

Example

$$\begin{aligned} (1) \log(1 + \sqrt{3}i) &= \ln|1 + \sqrt{3}i| + i \arg(1 + \sqrt{3}i) \\ &= \ln 4 + i(\pi/3 + 2K\pi), \quad K \in \mathbb{Z}. \end{aligned}$$

$$\text{Log}(1 + \sqrt{3}i) = \ln 4 + i\pi/3.$$

$$\begin{aligned} (2) \log 1 &= \ln|1| + i \arg 1 \\ &= 0 + i(0 + 2K\pi) = 2K\pi i, \quad K \in \mathbb{Z} \end{aligned}$$

$$\text{Log} 1 = 0 \quad \text{since } \text{Arg} 1 = 0.$$

$$\begin{aligned} (3) \log -1 &= \ln|-1| + i \arg(-1) \\ &= 0 + i(\pi + 2K\pi) = (2K+1)\pi i \end{aligned}$$

$$\text{Log} -1 = \pi i \quad \text{since } \text{Arg} -1 = \pi. \quad //$$

(4) Familiar properties of logarithms from calculus may not hold:

$$(a) \text{Log}((-1+i)^2) \neq 2 \text{Log}(-1+i)$$

$$(b) \log i^2 \neq 2 \log i$$

$$\begin{aligned} (a) \text{Log}(-1+i)^2 &= \ln|-1+i|^2 + i \text{Arg}(-1+i)^2 \\ &= \ln \sqrt{2}^2 + i(-\pi/2) \\ &= \ln 2 - i\pi/2 \end{aligned}$$

$$\begin{aligned} 2 \text{Log}(-1+i) &= 2(\ln|-1+i| + i \text{Arg}(-1+i)) \\ &= 2 \ln \sqrt{2} + 2i \cdot 3\pi/4 \\ &= \ln 2 + i \cdot 3\pi/2. \end{aligned}$$

$$\begin{aligned} (b) \log i^2 &= \ln|i|^2 + i \arg i^2 \\ &= 0 + i(\pi + 2K\pi) = i(2K+1)\pi, \quad K \in \mathbb{Z} \end{aligned}$$

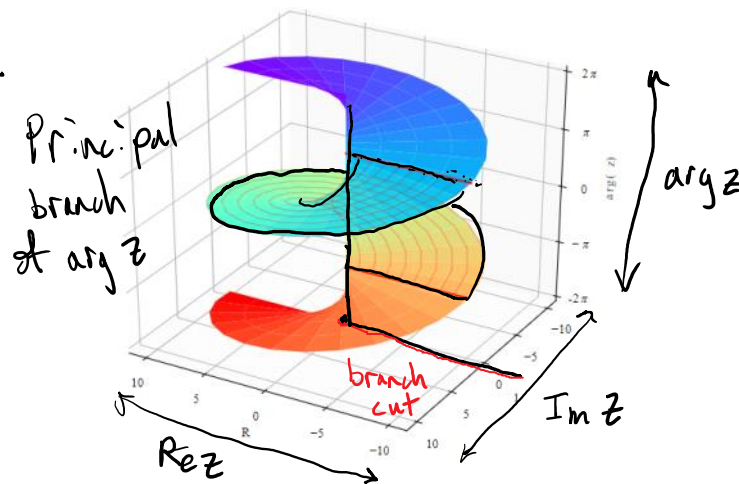
$$\begin{aligned} 2 \log i &= 2(\ln|i| + i \arg i) \\ &= 2i(\pi/2 + 2K\pi) = i(4K+1)\pi, \quad K \in \mathbb{Z} \quad //$$

Definition (Branch of a multiple-valued function) A branch of a multiple-valued function f is a single-valued function F that:

- (1) is analytic on some domain D ;
- (2) assigns to each $z \in D$ precisely one value $F(z)$ of $f(z)$.

A portion of a line or curve in the complex plane is called a **branch cut** for f if a branch of f is defined on its complement. A point belonging to every branch cut of f is a **branch point**.

$$f(z) = \arg z$$



Proposition (Branches of $\log z$) Let $\alpha \in \mathbb{R}$. The function

$$F(z) = \ln r + i\theta, \quad (r > 0, \quad \alpha < \theta < \alpha + 2\pi)$$

is a branch of $f(z) = \log z$.

Proof. It is clear that $F(z)$ is single-valued and for each z , $F(z)$ is a value of $\log z$. We need to show that F is analytic. Note that $u(r, \theta) = \ln r$ and $v(r, \theta) = \theta$ have continuous partial derivatives on the domain of definition.

We have

$$\begin{aligned} u_r &= \frac{1}{r} & v_r &= 0 \\ u_\theta &= 0 & v_\theta &= 1. \end{aligned}$$

Evidently,

$$ru_r = \frac{r}{r} = 1 = v_\theta$$

$$-rv_r = 0 = u_\theta.$$

So the Cauchy - Riemann eq are satisfied, hence F is analytic.

In fact

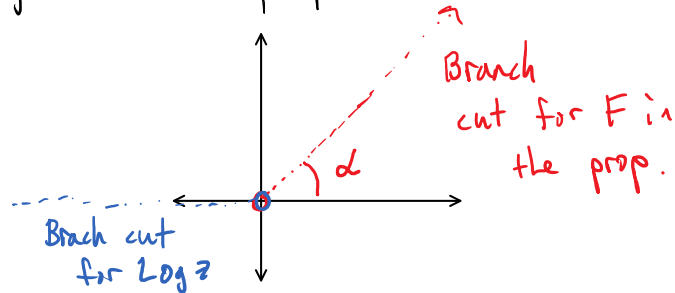
$$\begin{aligned} \frac{d}{dz} f(z) &= e^{-i\theta} (u_r + i v_r) \\ &= e^{-i\theta} \left(\frac{1}{r} \right) = \frac{1}{z}. \end{aligned}$$

In particular, $\text{Log } z$ is a branch of $\log z$ and

$$\frac{d}{dz} \text{Log } z = \frac{1}{z}.$$

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The branch cut for $\log z$ in the proposition is the ray $r > 0, \theta = \alpha$



The branch cut for $\log z$ is the ray $r > 0, \theta = \pi$. The origin is a branch point for $\log z$.

Proposition For all $z, w \in \mathbb{C} \setminus \{0\}$,

$$(1) \log zw = \log z + \log w$$

$$(2) \log z/w = \log z - \log w$$

These equations are interpreted as follows: given values of two of the logarithms in the equation, there is a value of the third satisfying the eq.

Proof.

Compare w/ $\arg zw = \arg z + \arg w$ from Ch 1.

$$\begin{aligned} (1) \text{ We have } \log z + \log w &= \ln|z| + i \arg z + \ln|w| + i \arg w \\ &= \ln|z| + \ln|w| + i(\underbrace{\arg z + \arg w}_{\arg zw}) \end{aligned}$$

$$\begin{aligned}
&= \ln|z|w + i \operatorname{arg} zw \\
&= \ln|zw| + i \operatorname{arg} zw \\
&= \log zw.
\end{aligned}$$

(2) follows from (1).



The statement does not hold if $\log z$ is replaced w/ $\operatorname{Log} z$.

Example (Integer powers and roots) The logarithmic function can be used to compute integer powers and roots (as previously defined).

$$\begin{aligned}
(1) \quad z^n &= e^{n \log z}, \quad n \in \mathbb{Z} \\
(2) \quad z^{1/n} &= e^{1/n \log z}, \quad n \in \mathbb{N}.
\end{aligned}$$

For (1),

$$\begin{aligned}
e^{n \log z} &= e^{n(\ln|z| + i \operatorname{arg} z)} \\
&= e^{n(\ln|z| + i(\operatorname{Arg} z + 2k\pi))} \\
&= e^{n \ln|z|} e^{i n \operatorname{Arg} z} e^{2nk\pi i} \\
&= |z|^n e^{i(n \operatorname{Arg} z)} = |z|^n (e^{i \operatorname{Arg} z})^n = (|z| e^{i \operatorname{Arg} z})^n = z^n.
\end{aligned}$$

power form of z.

$$\begin{aligned}
(2) \quad e^{1/n \log z} &= e^{1/n(\ln|z| + i \operatorname{arg} z)} \\
&= e^{1/n(\ln|z| + i(\operatorname{Arg} z + 2k\pi))} \\
&= \sqrt[n]{|z|} e^{i \frac{(\operatorname{Arg} z + 2k\pi)}{n}} = z^{1/n}.
\end{aligned}$$



Power Functions

Definition (Power function) The **power function** z^c for a fixed complex number $c \in \mathbb{C}$ is the multiple-valued function

$$z^c \stackrel{\text{def}}{=} e^{c \log z}, \quad z \neq 0.$$

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Proposition (Branches of z^c) A branch of z^c is determined by specifying a branch of $\log z$:

$$\log z = \ln r + i\theta \quad (r > 0, \alpha < \theta < \alpha + 2\pi).$$

Moreover,

$$\frac{d}{dz} z^c = c z^{c-1} \quad (|z| > 0, \alpha < \arg z < \alpha + 2\pi).$$

Proof. We only need to check that z^c is analytic once a branch of $\log z$ has been specified. Since $z^c = e^{c \log z}$ is the composition of two analytic functions e^z and $c \log z$, z^c is analytic by the chain rule. Moreover,

$$\begin{aligned} \frac{d}{dz} z^c &= \frac{d}{dz} e^{c \log z} \\ &= e^{c \log z} \cdot \frac{d}{dz} (c \log z) \\ &= \frac{c}{z} e^{c \log z} = c \frac{e^{c \log z}}{e^{\log z}} = c e^{(c-1) \log z} \\ &= c z^{c-1}. \quad \square \end{aligned}$$

The **principal branch** of z^c is defined by specifying the principal branch $\text{Log } z$ of $\log z$. The principal branch of z^c reduces to the usual power function when $z = x \in \mathbb{R}$.

We can define the exponential function with base c by interchanging the roles of z and c .

Definition (exponential function of base c) The **exponential function** of base c , $c \neq 0$, is defined via

$$c^z \stackrel{\text{def}}{=} e^{z \log c}$$

Note: c^z is multiple valued since $\log c$ is. When a value of $\log c$ is specified, c^z is entire and

$$\begin{aligned} \frac{d}{dz} c^z &= \frac{d}{dz} e^{z \log c} = e^{z \log c} \cdot \frac{d}{dz} (z \log c) \\ &= c^z \log c. \end{aligned} //$$

Question: what happens if we take $c = e$ (Euler's number)?

Take the principal value $\text{Log } e$ in the definition.

$$e^z = e^{z \text{Log } e} = e^{z(\ln e + i \text{Arg } e)} = e^{z(1+0)} = e^z. //$$

Example

$$\begin{aligned} (1) \text{ Compute } i^i &= e^{i \log i} = e^{i(\ln|i| + i \arg i)} \\ &= e^{i^2(\pi/2 + 2k\pi)} \quad , \quad k \in \mathbb{Z} \\ &= e^{-\pi/2 - 2k\pi} \quad , \quad k \in \mathbb{Z}. \end{aligned}$$

$$\begin{aligned} (2) \text{ Compute } (-1)^{1/\pi} &= e^{\frac{1}{\pi} \log(-1)} \\ &= e^{\frac{1}{\pi}(\ln|-1| + i \arg(-1))} \\ &= e^{\frac{1}{\pi} i(\pi + 2k\pi)} \quad , \quad k \in \mathbb{Z} \\ &= e^{i(2k+1)} \quad , \quad k \in \mathbb{Z}. \end{aligned} //$$

Trigonometric Functions

Recall, for any $z \in \mathbb{C}$,

$$\operatorname{Re} z = \frac{z + \bar{z}}{2}$$

$$\operatorname{Im} z = \frac{z - \bar{z}}{2i}$$

Hence, for $x \in \mathbb{R}$,

$$\begin{aligned}\cos x &= \operatorname{Re}(e^{ix}) \\ &= \frac{e^{ix} + e^{-ix}}{2} \\ &= \frac{e^{ix} + e^{-ix}}{2}\end{aligned}$$

$$\begin{aligned}\sin x &= \operatorname{Im}(e^{ix}) \\ &= \frac{e^{ix} - e^{-ix}}{2i} \\ &= \frac{e^{ix} - e^{-ix}}{2i}\end{aligned}$$

This suggests a way to extend the domain of definition of the sine and cosine functions to all of \mathbb{C} .

Definition (sine and cosine) The sine and cosine functions of a complex variable z are defined via

$$\sin z \stackrel{\text{def}}{=} \frac{e^{iz} - e^{-iz}}{2i}$$

$$\cos z \stackrel{\text{def}}{=} \frac{e^{iz} + e^{-iz}}{2}$$

By our calculation above, $\sin z$ and $\cos z$ reduce to the ordinary sine and cosine functions when z is real.

Proposition (Analyticity of sine and cosine)

(1) $\sin z$ and $\cos z$ are entire

(2) $\frac{d}{dz} \sin z = \cos z$ and $\frac{d}{dz} \cos z = -\sin z$

Proof. (1) $\sin z / \cos z$ are entire since they are linear combinations of entire functions e^{iz}, e^{-iz} .

$$\begin{aligned}
 (2) \quad \frac{d}{dz} \sin z &= \frac{d}{dz} \frac{e^{iz} - e^{-iz}}{2i} = \frac{1}{2i} \frac{d}{dz} (e^{iz} - e^{-iz}) \\
 &= \frac{1}{2i} (ie^{iz} + ie^{-iz}) \\
 &= \frac{e^{iz} + e^{-iz}}{2} = \cos z.
 \end{aligned}$$

$$\begin{aligned}
 \frac{d}{dz} \cos z &= \frac{1}{2} \frac{d}{dz} (e^{iz} + e^{-iz}) = \frac{1}{2} (ie^{iz} - ie^{-iz}) \\
 &= i \left(\frac{e^{iz} - e^{-iz}}{2} \right) = - \left(\frac{e^{iz} - e^{-iz}}{2i} \right) \\
 &= -\sin z, \quad \square
 \end{aligned}$$

Various identities hold. Here are a few:

$$(1) \sin -z = -\sin z$$

$$(7) \sin^2 z + \cos^2 z = 1$$

$$(2) \cos -z = \cos z$$

$$(8) \sin(z + 2\pi) = \sin z$$

$$(3) \sin z + w = \sin z \cos w + \cos z \sin w$$

$$(9) \cos(z + 2\pi) = \cos z$$

$$(4) \cos z + w = \cos z \cos w - \sin z \sin w$$

$$(10) \sin(z + \pi/2) = \cos z$$

$$(5) \sin 2z = 2 \sin z \cos z$$

$$(11) \sin(z - \pi/2) = -\cos z$$

$$(6) \cos 2z = \cos^2 z - \sin^2 z$$

To define the other trig functions, we need to understand the zeros of $\sin z, \cos z$. To do this, we need the following new identities:

Proposition

$$(1) \sin(iy) = i \sinh y \quad \text{and} \quad \cos(iy) = \cosh y$$

$$(2) \sin z = \sin x \cosh y + i \cos x \sinh y$$

$$\cos z = \cos x \cosh y - i \sin x \sinh y$$

$$(3) |\sin z|^2 = \sin^2 x + \sinh^2 y$$

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

Recall:

$$\sinh y = \frac{e^y - e^{-y}}{2}$$

$$\cosh y = \frac{e^y + e^{-y}}{2}$$

Proof.

$$(1) \sin(iy) = \frac{e^{i(iy)} - e^{-i(iy)}}{2i} = \frac{e^{-y} - e^y}{2i} = i \left(\frac{e^y - e^{-y}}{2} \right) = i \sinh y.$$

$$\cos(iy) = \frac{e^{i(iy)} + e^{-i(iy)}}{2} = \frac{e^{-y} + e^y}{2} = \cosh y.$$

(2) Write $z = x + iy$. Then

$$\begin{aligned} \sin z &= \sin(x + iy) \stackrel{(2)}{=} \sin x \cos iy + \cos x \sin iy \\ &\stackrel{\text{part (1)}}{=} \underbrace{\sin x \cosh y}_u + i \underbrace{\cos x \sinh y}_v. \end{aligned}$$

$$\text{Then } \cos z = \frac{d}{dz} \sin z$$

$$= u_x + i v_x = \cos x \cosh y - i \sin x \sinh y.$$

$$(3) |\sin z|^2 = \sin^2 x \cosh^2 y + \cos^2 x \sinh^2 y$$

$$= \sin^2 x \cosh^2 y - \sin^2 x \sinh^2 y + \sinh^2 x \sinh^2 y$$

$$+ \cos^2 x \sinh^2 y$$

$$= \sin^2 x (\cosh^2 y - \sinh^2 y) + \sinh^2 y (\sin^2 x + \cos^2 x)$$

$$= \sin^2 x + \sinh^2 y.$$

