

Complex Exponential

Definition: $e^{ix} = \cos x + i \sin x$, This is equivalent to the shorthand of $\text{cis}(x)$.

It is known that

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!},$$

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!}, \quad \text{and}$$

$$e^z = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \dots = \sum_{n=0}^{\infty} \frac{z^n}{n!}.$$

$$\begin{aligned} \text{So } e^{ix} &= 1 + ix + \frac{(ix)^2}{2!} + \frac{(ix)^3}{3!} + \frac{(ix)^4}{4!} + \dots = \left[1 + \frac{(ix)^2}{2!} + \frac{(ix)^4}{4!} + \dots \right] + \left[(ix) + \frac{(ix)^3}{3!} + \frac{(ix)^5}{5!} + \dots \right] \\ &= \left[1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \dots \right] + i \left[x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots \right] = \cos x + i \sin x. \end{aligned}$$

Generally, $|e^{ix}| = 1$ and $\arg(e^{ix}) = x$.

$$|e^z| = \left| e^{\text{Re}(z) + i\text{Im}(z)} \right| = \left| e^{\text{Re}(z)} \cdot e^{i\text{Im}(z)} \right| = \left| e^{\text{Re}(z)} \right| \cdot \left| e^{i\text{Im}(z)} \right| = e^{\text{Re}(z)}.$$

$$\arg(e^z) = \arg\left(e^{\text{Re}(z) + i\text{Im}(z)}\right) = \arg\left(e^{\text{Re}(z)} \cdot e^{i\text{Im}(z)}\right) = \arg\left(e^{i\text{Im}(z)}\right) = \text{Im}(z).$$

Logarithm: $\ln(z) = \ln|z| + i \arg(z)$.

Let $z = r(\cos \theta + i \sin \theta)$ and $\ln(z) = a + ib$.

$$z = e^{a+ib} = e^a \cdot e^{ib} = e^a \cdot (\cos b + i \sin b). \quad \text{So } e^a \cos b = r \cos \theta \dots (1) \quad \text{and } e^a \sin b = r \sin \theta \dots (2).$$

$$(2) \div (1): \quad \tan b = \tan \theta. \quad \therefore b = \theta. \quad (\text{Only the smallest positive solution is used.})$$

$$(1)^2 + (2)^2: \quad e^{2a}(\cos^2 b + \sin^2 b) = r^2(\cos^2 \theta + \sin^2 \theta), \quad e^a = r (> 0). \quad \therefore a = \ln(r).$$

$$\ln(z) = a + ib = \ln(r) + i \theta.$$

Revisit: The exponential form is simpler and more natural.

Multiplication:

$$r_1(\cos \theta_1 + i \sin \theta_1) \cdot r_2(\cos \theta_2 + i \sin \theta_2) = r_1 r_2 [\cos(\theta_1 + \theta_2) + i \sin(\theta_1 + \theta_2)].$$

$$r_1 e^{i\theta_1} \cdot r_2 e^{i\theta_2} = r_1 r_2 e^{i\theta_1 + i\theta_2} = r_1 r_2 e^{i(\theta_1 + \theta_2)}.$$

de Moivre's Theorem:

$$[r(\cos \theta + i \sin \theta)]^k = r(\cos k\theta + i \sin k\theta), \quad \text{where } k \in \mathbb{R}.$$

$$(r e^{i\theta})^k = r^k e^{ik\theta}.$$

Differentiation:

$$\frac{d}{d\theta}(\cos \theta + i \sin \theta) = -\sin \theta + i \cos \theta = i(\cos \theta + i \sin \theta).$$

$$\frac{d}{d\theta} e^{i\theta} = i e^{i\theta}.$$

Integration:

$$\int (\cos \theta + i \sin \theta) d\theta = \sin \theta - i \cos \theta + C = -i(\cos \theta + i \sin \theta) + C = \frac{1}{i}(\cos \theta + i \sin \theta) + C.$$

$$\int e^{i\theta} d\theta = \frac{1}{i} e^{i\theta} + C.$$