Real Analysis 5.5: Complex Numbers

Brad Baxter Birkbeck College, University of London

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You can download these slides and the lecture videos from my office server

http://econ109.econ.bbk.ac.uk/brad/analysis/

Recommended books: Lara Alcock (2014), "How to Think about Analysis", Oxford University Press. J. C. Burkill (1978), "A First Course in Mathematical Analysis", Cambridge University Press.

Definition

Let

$$\mathcal{C} = \left\{ \left(egin{array}{cc} a & -b \ b & a \end{array}
ight) : a, b \in \mathbb{R}
ight\}$$

and

$$\mathbb{I} = \left(egin{array}{cc} 1 & 0 \\ 0 & 1 \end{array}
ight) \quad \textit{and} \quad \mathbb{I} = \left(egin{array}{cc} 0 & -1 \\ 1 & 0 \end{array}
ight)$$

Thus

$$\mathcal{C} = \{a\mathbb{1} + b\mathbb{I} : a, b \in \mathbb{R}\}$$

and ${\rm I\!I}$ is the matrix for clockwise rotation through $\pi/2$ radians.

We call C the set of **rotation-enlargement** matrices, for reasons that will become clear later.

Theorem (1 and J)

Every rotation–enlargement matrix can be uniquely written in the form

$$a\mathbb{1} + b\mathbb{I}$$
.

Further, the relation

$$\mathbb{I}^2 = -\mathbb{1}$$

implies the multiplication rule

 $(a_1 \mathbb{1} + b_1 \mathbb{I})(a_2 \mathbb{1} + b_2 \mathbb{I}) = (a_1 a_2 - b_1 b_2) \mathbb{1} + (a_1 b_2 + b_1 a_2) \mathbb{I}$

and we observe that ZW = WZ for any $Z, W \in C$ because $\mathbb{1}$ commutes with every matrix.

Theorem

 \mathcal{C} contains a copy of \mathbb{R} :

$$\{a\mathbb{1}: a \in \mathbb{R}\}.$$

The subset

$$\mathsf{M} = \{ b\mathbb{I} : b \in \mathbb{R} \}$$

is the set of all real multiples of the rotation matrix $\mathbb{I}.$

Example

If $Z = a\mathbb{1} + b\mathbb{I}$, then

$$Z(a\mathbb{1}-b\mathbb{I})=(a^2+b^2)\mathbb{1}.$$

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Definition

We write $Z^* = a\mathbb{1} - b\mathbb{I}$, so that

$$ZZ^* = Z^*Z = (a^2 + b^2)\mathbb{1}.$$

The modulus of Z is defined by $|Z| = \sqrt{ZZ^*} = \sqrt{a^2 + b^2}$.

Note that Z^* is also the matrix transpose of Z.

Theorem

If $Z = a\mathbb{1} + b\mathbb{I}$ and |Z| > 0, then the matrix Z is invertible and

$$Z^{-1}=\frac{Z^*}{|Z|}.$$

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Theorem

If
$$Z = a\mathbb{1} + b\mathbb{I}$$
 and $|Z| = 1$, then $Z^{-1} = Z^*$, i.e. $ZZ^* = \mathbb{1}$.

Exercise

The norm $\|v\|$ of any vector

$$v \in \mathbb{R}^2 = \left(egin{array}{c} v_1 \\ v_2 \end{array}
ight)$$

is just its Euclidean length, i.e. $\|v\| = \sqrt{v_1^2 + v_2^2}$. Show that $\|Zv\| = \|v\|$ when |Z| = 1.

TRADITIONAL NOTATION: $a + ib \equiv a\mathbb{1} + b\mathbb{I}$.

In geometrical terms, $a\mathbb{1} + b\mathbb{I}$ is a rotation-enlargement matrix: the scale factor is $\sqrt{a^2 + b^2}$ and the rotation angle θ satisfies $\tan \theta = b/a$.