

# Mathematical Methods II

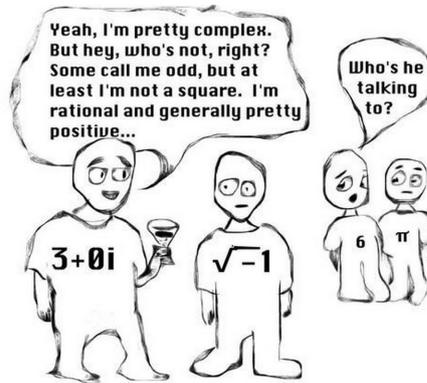
## Lecture 1: Introducing Complex Numbers

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Historically, complex numbers (“*numeros complejos*”) are a trick to extend the domain of application of algebraic formulas.



By defining a number  $i$  such that:

$$i^2 = -1, \quad (1)$$

we open a new algebra (addition, multiplication, etc. . . ) of the numbers of the type  $x + iy$  with  $x$  and  $y$  “normal” (real) numbers, keeping the usual rules. Therefore, for  $z_1 = x_1 + iy_1$  and  $z_2 = x_2 + iy_2$ :

$$z_1 + z_2 = (x_1 + x_2) + i(y_1 + y_2), \quad (2a)$$

$$z_1 z_2 = (x_1 x_2 - y_1 y_2) + i(x_1 y_2 + x_2 y_1), \quad (2b)$$

$$z_1 / z_2 = z_1 z_2^* / |z_2|^2, \quad (2c)$$

where we have used the important operation of complex conjugation  $z^* = x - iy$  that brings back complex numbers to the real space:  $|z|^2 = z z^* = x^2 + y^2$ .

With such rules, we can derive the all-important Euler formula:

$$\exp(ix) = \cos(x) + i \sin(x), \quad (3)$$

which also links with the polar representation of complex numbers, and allows us to compute all “complex expressions” by extending the familiar elementary algebra to complex numbers, such as:

$$2^i, \ln i, i^i, \sqrt{i}, \cos(i), \text{ Etc.} \quad (4)$$

### SUGGESTED READINGS

- “Algebra”, Chap. 22 of “The Feynman Lectures on Physics”, Vol. 1, Feynman *et al.*, Addison Weisley (1970).
- “Magical complex numbers”, Chap. 4 of “The Road to Reality”, Penrose (2004).

### PROFESSORS

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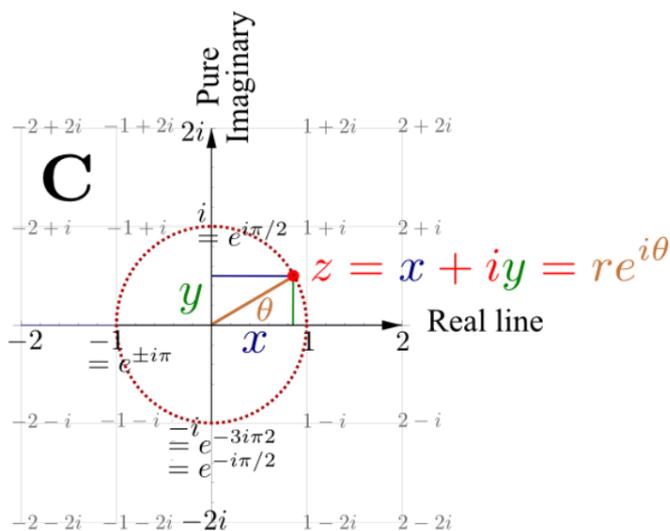


FIG. 1: The Complex plane (Argand space).

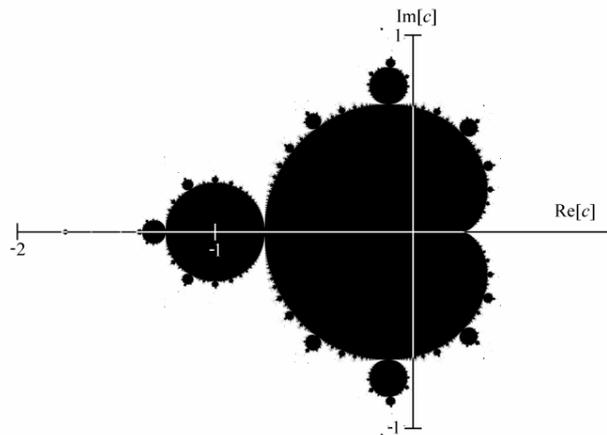


FIG. 2: The Mandelbrot set.

### EXERCISES

1. Compute  $1 + i + i^2$ ,  $(3 + i)^2$ ,  $(2 + i)^3$ .
2. Play with Eq. (3) using  $\exp(z) = \sum_{n=0}^{\infty} z^n/n!$  and studying its real and imaginary part.
3. Calculate all expressions of Eq. 4 and also  $i^{12345}$ ,  $\pi^i$ ,  $(i^i)^i$  and  $i^{(i^i)}$ .
4. Calculate  $(x + iy)^n$  for  $n \in \mathbf{N}$ . Explore De Moivre's formula:  $e^{in\theta} = (\cos \theta + i \sin \theta)^n$ .

### PROBLEMS

1. Calculate the area of the Mandelbrot set.
2. Calculate  $i!$ .

### SCHEDULE FOR THE NEXT FEW SESSIONS

- 21.01: Complex functions of complex numbers.
- 22.01: Exponentials, trigonometric functions, hyperbolics and their inverses.
- 23.01: Representations: Stereographic projection, Riemann sphere, Bloch sphere.
- 27.01: Limits and continuity (for the Physicist).
- 3.02: Limits and continuity (for the Mathematician).
- 4.02: Derivatives and analyticity.
- 10.02: Differentiability and Cauchy-Riemann.
- 11.02: Harmonic functions and Laplace equation.
- 17.02: Complex Potentials.
- 18.02: More on conformal mapping.
- 24.02: Integrals in the complex plane.
- 25.02: Line and contour integrals.
- 3.03: The Cauchy-Goursat theorem and its integral forms.
- 4.03: Consequences of the Cauchy theorem.