

§23. The exponential function & elementary functions :

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is the function  $\exp : \mathbb{C} \longrightarrow \mathbb{C}$  defined by

$$\boxed{\exp(z) \stackrel{\text{def}}{=} e^x (\cos y + i \sin y)}$$

$\underbrace{\quad}_{x+iy} \quad \underbrace{\quad}_{"E(y)"}$

Henceforth we write  $\exp(it) = e^{it}$  instead of  $E(t)$ ,  $t \in \mathbb{R}$ .

The  $(\exp(z))$  is also written as  $e^z$  !

By the partial converse of the Cauchy-Riemann equation applied to the real & imaginary parts

$$u = e^x \cos y$$

$$v = e^x \sin y$$

it is seen that  $e^z$  is differentiable everywhere and  $(e^z)' = e^z$ .

Simplest properties :

1°  $e^{a+b} = e^a e^b, e^0 = 1. \forall a, b \in \mathbb{C}.$

2°  $|e^z| = e^{\operatorname{Re}(z)}$

3°  $e^z \neq 0$  (Indeed,  $|e^z| = e^{\operatorname{Re}(z)} \neq 0$ )

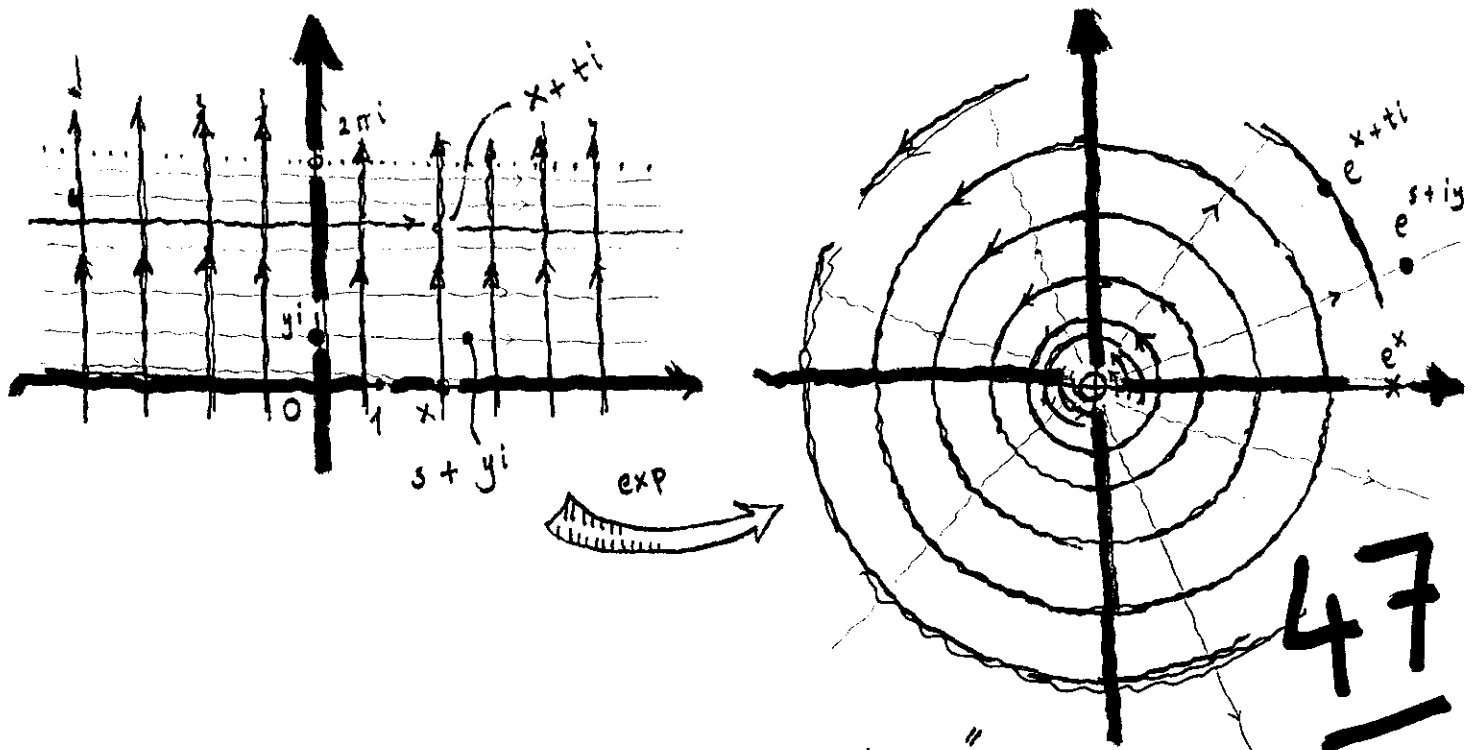
4°  $e^{a+2\pi i} = e^a$

Equivalently  $e^z = 1$  iff  $z \in 2\pi i \mathbb{Z}$ .

Thus  $\exp : \mathbb{C} \longrightarrow \mathbb{C} - \{0\}$  is a group homomorphism

group w.r. to addition

group w.r. to multiplication!



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Introduce the "elementary functions":

$$\cosh(z) = \frac{e^z + e^{-z}}{2} \quad \cos(z) = \frac{e^{iz} + e^{-iz}}{2}$$

$$\sinh(z) = \frac{e^z - e^{-z}}{2} \quad \sin(z) = \frac{e^{iz} - e^{-iz}}{2i}$$

$$\tanh(z) = \frac{\sinh(z)}{\cosh(z)} \quad \operatorname{sech}(z) = \frac{1}{\cosh(z)} \quad \tan(z) = \frac{\sin(z)}{\cos(z)} \quad \sec(z) = \frac{1}{\cos(z)}$$

$$\coth(z) = \frac{1}{\tanh(z)} \quad \operatorname{csch}(z) = \frac{1}{\sinh(z)} \quad \cot(z) = \frac{1}{\tan(z)} \quad \operatorname{csc}(z) = \frac{1}{\sin(z)}$$

Observe:

- 1°  $\sin(z) = 0$  iff  $z \in \pi \mathbb{Z}$
- $\cos(z) = 0$  iff  $z \in \pi(\mathbb{Z} + \frac{1}{2})$

- 2°  $\sin(iz) = i \sinh(z)$   
 $\cos(iz) = \cosh(z)$

Upon restriction to  $\mathbb{R}$ ,

- 3° All these function reduce to the ordinary ones!

- 4° The usual derivatives:  $\sin'(z) = \cos(z)$ ,  $\cos'(z) = -\sin(z)$   
 $\sinh'(z) = \cosh(z)$ ,  $\cosh'(z) = \sinh(z)$ .

5° The usual formulae :

$$\sin(a+b) = \sin a \cos b + \sin b \cos a \quad \forall a, b \in \mathbb{C}.$$

$$\sinh(a+b) = \sinh(a) \cosh(b) + \sinh(b) \cosh(a)$$

etc.

6° "Pythagoras - Minkowski"

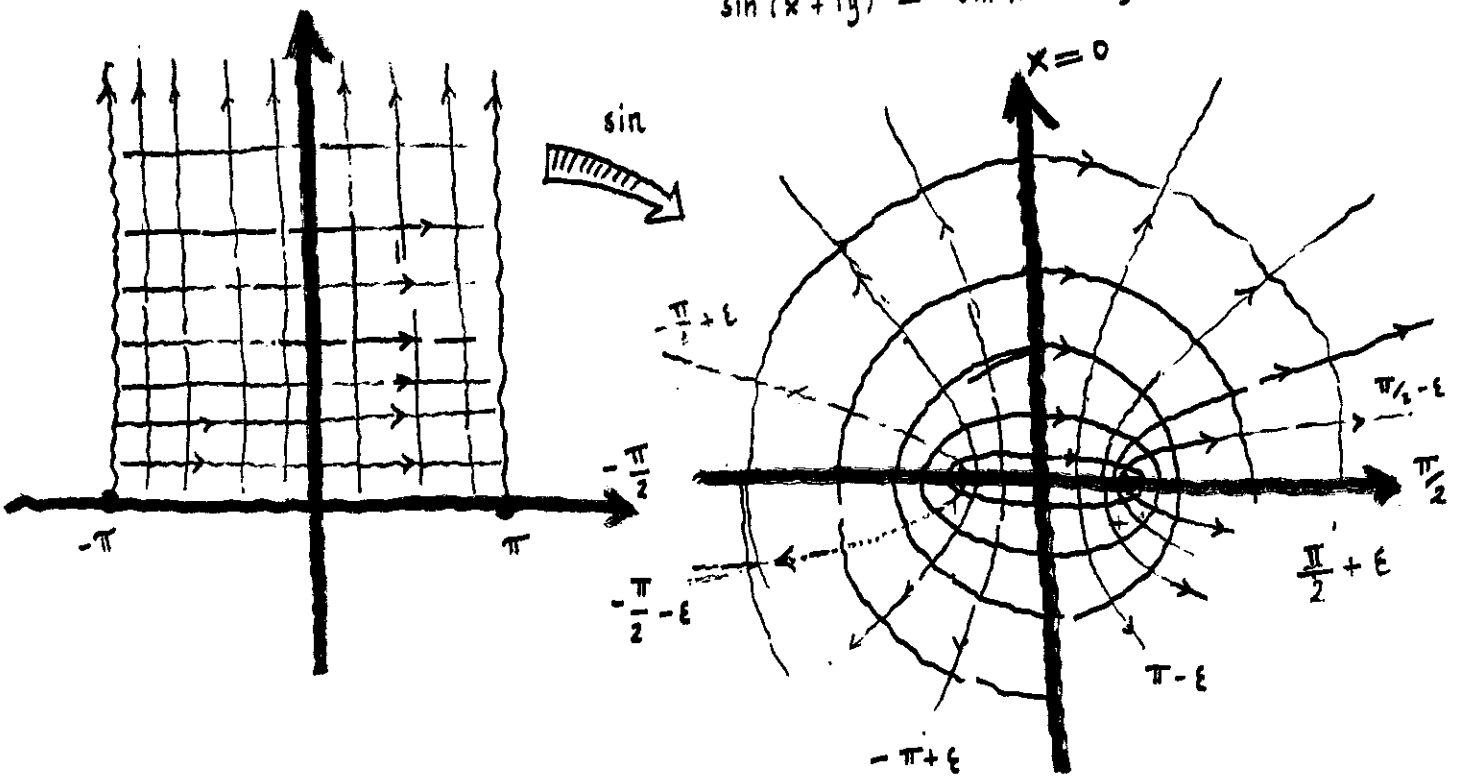
$$\cos^2(z) + \sin^2(z) = 1$$

$$\cosh^2(z) - \sinh^2(z) = 1.$$

7° Warning! No longer  $|\sin(z)| \leq 1$ !

Graph of  $\sin : \mathbb{C} \rightarrow \mathbb{C}$  in view of

$$\sin(x+iy) = \sin x \cosh(y) + i \sinh(y) \cos x$$



## PROBLEMS (8)

1. Express the following quantities in the form  $a + bi$  with  $a, b \in \mathbb{R}$  :

(A)  $\frac{\exp(1 + 3\pi i)}{\exp(-1 + i(\pi/2))}$  , (B)  $\sin(2i)$  , (C)  $\cos(1 - i)$  , (D)  $\sinh(1 + \pi i)$

2. Prove the following relations :

(A)  $\exp\left(\frac{2 + \pi i}{4}\right) = (1 + i)\sqrt{\frac{e}{2}}$

(B)  $|\exp(2z + i) + \exp(iz^2)| \leq e^{2x} + e^{-2xy}$

(C)  $|\exp(z^2)| \leq \exp|z^2|$

(D)  $|\exp(i \exp \bar{z})| = \exp(e^x \sin y)$

3. (A) Prove that

$$|\cosh z|^2 = \sinh^2 x + \cos^2 y$$

(B) Find all solutions of the equation

$$\cosh z = \frac{1}{2} .$$

4. Prove that

(A)  $\lim_{x \rightarrow \infty} \cos(x + ix) = \lim_{x \rightarrow \infty} \sin(x + ix) = \infty$

(B)  $|\cos(x + iy)| \leq e^y$  if  $y \geq 0$  .

(C)  $|\sin(x + iy)| \leq e^y$  if  $y \geq 0$  .

5. Compute  $f'(z)$  where

$$(A) \quad f(z) = \exp(\pi z^2) \quad , \quad (B) \quad \sin\left(\frac{2i}{z^4}\right) \quad , \quad (C) \quad \frac{\sinh^3(z+1) + 5z}{\tan z^4} .$$

6. (A) Prove that

$$|\exp(z) - 1| \leq \exp(|z|) - 1 \leq |z| \exp(|z|)$$

for all  $z \in \mathbb{C}$  .

(B) Prove that

$$|\exp(z) - 1| \leq 2|z|$$

for all  $z \in \mathbb{C}$  with  $|z| \leq 1$  .

§ 23. Complex valued functions of a real variable :

are functions of the form

$$\varphi : J \subseteq \mathbb{R} \longrightarrow \mathbb{C}$$

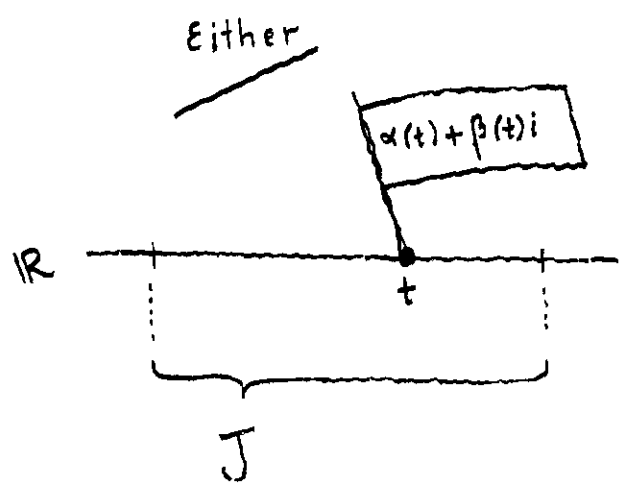
typically  $[a, b]$  or  $(a, b)$  where  $a, b$  <sup>are</sup> possibly  $\pm \infty$ .

So  $\varphi = \alpha + i\beta$  where  $\alpha, \beta : J \rightarrow \mathbb{R}$ .

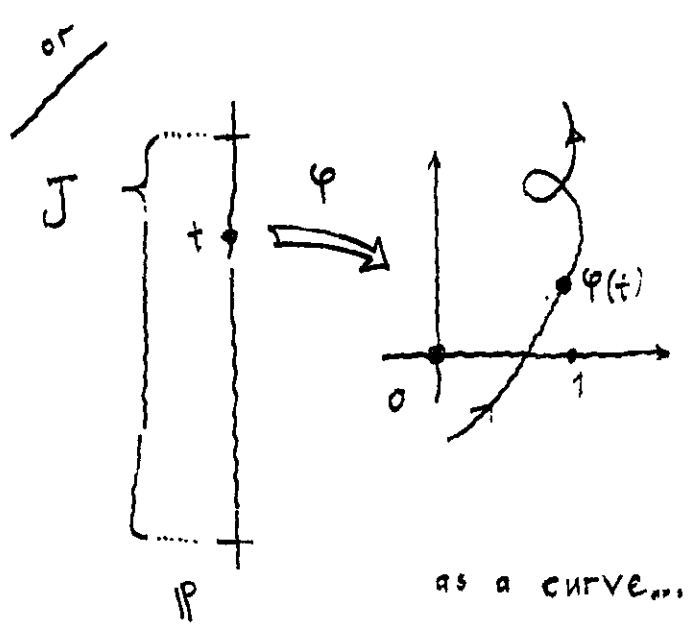
Example :  
 $J = \mathbb{R}$

$$\varphi(t) = \underbrace{(t + t^2)}_{\alpha(t)} + \underbrace{e^t}_{\beta(t)} i$$

Two basic interpretations :



assigning a complex number to each  $t \in J$



as a curve...

Differentiation and integration are defined  
componentwise!

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$$\varphi'(t) = \alpha'(t) + i \beta'(t)$$

\*  
definite  
or  
indefinite!

$$\int^* \varphi(t) dt = \int^* \alpha(t) dt + \left( \int^* \beta(t) dt \right) i$$

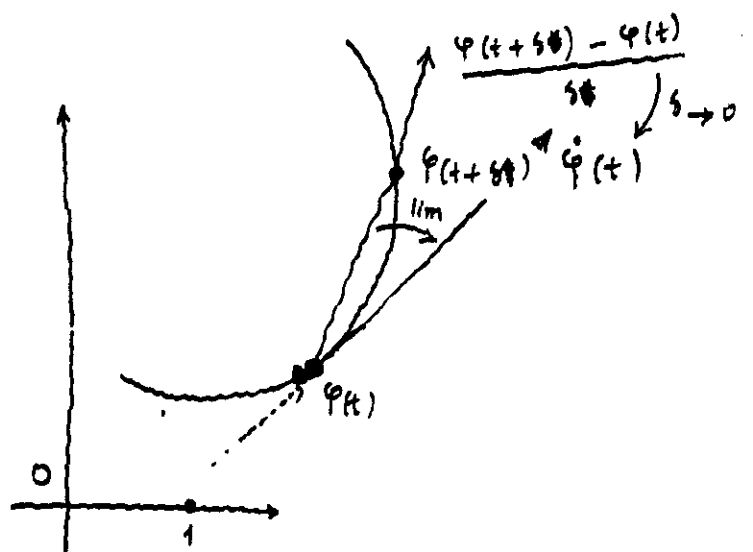
Example:  $\frac{d}{dt} \left( (t+t^2) + e^t i \right) = 1+2t + e^t i$

$$\int \left( (t+t^2) + e^t i \right) dt = \frac{1}{2}t^2 + \frac{1}{3}t^3 + e^t i + C$$

constant  
↑  
C

$$\int_0^1 \left( (t+t^2) + e^t i \right) dt = \left. \frac{1}{2}t^2 + \frac{1}{3}t^3 + e^t i \right|_0^1 = \frac{5}{6} + (e-1)i$$

If we interpret  $\varphi: J \rightarrow \mathbb{C}$   
as the ~~path~~ trajectory of a  
particle then  $\dot{\varphi}(t)$  is  
its "instantaneous velocity"  
at time  $t$ .



If  $\dot{\Psi}(t)$  is continuous, then  $\int \dot{\Psi}(t) dt = \Psi(t) + C$ .

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Properties of definite integrals :

1.  $\int_a^b \varphi(t) dt = - \int_b^a \varphi(t) dt$  equivalently  $\int_a^a \varphi(t) dt = 0$

2.  $\int_a^b \varphi(t) dt + \int_b^c \varphi(t) dt = \int_a^c \varphi(t) dt$

3.  $\int_a^b \varphi_1(t) dt + \int_a^b \varphi_2(t) dt = \int_a^b (\varphi_1(t) + \varphi_2(t)) dt$

— trivial —

4.  $\left| \int_a^b \varphi(t) dt \right| \leq \int_a^b |\varphi(t)| dt$

Proof: Let  $\int_a^b \varphi(t) dt = R e^{i\theta}$ . We have

$$\begin{aligned} \left| \int_a^b \varphi(t) dt \right| &= R = \int_a^b \Re(\varphi(t) e^{-i\theta}) dt \\ &\stackrel{!}{=} \int_a^b \Re(\varphi(t) e^{-i\theta}) dt \leq \int_a^b |\varphi(t) e^{-i\theta}| dt \\ &= \int_a^b |\varphi(t)| dt. \end{aligned}$$

Important: If we interpret  $\varphi : [a, b] \rightarrow \mathbb{C}$  as a curve clearly  $\int_a^b |\dot{\varphi}(t)| dt$  is its length!

Exercise:  $\text{length}(\varphi) \geq \text{dist}(\varphi(a), \varphi(b))$ .