta \leq \pi$$

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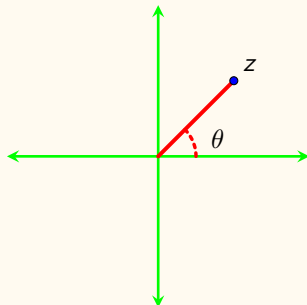
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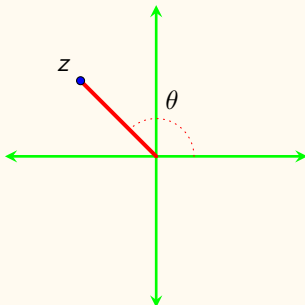
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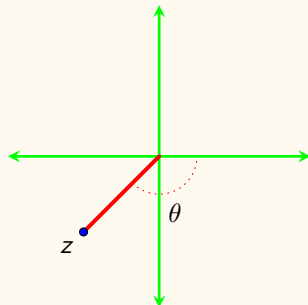
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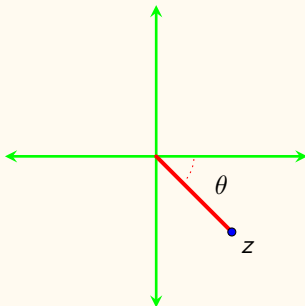
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For $z = x + iy$, define

$$\theta = \begin{cases} \cos^{-1} \frac{x}{r}, & \text{if } y \geq 0 \\ -\cos^{-1} \frac{x}{r}, & \text{if } y \leq 0 \end{cases}$$

$$\phi = \cos^{-1} \frac{x}{r}$$



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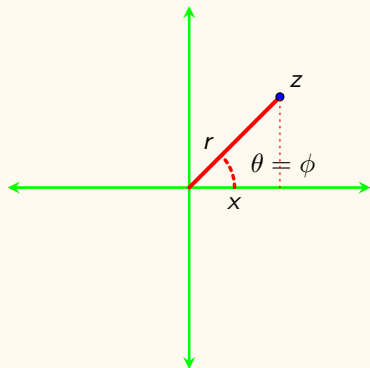
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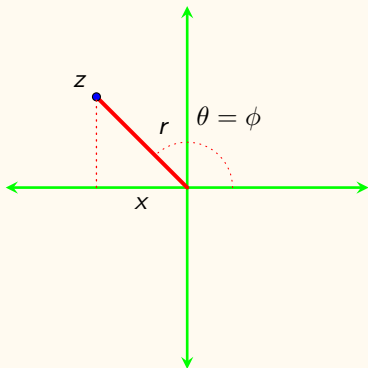
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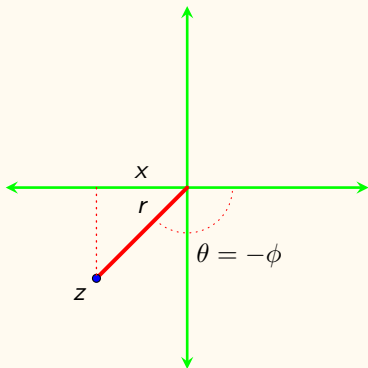
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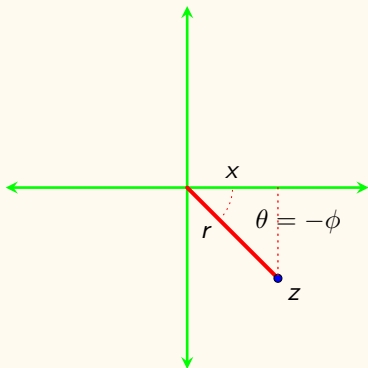
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θ not continuous at any negative real number



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$$a < 0 \quad z_n = a - \frac{1}{n}i \quad \lim z_n = a$$

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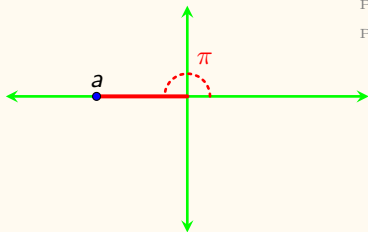
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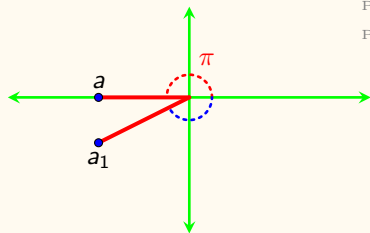
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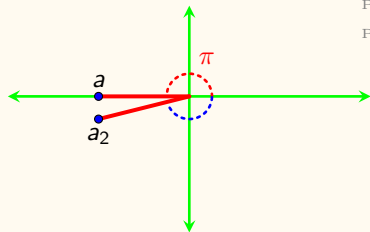
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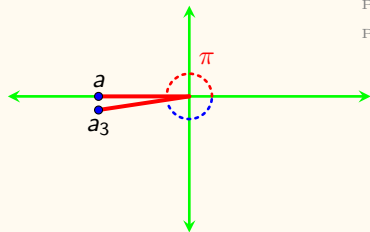
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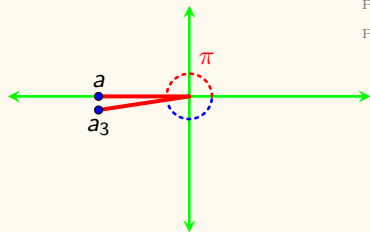
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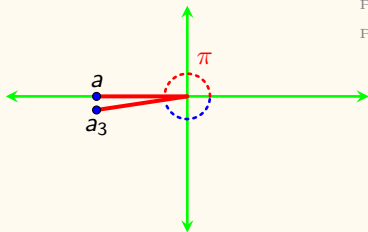
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θ continuous on $\mathbb{C} \setminus \{x \in \mathbb{R} : x \leq 0\}$



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Define g on $G = \mathbb{C} \setminus \{x \in \mathbb{R} : x \leq 0\}$ by

$$g(z) = \sqrt{|z|} \left(\cos \frac{1}{2}\theta(z) + i \sin \frac{1}{2}\theta(z) \right)$$

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Define g on $G = \mathbb{C} \setminus \{x \in \mathbb{R} : x \leq 0\}$ by

$$g(z) = \sqrt{|z|} \left(\cos \frac{1}{2}\theta(z) + i \sin \frac{1}{2}\theta(z) \right)$$

Then g is continuous in G and $g(z)^2 = z$ for each z in G

Branch of square root function on $\mathbb{C} \setminus \{x \in \mathbb{R} : x \leq 0\}$



- Find the positions of two different square roots of $24 + 7i$ in the complex plane.

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- Find the positions of two different square roots of $24 + 7i$ in the complex plane.
- Find the positions of the four different fourth roots of $24 + 7i$

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- Find the positions of two different square roots of $24 + 7i$ in the complex plane.
- Find the positions of the four different fourth roots of $24 + 7i$
- Mark the 6th roots of i

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sine and cosine as functions on real numbers

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Power

Analyticity

Power Series

vs Real

vs

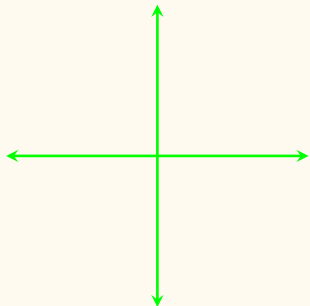
Polynomials

Problems



sine and cosine as functions on real numbers

- Cartesian coordinate system

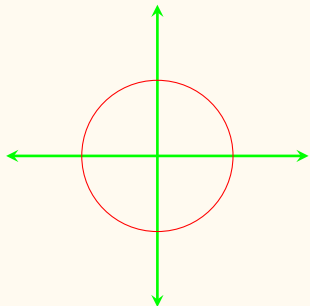


- Elementary functions
- Square Roots
- Argument
- Branches
- Trigonometric**
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- Analyticity
- Power Series
- vs Real
- vs
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sine and cosine as functions on real numbers

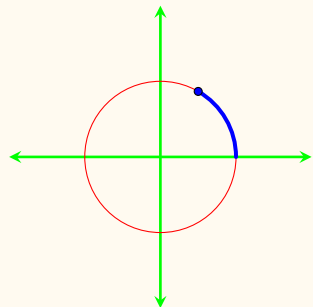
- Cartesian coordinate system
- Circle of radius 1, centered at the origin



- Elementary functions
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sine and cosine as functions on real numbers

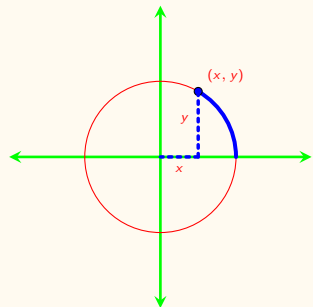


- Cartesian coordinate system
- Circle of radius 1, centered at the origin
- $t \geq 0$. Arc-distance t from $(0, 1)$ counter-clock-wise

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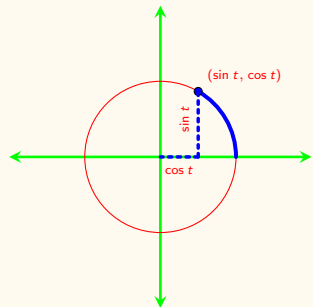


- Cartesian coordinate system
- Circle of radius 1, centered at the origin
- $t \geq 0$. Arc-distance t from $(0, 1)$ counter-clock-wise
- Coordinates of this point

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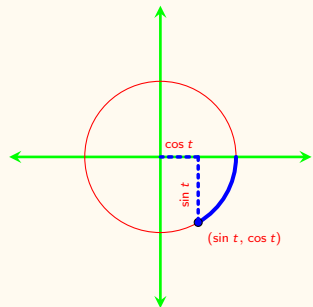


- Cartesian coordinate system
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- x -coordinate $\cos t$
 y -coordinate $\sin t$

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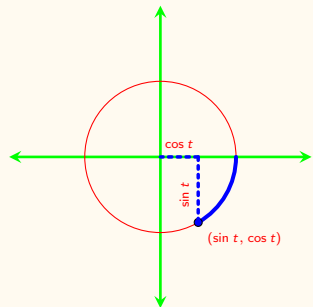


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Madhavan series for real sine and cosine functions

$$\sin x = x - \frac{1}{3!}x^3 + \frac{1}{5!}x^5 - \frac{1}{7!}x^7 + \dots$$



$$\cos x = 1 - \frac{1}{1!}x^2 + \frac{1}{4!}x^4 - \frac{1}{6!}x^6 + \dots$$

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These series converge for complex numbers also

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These series converge for complex numbers also

We *define* for every complex number z

$$\sin z = z - \frac{1}{3!}z^3 + \frac{1}{5!}z^5 - \frac{1}{7!}z^7 + \dots$$

$$\cos z = 1 - \frac{1}{2!}z^2 + \frac{1}{4!}z^4 - \frac{1}{6!}z^6 + \dots$$

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The series

$$1 + z + \frac{1}{2!}z^2 + \frac{1}{3!}z^3 + \dots$$

converges for every complex number z



The series

$$1 + z + \frac{1}{2!}z^2 + \frac{1}{3!}z^3 + \dots$$

converges for every complex number z

We define the function \exp on \mathbb{C} by

$$\exp(z) = 1 + z + \frac{1}{2!}z^2 + \frac{1}{3!}z^3 + \dots$$



The series

$$1 + z + \frac{1}{2!}z^2 + \frac{1}{3!}z^3 + \dots$$

converges for every complex number z

We define the function \exp on \mathbb{C} by

$$\exp(z) = 1 + z + \frac{1}{2!}z^2 + \frac{1}{3!}z^3 + \dots$$

We can prove that

$$\exp(z)\exp(w) = \exp(z+w) \text{ for all } z, w \text{ in } \mathbb{C}$$

Exponential function



IMRT

Define

$$e = \exp(1) = 1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} \cdots$$

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Exponential function



IMRT

Define

$$e = \exp(1) = 1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} \cdots$$

We can *prove* that

$$e^x = \exp(x) \text{ for all rational numbers } x$$

Elementary
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We can *prove* that

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We *define*

$$e^z = \exp(z) \text{ for all complex numbers } z$$

$$e^{iz} = \exp(iz) = \cos z + i \sin z \text{ for all } z \text{ in } \mathbb{C}$$

Elementary
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IMRT

- Solve $\sin z = 1$

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- Solve $\sin z = 1$

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- Solve $\sin z = 1$ (Only Reals!)
- Solve $\sin z = -1$

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Problems



- Solve $\sin z = 1$ (Only Reals!)
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- Find the value of $\cos(i)$

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Problems



- Solve $\sin z = 1$ (Only Reals!)
- Solve $\sin z = -1$
- Find the value of $\cos(i)$ (Grater than 1!)
- Check the identity $\cos^2 \theta + \sin^2 \theta = 1$ for $\theta = i$

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- $\exp: \mathbb{R} \rightarrow \mathbb{R}^+$ continuous bijection

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- $\exp: \mathbb{R} \rightarrow \mathbb{R}^+$ continuous bijection
- So has continuous inverse $\log: \mathbb{R}^+ \rightarrow \mathbb{R}$

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Problems



- $\exp: \mathbb{R} \rightarrow \mathbb{R}^+$ continuous bijection
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- \exp not injective on \mathbb{C}

$$\exp(z + 2\pi ni) = \exp(z) \text{ for every integer } n$$

- Elementary functions
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- For each complex number z , define $\theta(z)$, as in square roots

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- Define g on $G = \mathbb{C} \setminus \{x \in \mathbb{R}: x \leq 0\}$ by

$$g(z) = \log |z| + i\theta(z)$$

- Elementary functions
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- g principal branch of the logarithm

- Elementary functions
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- For z in G and a in \mathbb{C} , we *define*

$$z^a = \exp(a \log z)$$

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- For z in G and a in \mathbb{C} , we *define*

$$z^a = \exp(a \log z)$$

- Principal branch of the power function $z \mapsto z^a$



① Find two different values of 1^i

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① Find two different values of 1^i

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- 1 Find two different values of 1^i (too close to 0 or far away from 1!)
- 2 Can you show that $\frac{1}{2}$ may not be equal to $(2^i)^i$?



IMRT

G open subset of \mathbb{C} and $f: G \rightarrow \mathbb{C}$

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G open subset of \mathbb{C} and $f: G \rightarrow \mathbb{C}$

f said to be differentiable at $c \in G$ if $\lim_{z \rightarrow c} \frac{f(z) - f(c)}{z - c}$ exists



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 - $z \mapsto \bar{z}$, $z \mapsto \operatorname{Re}(z)$, $z \mapsto \operatorname{Im}(z)$, $z \mapsto |z|$ not differentiable at any point



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 - $z \mapsto \bar{z}$, $z \mapsto \operatorname{Re}(z)$, $z \mapsto \operatorname{Im}(z)$, $z \mapsto |z|$ not differentiable at any point
 - $z \mapsto |z|^2$ differentiable only at 0



IMRT

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sin, cos, exp defined as infinite series of powers of z



IMRT

\sin , \cos , \exp defined as infinite series of powers of z

- a_0, a_1, a_2, \dots sequence of complex numbers, c complex number

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sin, cos, exp defined as infinite series of powers of z

- a_0, a_1, a_2, \dots sequence of complex numbers, c complex number
- For a specific complex number z , the sequence

$$a_0, a_0 + a_1(z - c), a_0 + a_1(z - c) + a_2(z - c)^2, \dots$$

of complex numbers may or may not converge



sin, cos, exp defined as infinite series of powers of z

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of complex numbers may or may not converge

- If it converges to the complex number w , we write

$$w = \sum_{n=0}^{\infty} a_n(z - c)^n$$



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- A the set of complex numbers for which such sequences converge.



- A the set of complex numbers for which such sequences converge.
- Define f on A by

$$f(z) = \sum_{n=0}^{\infty} a_n(z - c)^n$$



- A the set of complex numbers for which such sequences converge.
- Define f on A by

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- f defined by the power series

$$\sum_{n=0}^{\infty} a_n(z - c)^n$$



For every sequence a_0, a_1, a_2, \dots of complex numbers and complex number c , one of three possibilities for the convergence of the sequence

$$a_0, a_0 + a_1(z - c), a_0 + a_1(z - c) + a_2(z - c)^2, \dots$$



For every sequence a_0, a_1, a_2, \dots of complex numbers and complex number c , one of three possibilities for the convergence of the sequence

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- Converges only for $z = c$



For every sequence a_0, a_1, a_2, \dots of complex numbers and complex number c , one of three possibilities for the convergence of the sequence

$$a_0, a_0 + a_1(z - c), a_0 + a_1(z - c) + a_2(z - c)^2, \dots$$

- Converges only for $z = c$
- Converges for all z in \mathbb{C}



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- Converges only for $z = c$
- Converges for all z in \mathbb{C}
- Converges for all z with $|z - c| < r$ and diverges for all z with $|z - c| > r$



For every sequence a_0, a_1, a_2, \dots of complex numbers and complex number c , one of three possibilities for the convergence of the sequence

$$a_0, a_0 + a_1(z - c), a_0 + a_1(z - c) + a_2(z - c)^2, \dots$$

- Converges only for $z = c$
 - $f(z) = \sum_{n=0}^{\infty} a_n(z - c)^n$ defined only for $z = c$
- Converges for all z in \mathbb{C}
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- $f(z) = \sum_{n=0}^{\infty} a_n(z - c)^n$ defined on $B(c; r)$



For every sequence a_0, a_1, a_2, \dots of complex numbers and complex number c , one of three possibilities for the convergence of the sequence

$$a_0, a_0 + a_1(z - c), a_0 + a_1(z - c) + a_2(z - c)^2, \dots$$

- Converges only for $z = c$
- Converges for all z in \mathbb{C}
- Converges for all z with $|z - c| < r$ and diverges for all z with $|z - c| > r$

In the last two cases, f analytic

Converse:

If f is analytic in an open ball $B(c; r)$, then there exists a sequence a_0, a_1, a_2, \dots of complex numbers such that

$$f(z) = \sum_{n=0}^{\infty} a_n(z - c)^n$$

for all z in $B(c; r)$

Complex vs. real

f complex function, c a point in the domain



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Complex vs. real

f complex function, c a point in the domain — the following are equivalent



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- $f: \mathbb{R} \rightarrow \mathbb{R}$

$$f(x) = x|x|$$



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Analytic function—infinite analogue of polynomials



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Analytic function—infinite analogue of polynomials

$p(z)$ polynomial

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- The set of zeros of $p(z)$ is finite
- If a is a zero of $p(z)$, there exists a positive integer m and a polynomial $q(z)$ such that $p(z) = (z - a)^m q(z)$ and $q(a) \neq 0$



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An analytic function on a connected open set has at most one extension

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An analytic function on a connected open set has at most one extension

A real differentiable function on an open interval may be extended in infinitely many ways 



- Prove that the function $f(z) = \bar{z}$ is not differentiable at any point



- Prove that the function $f(z) = \bar{z}$ is not differentiable at any point
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 - The set of all real polynomial functions on an interval of real numbers
 - The set of all real differentiable functions on an open interval of real numbers

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 - The set of all real polynomial functions on an interval of real numbers
 - The set of all real differentiable functions on an open interval of real numbers
 - The set of all analytic functions on an open connected set of complex numbers