1 Complex Numbers

A complex number $z$ is an ordered pair $(x, y)$, where $x$ and $y$ are real numbers, written as $z = x + jy$ where $j = \sqrt{-1}$. A complex number can also be written in polar form as follows:

$$z = |z| e^{i\theta}$$

where $|z|$ is the magnitude of $z$, given by

$$|z| = \sqrt{x^2 + y^2}.$$

The phase or argument of a complex number is denoted as $\theta$ and is given by

$$\theta = \tan^{-1}\left(\frac{y}{x}\right).$$

Here, $\tan^{-1}(\frac{y}{x})$ is a function that returns the angle from the positive x-axis to the vector from the origin to the point $(x, y)^1$.

The complex conjugate of a complex number $z$ is denoted by $\bar{z}$ (or might also be written $z^*$) and is given by

$$\bar{z} = x - jy.$$

From this we see that $|z|^2 = x^2 + y^2 = z \cdot \bar{z}$. Euler’s Identity is

$$e^{i\theta} = \cos(\theta) + j\sin(\theta).$$

With this definition, the polar representation of a complex number will make more sense. Note that

$$|z| e^{i\theta} = |z| \cos(\theta) + j |z| \sin(\theta).$$

The reason for these definitions is to exploit the geometric interpretation of complex numbers, as illustrated in Figure 1, in which case $|z|$ is the magnitude and $e^{i\theta}$ is the unit vector that defines the direction.

2 Useful Identities

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1 See its relation to $\tan^{-1}\left(\frac{y}{x}\right)$ at https://en.wikipedia.org/wiki/Atan2
Complex Number Properties

Rectangular vs. polar forms: \( z = x + jy = |z|e^{j\theta} \)

where \(|z| = \sqrt{xx + yy} = \sqrt{x^2 + y^2} \), \( \theta = \tan(2y/x) \). We can also write \( x = |z| \cos \theta, y = |z| \sin \theta \).

Euler’s identity: \( e^{j\theta} = \cos \theta + j \sin \theta \)

\( \sin \theta = \frac{e^{j\theta} - e^{-j\theta}}{2j}, \cos \theta = \frac{e^{j\theta} + e^{-j\theta}}{2} \)

Complex conjugate: \( \bar{z} = x - jy = |z|e^{-j\theta} \)

\( (z + w) = \bar{z} + \bar{w}, (z - w) = \bar{z} - \bar{w} \)

\( (zw) = \bar{z}\bar{w}, (z/w) = \bar{z}/\bar{w} \)

\( \bar{z} = z \iff z \) is real

\( (z^n) = (\bar{z})^n \)

Complex Algebra

Let \( z_1 = x_1 + jy_1 = |z_1|e^{j\theta_1}, z_2 = x_2 + jy_2 = |z_2|e^{j\theta_2} \).

(Note that we adopt the easier representation between rectangular form and polar form.)

Addition: \( z_1 + z_2 = (x_1 + x_2) + j(y_1 + y_2) \)

Multiplication: \( z_1z_2 = |z_1||z_2|e^{j(\theta_1 + \theta_2)} \)

Division: \( \frac{z_1}{z_2} = \frac{|z_1|}{|z_2|}e^{j(\theta_1 - \theta_2)} \)

Power: \( z_1^n = |z_1|^n e^{jn\theta_1} \)

\( z_1^2 = \pm |z_1|^2 e^{j2\theta_1} \)

Useful Relations

\(-1 = j^2 = e^{j\pi} = e^{-j\pi} \)

\( j = e^{j\pi/2} = \sqrt{-1} \)

\(-j = -e^{j\pi/2} = e^{-j\pi/2} \)

\( \sqrt{j} = (e^{j\pi/2})^{1/2} = \pm e^{j\pi/4} = \pm (1 + j) \sqrt{2} \)

\( \sqrt{-j} = (e^{-j\pi/2})^{1/2} = \pm e^{-j\pi/4} = \pm (1 - j) \sqrt{2} \)

3 Complex Algebra

a) Express the following values in polar forms: \(-1, j, -j, \sqrt{j}, \) and \(\sqrt{-j} \). Recall \( j^2 = -1 \).

b) Represent \( \sin \theta \) and \( \cos \theta \) using complex exponentials. (Hint: Use Euler’s identity \( e^{j\theta} = \))
c) For complex number $z = x + jy$ show that $|z| = \sqrt{zz}$, where $\bar{z}$ is the complex conjugate of $z$.

For the next two parts, let $a = 1 - j\sqrt{3}$ and $b = \sqrt{3} + j$.

d) Express $a$ and $b$ in polar form.
e) Find \( ab, a\bar{b}, \frac{a}{b}, a + \bar{a}, a - \bar{a}, a\bar{b}, \bar{a}\bar{b}, \) and \( \sqrt{b}. \)

f) Show the number \( a \) in complex plane, marking the distance from origin and angle with real axis.

g) Show that multiplying \( a \) with \( j \) is equivalent to rotating the magnitude of the complex number by \( \pi/2 \) or 90 degrees in the complex plane.
4 Change of basis

Recall from Discussion 3A that we ended up with the following differential equations. We can represent the differential equation as follows with

\[ \begin{align*}
  \frac{d}{dt} G_1(t) &= -5G_1(t) + 2G_2(t) \\
  \frac{d}{dt} G_2(t) &= 6G_1(t) - 6G_2(t)
\end{align*} \]

We can rewrite the above differential equations as a vector differential equation,

\[ \frac{d}{dt} \vec{x}(t) = A\vec{x}(t), \]

where \( \vec{x}(t) = \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} \), \( A = \begin{bmatrix} -5 & 2 \\ 6 & -6 \end{bmatrix} \). And the diagonalization of \( A \) writes

\[ A = V\Lambda V^{-1} = \begin{bmatrix} -1 & 2 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} -9 & 0 \\ 0 & -2 \end{bmatrix} \begin{bmatrix} -\frac{3}{7} & \frac{2}{7} \\ \frac{2}{7} & \frac{3}{7} \end{bmatrix}. \]

Below we would like to solve the above differential equations using change of basis to the eigenbasis. In fact this is what we have been doing the whole time to solve vector differential equations using diagonalization. The following questions will make this clear for you.

To review the concept of a basis, any vector \( \vec{u} \) can be written as a sum of linear combination of the basis. In the following figure, the standard basis \( (\tilde{e}_1, \tilde{e}_2) \) and the eigenbasis \( (\vec{v}_1, \vec{v}_2) \) are shown.

![Figure 2: Any point in the 2-d plane can be spanned by both bases, \((\tilde{e}_1, \tilde{e}_2)\) and \((\vec{v}_1, \vec{v}_2)\). Figure not to scale.](image)

a) Consider a general vector \( \begin{bmatrix} a \\ b \end{bmatrix} \), can you find the coordinate of the vector relative to the standard basis \( \tilde{e}_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \) and \( \tilde{e}_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \)? That is, write the vector in the following form with \( x_1 \) and \( x_2 \) being its coordinates.

\[ \begin{bmatrix} a \\ b \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + x_2 \begin{bmatrix} 0 \\ 1 \end{bmatrix} \]
b) This time we consider another basis \( \vec{v}_1 = \begin{bmatrix} -1 \\ 2 \end{bmatrix} \) and \( \vec{v}_2 = \begin{bmatrix} 2 \\ 3 \end{bmatrix} \). (this is in fact the eigenbasis of \( A \) as was given in the diagonalization) Can you find the coordinate of the vector \( \begin{bmatrix} a \\ b \end{bmatrix} \) relative to the eigenbasis? That is, write the vector in the following form with \( z_1 \) and \( z_2 \) being the coordinates. What can you find based on the answer to previous part?

\[
\begin{bmatrix} a \\ b \end{bmatrix} = z_1 \begin{bmatrix} -1 \\ 2 \end{bmatrix} + z_2 \begin{bmatrix} 2 \\ 3 \end{bmatrix}
\]

c) Now express the differential equations in terms of the coordinates relative to the eigenbasis \( v_1 \) and \( v_2 \) by plugging in your answer to the previous part to the differential equation \( 3 \). Use \( \vec{z}(t) = \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} \) to represent the new variable (coordinate) you arrive at.

d) Solve the differential equation with \( \vec{z}(t) \) and find the solution for \( \vec{x}(t) \).