

Week 4, 3.2, 3.3, and 3.5

Preben Alsholm

September 25, 2008

The Exponential and Trigonometric Functions

- *Definition.* $\exp : \mathbb{C} \rightarrow \mathbb{C}$ is defined by
- $$e^z = e^{x+iy} = e^x (\cos y + i \sin y).$$

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The Exponential and Trigonometric Functions

- ▶ *Definition.* $\exp : \mathbb{C} \rightarrow \mathbb{C}$ is defined by $e^z = e^{x+iy} = e^x (\cos y + i \sin y)$.
- ▶ \exp is an entire function satisfying $\frac{d}{dz} e^z = e^z$ for all $z \in \mathbb{C}$.

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- ▶ \exp is an entire function satisfying $\frac{d}{dz} e^z = e^z$ for all $z \in \mathbb{C}$.
- ▶ When $z = x + iy$, and $x, y \in \mathbb{R}$ we have $|e^z| = e^x$ and $\arg e^z = y + p2\pi, p \in \mathbb{Z}$.

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- ▶ *Theorem.* $e^{z_1} = e^{z_2} \Leftrightarrow z_1 - z_2 = p2\pi i$ for some $p \in \mathbb{Z}$.

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- ▶ \exp is periodic with period $2\pi i$.

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- ▶ \exp is periodic with period $2\pi i$.
- ▶ **Euler's formulas:**
 $\cos y = \frac{1}{2} (e^{iy} + e^{-iy}), \sin y = \frac{1}{2i} (e^{iy} - e^{-iy})$.

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$$\cos z = \frac{1}{2} (e^{iz} + e^{-iz}), \sin z = \frac{1}{2i} (e^{iz} - e^{-iz}).$$
- ▶ \sin and \cos are entire functions and $\frac{d}{dz} \cos z = -\sin z$,
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$$\cos z = \frac{1}{2} (e^{iz} + e^{-iz}), \sin z = \frac{1}{2i} (e^{iz} - e^{-iz}).$$
- ▶ \sin and \cos are entire functions and $\frac{d}{dz} \cos z = -\sin z$, $\frac{d}{dz} \sin z = \cos z$.
- ▶ The well-known identities known from the real trig. functions still hold.

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- ▶ The zeros of the complex \cos and \sin are its well-known real zeros.

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- ▶ The zeros of the complex \cos and \sin are its well-known real zeros.

▶ *Definition.* $\tan z = \frac{\sin z}{\cos z}$, $\cot z = \frac{\cos z}{\sin z}$, $\sec z = \frac{1}{\cos z}$,
 $\csc z = \frac{1}{\sin z}$.

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- ▶ *Definition.* $\tan z = \frac{\sin z}{\cos z}$, $\cot z = \frac{\cos z}{\sin z}$, $\sec z = \frac{1}{\cos z}$, $\csc z = \frac{1}{\sin z}$.
- ▶ \tan , \cot , \sec , and \csc are analytic in \mathbb{C} except at the zeros of the respective denominators.

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- ▶ \tan , \cot , \sec , and \csc are analytic in \mathbb{C} except at the zeros of the respective denominators.
- ▶ *Definition.* The hyperbolic functions are defined in the usual way: $\sinh z = \frac{1}{2}(e^z - e^{-z})$ and $\cosh z = \frac{1}{2}(e^z + e^{-z})$. But now we allow $z \in \mathbb{C}$.

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- ▶ \sinh and \cosh are entire functions and $\frac{d}{dz} \cosh z = \sinh z$, $\frac{d}{dz} \sinh z = \cosh z$.

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- ▶ \tan , \cot , \sec , and \csc are analytic in \mathbb{C} except at the zeros of the respective denominators.
- ▶ *Definition.* The hyperbolic functions are defined in the usual way: $\sinh z = \frac{1}{2}(e^z - e^{-z})$ and $\cosh z = \frac{1}{2}(e^z + e^{-z})$. But now we allow $z \in \mathbb{C}$.
- ▶ \sinh and \cosh are entire functions and $\frac{d}{dz} \cosh z = \sinh z$, $\frac{d}{dz} \sinh z = \cosh z$.
- ▶ *Definition.* $\tanh z = \frac{\sinh z}{\cosh z}$, $\coth z = \frac{\cosh z}{\sinh z}$, $\operatorname{sech} z = \frac{1}{\cosh z}$, $\operatorname{csch} z = \frac{1}{\sinh z}$.

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► *Definition.* $w \in \mathbb{C}$ is a *logarithm* of $z \in \mathbb{C}$ if $e^w = z$.

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- ▶ *Definition.* $w \in \mathbb{C}$ is a *logarithm* of $z \in \mathbb{C}$ if $e^w = z$.
- ▶ Every $z \in \mathbb{C} \setminus \{0\}$ has a logarithm, in fact infinitely many.

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- ▶ Every $z \in \mathbb{C} \setminus \{0\}$ has a logarithm, in fact infinitely many.
- ▶ The logarithms of $z \in \mathbb{C} \setminus \{0\}$ are given by

$$\log z = \ln |z| + i \arg z = \ln |z| + i \operatorname{Arg} z + p2\pi i, \quad p \in \mathbb{Z}$$

where \ln is the well-known real-valued logarithm defined on \mathbb{R}_+ , and where Arg is the principal argument.

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where \ln is the well-known real-valued logarithm defined on \mathbb{R}_+ , and where Arg is the principal argument.

- ▶ \log is an example of a *multiple-valued* function, as is \arg .

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where \ln is the well-known real-valued logarithm defined on \mathbb{R}_+ , and where Arg is the principal argument.

- ▶ \log is an example of a *multiple-valued* function, as is \arg .
- ▶ Just like $\arg(z_1 z_2) = \arg z_1 + \arg z_2$ has to be understood correctly so does $\log(z_1 z_2) = \log z_1 + \log z_2$.

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where \ln is the well-known real-valued logarithm defined on \mathbb{R}_+ , and where Arg is the principal argument.

- ▶ \log is an example of a *multiple-valued* function, as is \arg .
- ▶ Just like $\arg(z_1 z_2) = \arg z_1 + \arg z_2$ has to be understood correctly so does $\log(z_1 z_2) = \log z_1 + \log z_2$.
- ▶ The *principal value* of the logarithm is $\operatorname{Log} z = \ln |z| + i \operatorname{Arg} z$.

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- ▶ \log is an example of a *multiple-valued* function, as is \arg .
- ▶ Just like $\arg(z_1 z_2) = \arg z_1 + \arg z_2$ has to be understood correctly so does $\log(z_1 z_2) = \log z_1 + \log z_2$.
- ▶ The *principal value* of the logarithm is $\operatorname{Log} z = \ln |z| + i \operatorname{Arg} z$.
- ▶ *Theorem.* Log is analytic on $D^* = \mathbb{C} \setminus (\mathbb{R}_- \cup \{0\})$ and $\frac{d}{dz} \operatorname{Log} z = \frac{1}{z}$ for all $z \in D^*$.

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Continuity and Differentiability of an Inverse Function

- ▶ If $A \subseteq \mathbb{C}$ is compact and $f : A \rightarrow \mathbb{C}$ is continuous and 1-1, then its inverse f^{-1} is continuous.

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- ▶ If $f : A \rightarrow \mathbb{C}$ is 1-1 and differentiable at $z_0 \in A$ and if f^{-1} is continuous at $w_0 = f(z_0)$ (assumed to be interior to $f(A)$), then f^{-1} is differentiable at w_0 and

$$(f^{-1})'(w_0) = \frac{1}{f'(z_0)} = \frac{1}{f'(f^{-1}(w_0))}$$

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$$(f^{-1})'(w_0) = \frac{1}{f'(z_0)} = \frac{1}{f'(f^{-1}(w_0))}$$

- ▶ In our definition of differentiability at $z_0 \in A$ we required that z_0 be interior to A . We could have required only that $z_0 \in A$ is not an isolated point of A .

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- ▶ In our definition of differentiability at $z_0 \in A$ we required that z_0 be interior to A . We could have required only that $z_0 \in A$ is not an isolated point of A .
- ▶ We are concerned with analytic functions so this extension of the definition will be of no interest.

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- ▶ If $A \subseteq \mathbb{C}$ is compact and $f : A \rightarrow \mathbb{C}$ is continuous and 1-1, then its inverse f^{-1} is continuous.
- ▶ If $f : A \rightarrow \mathbb{C}$ is 1-1 and differentiable at $z_0 \in A$ and if f^{-1} is continuous at $w_0 = f(z_0)$ (assumed to be interior to $f(A)$), then f^{-1} is differentiable at w_0 and

$$(f^{-1})'(w_0) = \frac{1}{f'(z_0)} = \frac{1}{f'(f^{-1}(w_0))}$$

- ▶ In our definition of differentiability at $z_0 \in A$ we required that z_0 be interior to A . We could have required only that $z_0 \in A$ is not an isolated point of A .
- ▶ We are concerned with analytic functions so this extension of the definition will be of no interest.
- ▶ We shall see later that an analytic function maps an open set onto an open set: The *open mapping property* of analytic functions (Theorem 5 p. 363). It does not require f to be 1-1.

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- ▶ \mathcal{L}_{τ} is analytic in $D_{\tau} = \mathbb{C} \setminus \{te^{i\tau} \mid t \geq 0\}$ and $\frac{d}{dz} \mathcal{L}_{\tau}(z) = \frac{1}{z}$ for all $z \in D_{\tau}$.

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- ▶ *A branch of a multiple-valued function f in a domain D is a single-valued continuous function F in D such that for each $z \in D$ $F(z)$ is one of the values of $f(z)$.*

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- ▶ A *branch* of a multiple-valued function f in a domain D is a single-valued continuous function F in D such that for each $z \in D$ $F(z)$ is one of the values of $f(z)$.
- ▶ Thus \mathcal{L}_{τ} is a branch of \log in $D_{\tau} = \mathbb{C} \setminus \{te^{i\tau} \mid t \geq 0\}$.

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- ▶ Thus \mathcal{L}_{τ} is a branch of \log in $D_{\tau} = \mathbb{C} \setminus \{te^{i\tau} \mid t \geq 0\}$.
- ▶ **Example.** Determine a branch of $f(z) = \log(z^3 - 2)$ that is analytic at 0.

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► For $n \in \mathbb{Z}$ and $z \neq 0$ we have $z^n = (e^{\log z})^n = e^{n \log z}$.

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- ▶ Each branch of the logarithm gives rise to a branch of $z \mapsto z^\alpha$.

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- ▶ Each branch of the logarithm gives rise to a branch of $z \mapsto z^\alpha$.
- ▶ Two values of z^α corresponding to different values of $\log z$ can only be equal if α is real and rational.

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- ▶ Each branch of the logarithm gives rise to a branch of $z \mapsto z^\alpha$.
- ▶ Two values of z^α corresponding to different values of $\log z$ can only be equal if α is real and rational.
- ▶ When $m, n \in \mathbb{N}$ we get

$$\begin{aligned} z^{\frac{m}{n}} &= \exp\left(\frac{m}{n} \log z\right) = \exp\left(\frac{m}{n} (\ln |z| + i(\operatorname{Arg}(z) + p2\pi))\right) \\ &= \exp\left(\frac{m}{n} \ln |z|\right) \exp\left(i\frac{m}{n} \operatorname{Arg}(z)\right) \exp\left(i\frac{m}{n} p2\pi\right) \end{aligned}$$

These are different for $p = 0, 1, \dots, n-1$ (assuming m and n relatively prime).

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These are different for $p = 0, 1, \dots, n-1$ (assuming m and n relatively prime).

- ▶ Notice that the values of $z^{\frac{m}{n}}$ are the solutions ζ to the binomial equation $\zeta^n = z^m$.

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- *Definition.* For $\alpha \in \mathbb{C}$ and $z \neq 0$ the principal branch of z^α is

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- ▶ We have $\frac{d}{dz} (z^\alpha) = \alpha z^{\alpha-1}$ when the same branch of z^α is used on both sides.
- ▶ **Example 2 (§3.5).** A branch of $(z^2 - 1)^{\frac{1}{2}}$ that is analytic outside the unit circle. Use $z \left(1 - \frac{1}{z^2}\right)^{\frac{1}{2}}$. See Maple worksheet.

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- ▶ *Definition.* The inverse sine $\sin^{-1} z$ (or $\arcsin z$) is a multiple-valued function: the solution w to $z = \sin w$.

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- ▶ **Example.** When $z \in]-1, 1[$ and principal values are used for both *Log* and square root we get $\text{Arcsin}(z) \in]-\frac{\pi}{2}, \frac{\pi}{2}[$.

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- ▶ ± 1 are branchpoints for \arcsin .