

Mathematical Methods II

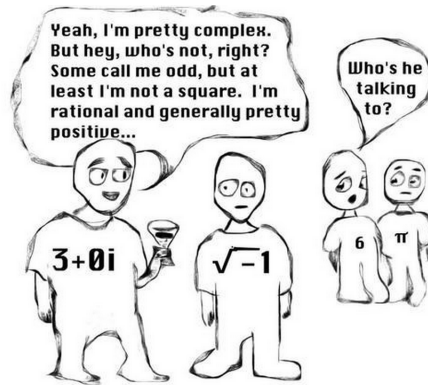
Lecture 1: Introducing Complex Numbers

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(Dated: January 21, 2014)

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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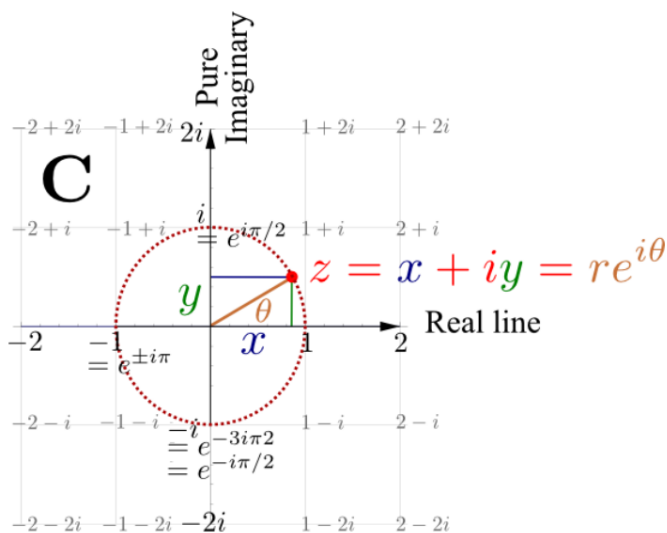


FIG. 1: The Complex plane (Argand space).

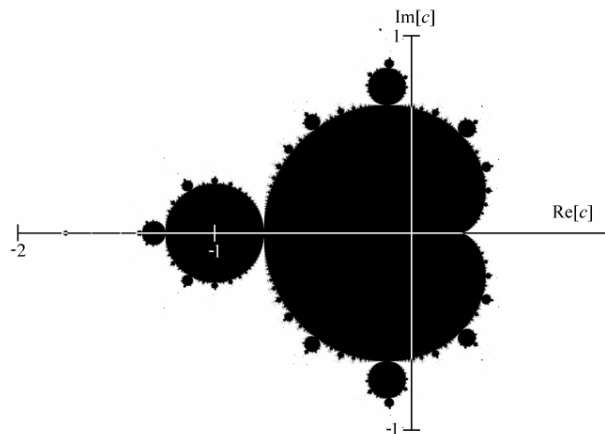


FIG. 2: The Mandelbrot set.

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} , π^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.