Real Analysis 5.5: Complex Numbers

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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

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

and

$$
1 = \left(\begin{array}{cc} 1 & 0 \\ 0 & 1 \end{array}\right) \quad \text{and} \quad I = \left(\begin{array}{cc} 0 & -1 \\ 1 & 0 \end{array}\right).
$$

Thus

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

and $\mathbb I$ 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.

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Theorem $(1 \text{ and } J)$

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

 $(a_11 + b_11)(a_21 + b_21) = (a_1a_2 - b_1b_2)1 + (a_1b_2 + b_1a_2)1$

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

Theorem

C contains a copy of \mathbb{R} :

$$
\{a1 : a \in \mathbb{R}\}.
$$

The subset

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

is the set of all real multiples of the rotation matrix I.

Example

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

$$
Z(a1\!\!1-b1\!\!1)=(a^2+b^2)1.
$$

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Definition

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

$$
ZZ^* = Z^*Z = (a^2 + b^2)1.
$$

The **modulus** of Z is defined by $|Z| =$ √ $ZZ^* =$ √ $a^2 + b^2$.

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 $Z = a1 + bI$ and $|Z| = 1$, then $Z^{-1} = Z^*$, i.e. $ZZ^* = 1$.

Exercise

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

$$
\mathsf{v}\in\mathbb{R}^2=\left(\begin{array}{c}\mathsf{v}_1\\\mathsf{v}_2\end{array}\right)
$$

is just its Euclidean length, i.e. $\|{\sf v}\|=\sqrt{{\sf v}_1^2+{\sf v}_2^2}$. 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 $\theta = b/a$.