

3 Theorem For a power series $\sum c_n(x - a)^n$ there are only three possibilities:

1. The series converges only when $x = a$.
2. The series converges for all x .
3. There is a positive number R such that the series converges if $|x - a| < R$ and diverges if $|x - a| > R$

Proof If we make the change of variable $u = x - a$, then the power series becomes $\sum c_n u^n$ and we can apply the preceding theorem to this series. In case 3 we have convergence for $|u| < R$ and divergence for $|u| > R$. Thus, we have convergence for $|x - a| < R$ and divergence for $|x - a| > R$. ▮

Complex Numbers

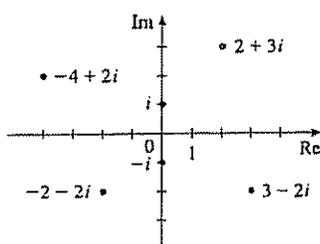


FIGURE 1
Complex numbers as points in the Argand plane

A **complex number** can be represented by an expression of the form $a + bi$, where a and b are real numbers and i is a symbol with the property that $i^2 = -1$. The complex number $a + bi$ can also be represented by the ordered pair (a, b) and plotted as a point in a plane (called the Argand plane) as in Figure 1. Thus, the complex number $i = 0 + 1 \cdot i$ is identified with the point $(0, 1)$.

The **real part** of the complex number $a + bi$ is the real number a and the **imaginary part** is the real number b . Thus, the real part of $4 - 3i$ is 4 and the imaginary part is -3 . Two complex numbers $a + bi$ and $c + di$ are **equal** if $a = c$ and $b = d$, that is, their real parts are equal and their imaginary parts are equal. In the Argand plane the horizontal axis is called the real axis and the vertical axis is called the imaginary axis.

The sum and difference of two complex numbers are defined by adding or subtracting their real parts and their imaginary parts:

$$(a + bi) + (c + di) = (a + c) + (b + d)i$$

$$(a + bi) - (c + di) = (a - c) + (b - d)i$$

For instance,

$$(1 - i) + (4 + 7i) = (1 + 4) + (-1 + 7)i = 5 + 6i$$

The product of complex numbers is defined so that the usual commutative and distributive laws hold:

$$\begin{aligned} (a + bi)(c + di) &= a(c + di) + (bi)(c + di) \\ &= ac + adi + bci + bdi^2 \end{aligned}$$

Since $i^2 = -1$, this becomes

$$(a + bi)(c + di) = (ac - bd) + (ad + bc)i$$

EXAMPLE 1

$$\begin{aligned} (-1 + 3i)(2 - 5i) &= (-1)(2 - 5i) + 3i(2 - 5i) \\ &= -2 + 5i + 6i - 15(-1) = 13 + 11i \end{aligned}$$

Division of complex numbers is much like rationalizing the denominator of a rational expression. For the complex number $z = a + bi$, we define its **complex conjugate** to be $\bar{z} = a - bi$. To find the quotient of two complex numbers we multiply numerator and denominator by the complex conjugate of the denominator

EXAMPLE 2 Express the number $\frac{-1 + 3i}{2 + 5i}$ in the form $a + bi$

SOLUTION We multiply numerator and denominator by the complex conjugate of $2 + 5i$, namely $2 - 5i$, and we take advantage of the result of Example 1:

$$\frac{-1 + 3i}{2 + 5i} = \frac{-1 + 3i}{2 + 5i} \cdot \frac{2 - 5i}{2 - 5i} = \frac{13 + 11i}{2^2 + 5^2} = \frac{13}{29} + \frac{11}{29}i$$

The geometric interpretation of the complex conjugate is shown in Figure 2: \bar{z} is the reflection of z in the real axis. We list some of the properties of the complex conjugate in the following box. The proofs follow from the definition and are requested in Exercise 18

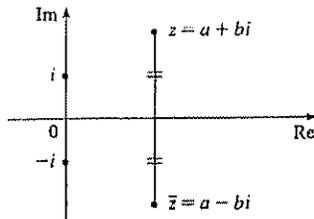


FIGURE 2

Properties of Conjugates

$$\overline{z + w} = \bar{z} + \bar{w} \qquad \overline{zw} = \bar{z}\bar{w} \qquad \overline{z^n} = \bar{z}^n$$

The **modulus**, or **absolute value**, $|z|$ of a complex number $z = a + bi$ is its distance from the origin. From Figure 3 we see that if $z = a + bi$, then

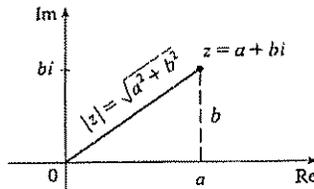


FIGURE 3

$$|z| = \sqrt{a^2 + b^2}$$

Notice that

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

and so

$$z\bar{z} = |z|^2$$

This explains why the division procedure in Example 2 works in general:

$$\frac{z}{w} = \frac{z\bar{w}}{w\bar{w}} = \frac{z\bar{w}}{|w|^2}$$

Since $i^2 = -1$, we can think of i as a square root of -1 . But notice that we also have $(-i)^2 = i^2 = -1$ and so $-i$ is also a square root of -1 . We say that i is the **principal square root** of -1 and write $\sqrt{-1} = i$. In general, if c is any positive number, we write

$$\sqrt{-c} = \sqrt{c}i$$

With this convention, the usual derivation and formula for the roots of the quadratic equation $ax^2 + bx + c = 0$ are valid even when $b^2 - 4ac < 0$:

$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

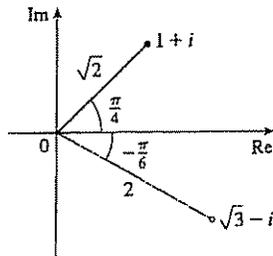


FIGURE 5

fourth quadrant, we take $\theta = -\pi/6$ and

$$w = 2 \left[\cos\left(-\frac{\pi}{6}\right) + i \sin\left(-\frac{\pi}{6}\right) \right]$$

The numbers z and w are shown in Figure 5.

The polar form of complex numbers gives insight into multiplication and division. Let

$$z_1 = r_1(\cos \theta_1 + i \sin \theta_1) \quad z_2 = r_2(\cos \theta_2 + i \sin \theta_2)$$

be two complex numbers written in polar form. Then

$$\begin{aligned} z_1 z_2 &= r_1 r_2 (\cos \theta_1 + i \sin \theta_1)(\cos \theta_2 + i \sin \theta_2) \\ &= r_1 r_2 [(\cos \theta_1 \cos \theta_2 - \sin \theta_1 \sin \theta_2) + i(\sin \theta_1 \cos \theta_2 + \cos \theta_1 \sin \theta_2)] \end{aligned}$$

Therefore, using the addition formulas for cosine and sine, we have

$$\boxed{z_1 z_2 = r_1 r_2 [\cos(\theta_1 + \theta_2) + i \sin(\theta_1 + \theta_2)]}$$

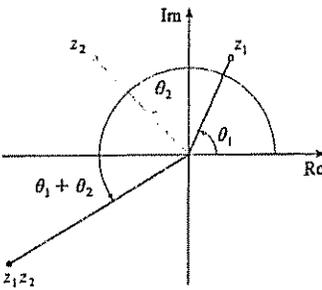


FIGURE 6

This formula says that *to multiply two complex numbers we multiply the moduli and add the arguments.* (See Figure 6.)

A similar argument using the subtraction formulas for sine and cosine shows that *to divide two complex numbers we divide the moduli and subtract the arguments.*

$$\boxed{\frac{z_1}{z_2} = \frac{r_1}{r_2} [\cos(\theta_1 - \theta_2) + i \sin(\theta_1 - \theta_2)] \quad z_2 \neq 0}$$

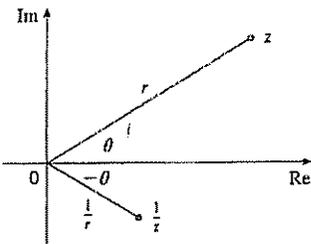


FIGURE 7

In particular, taking $z_1 = 1$ and $z_2 = z$ (and therefore $\theta_1 = 0$ and $\theta_2 = \theta$), we have the following, which is illustrated in Figure 7.

$$\boxed{\text{If } z = r(\cos \theta + i \sin \theta), \text{ then } \frac{1}{z} = \frac{1}{r}(\cos \theta - i \sin \theta).}$$

EXAMPLE 5 Find the product of the complex numbers $1 + i$ and $\sqrt{3} - i$ in polar form

SOLUTION From Example 4 we have

$$1 + i = \sqrt{2} \left(\cos \frac{\pi}{4} + i \sin \frac{\pi}{4} \right)$$

and

$$\sqrt{3} - i = 2 \left[\cos\left(-\frac{\pi}{6}\right) + i \sin\left(-\frac{\pi}{6}\right) \right]$$

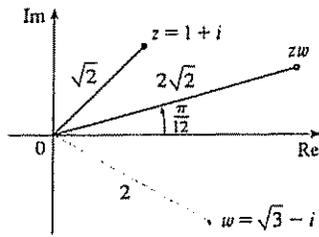


FIGURE 8

So, by Equation 1,

$$\begin{aligned}(1 + i)(\sqrt{3} - i) &= 2\sqrt{2} \left[\cos\left(\frac{\pi}{4} - \frac{\pi}{6}\right) + i \sin\left(\frac{\pi}{4} - \frac{\pi}{6}\right) \right] \\ &= 2\sqrt{2} \left(\cos \frac{\pi}{12} + i \sin \frac{\pi}{12} \right)\end{aligned}$$

This is illustrated in Figure 8.

Repeated use of Formula 1 shows how to compute powers of a complex number. If

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

then

$$z^2 = r^2(\cos 2\theta + i \sin 2\theta)$$

and

$$z^3 = zz^2 = r^3(\cos 3\theta + i \sin 3\theta)$$

In general, we obtain the following result, which is named after the French mathematician Abraham De Moivre (1667–1754).

2 De Moivre's Theorem If $z = r(\cos \theta + i \sin \theta)$ and n is a positive integer, then

$$z^n = [r(\cos \theta + i \sin \theta)]^n = r^n(\cos n\theta + i \sin n\theta)$$

This says that to take the n th power of a complex number we take the n th power of the modulus and multiply the argument by n .

EXAMPLE 6 Find $(\frac{1}{2} + \frac{1}{2}i)^{10}$.

SOLUTION Since $\frac{1}{2} + \frac{1}{2}i = \frac{1}{2}(1 + i)$, it follows from Example 4(a) that $\frac{1}{2} + \frac{1}{2}i$ has the polar form

$$\frac{1}{2} + \frac{1}{2}i = \frac{\sqrt{2}}{2} \left(\cos \frac{\pi}{4} + i \sin \frac{\pi}{4} \right)$$

So by De Moivre's Theorem,

$$\begin{aligned}\left(\frac{1}{2} + \frac{1}{2}i\right)^{10} &= \left(\frac{\sqrt{2}}{2}\right)^{10} \left(\cos \frac{10\pi}{4} + i \sin \frac{10\pi}{4}\right) \\ &= \frac{2^5}{2^{10}} \left(\cos \frac{5\pi}{2} + i \sin \frac{5\pi}{2}\right) = \frac{1}{32}i\end{aligned}$$

De Moivre's Theorem can also be used to find the n th roots of complex numbers. An n th root of the complex number z is a complex number w such that

$$w^n = z$$

Writing these two numbers in trigonometric form as

$$w = s(\cos \phi + i \sin \phi) \quad \text{and} \quad z = r(\cos \theta + i \sin \theta)$$

and using De Moivre's Theorem, we get

$$s^n(\cos n\phi + i \sin n\phi) = r(\cos \theta + i \sin \theta)$$

The equality of these two complex numbers shows that

$$s^n = r \quad \text{or} \quad s = r^{1/n}$$

and $\cos n\phi = \cos \theta$ and $\sin n\phi = \sin \theta$

From the fact that sine and cosine have period 2π it follows that

$$n\phi = \theta + 2k\pi \quad \text{or} \quad \phi = \frac{\theta + 2k\pi}{n}$$

Thus $w = r^{1/n} \left[\cos \left(\frac{\theta + 2k\pi}{n} \right) + i \sin \left(\frac{\theta + 2k\pi}{n} \right) \right]$

Since this expression gives a different value of w for $k = 0, 1, 2, \dots, n-1$, we have the following

3 Roots of a Complex Number Let $z = r(\cos \theta + i \sin \theta)$ and let n be a positive integer. Then z has the n distinct n th roots

$$w_k = r^{1/n} \left[\cos \left(\frac{\theta + 2k\pi}{n} \right) + i \sin \left(\frac{\theta + 2k\pi}{n} \right) \right]$$

where $k = 0, 1, 2, \dots, n-1$.

Notice that each of the n th roots of z has modulus $|w_k| = r^{1/n}$. Thus, all the n th roots of z lie on the circle of radius $r^{1/n}$ in the complex plane. Also, since the argument of each successive n th root exceeds the argument of the previous root by $2\pi/n$, we see that the n th roots of z are equally spaced on this circle.

EXAMPLE 7 Find the six sixth roots of $z = -8$ and graph these roots in the complex plane

SOLUTION In trigonometric form, $z = 8(\cos \pi + i \sin \pi)$. Applying Equation 3 with $n = 6$, we get

$$w_k = 8^{1/6} \left(\cos \frac{\pi + 2k\pi}{6} + i \sin \frac{\pi + 2k\pi}{6} \right)$$

We get the six sixth roots of -8 by taking $k = 0, 1, 2, 3, 4, 5$ in this formula:

$$w_0 = 8^{1/6} \left(\cos \frac{\pi}{6} + i \sin \frac{\pi}{6} \right) = \sqrt{2} \left(\frac{\sqrt{3}}{2} + \frac{1}{2}i \right)$$

$$w_1 = 8^{1/6} \left(\cos \frac{\pi}{2} + i \sin \frac{\pi}{2} \right) = \sqrt{2} i$$

$$w_2 = 8^{1/6} \left(\cos \frac{5\pi}{6} + i \sin \frac{5\pi}{6} \right) = \sqrt{2} \left(-\frac{\sqrt{3}}{2} + \frac{1}{2}i \right)$$

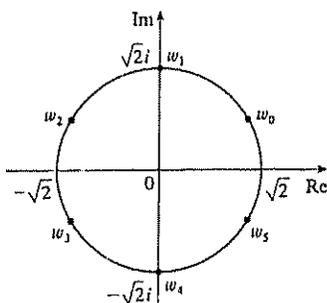


FIGURE 9
The six sixth roots of $z = -8$

$$w_3 = 8^{1/6} \left(\cos \frac{7\pi}{6} + i \sin \frac{7\pi}{6} \right) = \sqrt{2} \left(-\frac{\sqrt{3}}{2} - \frac{1}{2}i \right)$$

$$w_4 = 8^{1/6} \left(\cos \frac{3\pi}{2} + i \sin \frac{3\pi}{2} \right) = -\sqrt{2}i$$

$$w_5 = 8^{1/6} \left(\cos \frac{11\pi}{6} + i \sin \frac{11\pi}{6} \right) = \sqrt{2} \left(\frac{\sqrt{3}}{2} - \frac{1}{2}i \right)$$

All these points lie on the circle of radius $\sqrt{2}$ as shown in Figure 9.

Complex Exponentials

We also need to give a meaning to the expression e^z when $z = x + iy$ is a complex number. The theory of infinite series as developed in Chapter 11 can be extended to the case where the terms are complex numbers. Using the Taylor series for e^z (11.10.11) as our guide, we define

$$[4] \quad e^z = \sum_{n=0}^{\infty} \frac{z^n}{n!} = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \dots$$

and it turns out that this complex exponential function has the same properties as the real exponential function. In particular, it is true that

$$[5] \quad e^{z_1+z_2} = e^{z_1}e^{z_2}$$

If we put $z = iy$, where y is a real number, in Equation 4, and use the facts that

$$i^2 = -1, \quad i^3 = i^2i = -i, \quad i^4 = 1, \quad i^5 = i, \dots$$

$$\begin{aligned} \text{we get } e^{iy} &= 1 + iy + \frac{(iy)^2}{2!} + \frac{(iy)^3}{3!} + \frac{(iy)^4}{4!} + \frac{(iy)^5}{5!} + \dots \\ &= 1 + iy - \frac{y^2}{2!} - i\frac{y^3}{3!} + \frac{y^4}{4!} + i\frac{y^5}{5!} + \dots \\ &= \left(1 - \frac{y^2}{2!} + \frac{y^4}{4!} - \frac{y^6}{6!} + \dots \right) + i \left(y - \frac{y^3}{3!} + \frac{y^5}{5!} - \dots \right) \\ &= \cos y + i \sin y \end{aligned}$$

Here we have used the Taylor series for $\cos y$ and $\sin y$ (Equations 11.10.16 and 11.10.15). The result is a famous formula called **Euler's formula**:

$$[6] \quad e^{iy} = \cos y + i \sin y$$

Combining Euler's formula with Equation 5, we get

$$[7] \quad e^{1+iy} = e^1 e^{iy} = e^1 (\cos y + i \sin y)$$

EXAMPLE 8 Evaluate: (a) $e^{i\pi}$ (b) $e^{-1+i\pi/2}$

SOLUTION

III We could write the result of Example B(a) as

$$e^{i\pi} + 1 = 0$$

This equation relates the five most famous numbers in all of mathematics: 0, 1, e , i , and π .

(a) From Euler's equation (6) we have

$$e^{i\pi} = \cos \pi + i \sin \pi = -1 + i(0) = -1$$

(b) Using Equation 7 we get

$$e^{-1+i\pi/2} = e^{-1} \left(\cos \frac{\pi}{2} + i \sin \frac{\pi}{2} \right) = \frac{1}{e} [0 + i(1)] = \frac{i}{e}$$

Finally, we note that Euler's equation provides us with an easier method of proving De Moivre's Theorem:

$$[r(\cos \theta + i \sin \theta)]^n = (re^{i\theta})^n = r^n e^{in\theta} = r^n (\cos n\theta + i \sin n\theta)$$

III G Exercises

ASSIGNMENT

due date: Monday, Oct 28, 2007

1-14 III Evaluate the expression and write your answer in the form $a + bi$

- | | |
|-----------------------------|--|
| 1. $(5 - 6i) + (3 + 2i)$ | 2. $(4 - \frac{1}{2}i) - (9 + \frac{3}{2}i)$ |
| 3. $(2 + 5i)(4 - i)$ | 4. $(1 - 2i)(8 - 3i)$ |
| 5. $\frac{12 + 7i}{3 + 2i}$ | 6. $\frac{2i(\frac{1}{2} - i)}{1 - 4i}$ |
| 7. $\frac{1 + 4i}{3 + 2i}$ | 8. $\frac{3 + 2i}{1 - 4i}$ |
| 9. $\frac{1}{1 + i}$ | 10. $\frac{3}{4 - 3i}$ |
| 11. i^3 | 12. i^{100} |
| 13. $\sqrt{-25}$ | 14. $\sqrt{-3}\sqrt{-12}$ |

(*)

30. $z = 4\sqrt{3} - 4i, w = 8i$

31. $z = 2\sqrt{3} - 2i, w = -1 + i$

32. $z = 4(\sqrt{3} + i), w = -3 - 3i$

33-36 III Find the indicated power using De Moivre's Theorem

33. $(1 + i)^{20}$ 34. $(1 - \sqrt{3}i)^5$ 35. $(2\sqrt{3} + 2i)^5$ 36. $(1 - i)^9$

37-40 III Find the indicated roots. Sketch the roots in the complex plane.

37. The eighth roots of 1 (*) 38. The fifth roots of 32

39. The cube roots of i 40. The cube roots of $1 + i$

41-46 III Write the number in the form $a + bi$.

41. $e^{i\pi/2}$ 42. $e^{2\pi i}$ 43. $e^{i\pi/3}$

44. $e^{-i\pi}$ 45. $e^{2+i\pi}$ 46. $e^{\pi+1}$

15-17 III Find the complex conjugate and the modulus of the number

15. $12 - 5i$ 16. $-1 + 2\sqrt{2}i$ 17. $-4i$

18. Prove the following properties of complex numbers

- (a) $\overline{z + w} = \overline{z} + \overline{w}$ (b) $\overline{z\overline{w}} = \overline{z}w$
 (c) $\overline{\overline{z}} = z$, where n is a positive integer
 [Hint: Write $z = a + bi, w = c + di$]

19-24 III Find all solutions of the equation

- | | |
|------------------------|--|
| 19. $4x^2 + 9 = 0$ | 20. $x^4 = 1$ |
| 21. $x^2 + 2x + 5 = 0$ | 22. $2x^2 - 2x + 1 = 0$ |
| 23. $z^2 + z + 2 = 0$ | 24. $z^2 + \frac{1}{2}z + \frac{1}{4} = 0$ |

(*)

25-30 III Write the number in polar form with argument between 0 and 2π

25. $-3 + 3i$ 26. $1 - \sqrt{3}i$ 27. $3 + 4i$ 28. $8i$

31-34 III Find polar forms for $zw, z/w,$ and $1/z$ by first putting z and w into polar form

29. $z = \sqrt{3} + i, w = 1 + \sqrt{3}i$

47. If $u(x) = f(x) + ig(x)$ is a complex-valued function of a real variable x and the real and imaginary parts $f(x)$ and $g(x)$ are differentiable functions of x , then the derivative of u is defined to be $u'(x) = f'(x) + ig'(x)$. Use this together with Equation 7 to prove that if $F(x) = e^{rx}$, then $F'(x) = re^{rx}$ when $r = a + bi$ is a complex number

48. (a) If u is a complex-valued function of a real variable, its indefinite integral $\int u(x) dx$ is an antiderivative of u . Evaluate

$$\int e^{(1+i)x} dx$$

(b) By considering the real and imaginary parts of the integral in part (a), evaluate the real integrals

$$\int e^x \cos x dx \quad \text{and} \quad \int e^x \sin x dx$$

(c) Compare with the method used in Example 4 in Section 7.1