

Lecture 2 Math Review

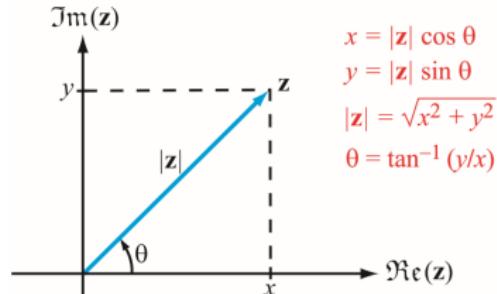
- Introduction to Complex Numbers
- Complex Functions
- Basic Trigonometry

Contents

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Complex Numbers

- A complex number z represented in the two-dimensional real plane, i.e.,
$$z = x + jy$$
 - $x = \text{Re}(z)$ = *real part of z*
 - $y = \text{Im}(z)$ = *imaginary part of z*
 - $j = \sqrt{-1}$
 - $x, y \in \mathbb{R}$ but $z \in \mathbb{C}$



- A complex number z can be seen as a *two-dimensional real vector*
 - Rectangular coordinates:** real and imaginary components; $z = x + jy$
 - Polar coordinates:** magnitude and phase components; $z = re^{j\theta}$ where $r = |z| = \sqrt{x^2 + y^2}$ and $\theta = \angle z = \tan^{-1} \frac{y}{x}$

Euler's formula: relates the rectangular and polar forms of a complex number

$$e^{j\theta} = \cos \theta + j \sin \theta$$

Coordinate Conversion

- Polar \rightarrow Rectangular:

$$\begin{cases} x = r \cos \theta \\ y = r \sin \theta \end{cases}$$

Example: Convert $z = 2e^{j\frac{5\pi}{3}}$ to rectangular form.

Coordinate Conversion

- Rectangular \rightarrow Polar:

$$r = \sqrt{x^2 + y^2}$$

$$\theta = \tan^{-1} \frac{y}{x} = \begin{cases} \arctan \frac{y}{x} & \text{if } x \geq 0 \text{ (quadrants I, IV)} \\ \pi + \arctan \frac{y}{x} & \text{if } x < 0, y > 0 \text{ (quadrant II)} \\ -\pi + \arctan \frac{y}{x} & \text{if } x < 0, y < 0 \text{ (quadrant III)} \end{cases}$$

- note that your calculator returns arctan
- for any α , $\arctan(\alpha)$ returns values in the interval $[-\frac{\pi}{2}, \frac{\pi}{2}]$
- Matlab command for arctan is `atan(y/x)`
- Matlab command `atan2(y,x)` returns the **four-quadrant** inverse tangent

Coordinate Conversion Using Calculator

- Rectangular \rightarrow Polar:

$$r^2 = x^2 + y^2 \Rightarrow r = \sqrt{x^2 + y^2}$$

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

| Quadrant | θ | $-180 < \theta \leq 180$ |
|----------|----------------------|--------------------------|
| I | Calculator | |
| II | Add 180° | |
| III | Subtract 180° | |
| IV | Calculator | |

Coordinate Conversion: Examples

Example: Find the polar form of the following complex numbers.

- $z_1 = 3 + 3j$

- $z_2 = -3 + 3j$

- $z_3 = -3 - 3j$

- $z_4 = 3 - 3j$

Complex Numbers Operations

| | Rectangular | Polar |
|-------------------|--|--|
| complex number | $z = x + jy$ | $z = re^{j\theta}$ |
| complex conjugate | $z^* = x - jy$ | $z^* = re^{-j\theta}$ |
| addition | $z_1 + z_2 = (x_1 + x_2) + j(y_1 + y_2)$ | ⊗ |
| subtraction | $z_1 - z_2 = (x_1 + x_2) - j(y_1 + y_2)$ | ⊗ |
| multiplication | ⊗ | $z_1 z_2 = r_1 r_2 e^{j(\theta_1 + \theta_2)}$ |
| division | ⊗ | $\frac{z_1}{z_2} = \frac{r_1}{r_2} e^{j(\theta_1 - \theta_2)}$ |
| n th power | ⊗ | $z^n = r^n e^{jn\theta}$ |
| n th root | ⊗ | $\sqrt[n]{z} = \sqrt[n]{r} e^{j\frac{\theta + 2\pi k}{n}}$ |

Complex Numbers: Examples

Example: Consider the complex numbers $z_1 = 1 + j$ and $z_2 = 2e^{-j\frac{\pi}{6}}$. Find $z_1 + z_2$, $z_1 z_2$, and $\frac{z_1}{z_2}$. Also, specify z_1^* and z_2^*

For complex addition, rectangular form is more convenient:

$$z_2 = 2\left[\cos\left(-\frac{\pi}{6}\right) + j \sin\left(-\frac{\pi}{6}\right)\right] = \sqrt{3} - j$$

$$z_1 + z_2 = (1 + j) + (\sqrt{3} - j) = 1 + \sqrt{3}$$

For complex multiplication/division, polar form is more convenient:

$$z_1 = 1 + j = \sqrt{2}e^{j\frac{\pi}{4}} \Rightarrow z_1^* = 1 - j = \sqrt{2}e^{j\frac{-\pi}{4}}$$

$$z_1 z_2 = \left(\sqrt{2}e^{j\frac{\pi}{4}}\right)\left(2e^{-j\frac{\pi}{6}}\right) = 2\sqrt{2}e^{j\left(\frac{\pi}{4} - \frac{\pi}{6}\right)} = 2\sqrt{2}e^{j\frac{\pi}{12}}$$

$$\frac{z_1}{z_2} = \frac{\sqrt{2}e^{j\frac{\pi}{4}}}{2e^{-j\frac{\pi}{6}}} = \frac{\sqrt{2}}{2}e^{j\left(\frac{\pi}{4} + \frac{\pi}{6}\right)} = \frac{\sqrt{2}}{2}e^{j\frac{5\pi}{12}}$$

Complex Numbers: Examples

Multiplication/division, using rectangular form:

$$z_1 z_2 = (1 + j) + (\sqrt{3} - j) = \sqrt{3} - j + \sqrt{3}j + 1 = (\sqrt{3} + 1) + (\sqrt{3} - 1)j$$

$$\frac{z_1}{z_2} = \frac{z_1 z_2^*}{z_2 z_2^*} = \frac{z_1 z_2^*}{|z_2|^2} = \frac{(1 + j)(\sqrt{3} + j)}{2^2} = \frac{\sqrt{3} - 1}{4} + j \frac{\sqrt{3} + 1}{4}$$

Complex Numbers: Examples

Example: Evaluate z^2 and \sqrt{z} where $z = \sqrt{3} + j$.

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Complex Functions

- A complex function $z(t) = x(t) + jy(t)$, similar to a complex number, has real ($x(t)$) and imaginary ($y(t)$) parts.
 - $x(t)$ and $y(t)$ are both real functions while $z(t) \in \mathbb{C}$
- Again rectangular and polar coordinates can be used to represent $z(t)$
 - **Rectangular:** **real** and **imaginary** components; $z(t) = x(t) + jy(t)$
 - **Polar:** **magnitude** and **phase** components; $z(t) = |z(t)|e^{j\angle z(t)}$ where

$$|z(t)| = \sqrt{x(t)^2 + y(t)^2}$$

$$\angle z(t) = \tan^{-1} \frac{y(t)}{x(t)}$$

Complex Functions: Example

Example: Determine the magnitude and phase of the following complex function

$$f(t) = t - 1 + j \sin 5t.$$

The real and imaginary part of this complex signal are

$$x(t) = t - 1 \text{ and } y(t) = \sin 5t.$$

- Thus,

$$|z(t)| = \sqrt{x(t)^2 + y(t)^2} = \sqrt{(t - 1)^2 + \sin^2 5t}$$

$$\angle z(t) = \tan^{-1} \frac{y(t)}{x(t)} = \tan^{-1} \left(\frac{\sin 5t}{t - 1} \right)$$

- For every value of t , the complex function becomes a complex number.

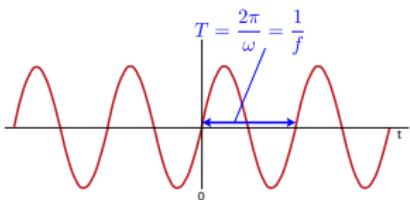
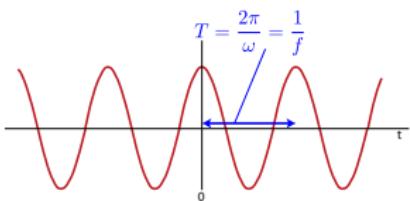
Complex Functions

Example: complex sinusoid $z(t) = Ae^{j(\omega t + \phi)}$

$$\begin{aligned} z(t) &= Ae^{j(\omega t + \phi)} \\ &= A \cos(\omega t + \phi) + j A \sin(\omega t + \phi) \end{aligned}$$

- **Rectangular:** real $= A \cos(\omega t + \phi)$
imaginary $= A \sin(\omega t + \phi)$
- **Polar:**
magnitude $= |z(t)| = |A|$
phase $= \angle z(t) = \omega t + \phi$

Example: Complex Sinusoid: $z(t) = Ae^{j(\omega t + \phi)}$

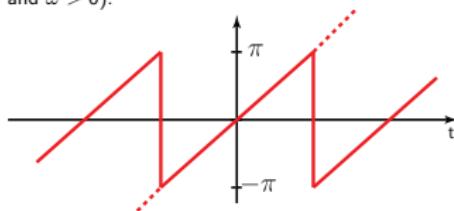


(a) Rectangular

$$\text{real} = A \cos(\omega t + \phi)$$

$$\text{imaginary} = A \sin(\omega t + \phi)$$

(for $\phi = 0$ and $\omega > 0$):



(b) Polar

$$\text{magnitude} = |z(t)| = A$$

$$\text{phase} = \angle z(t) = \omega t + \phi$$

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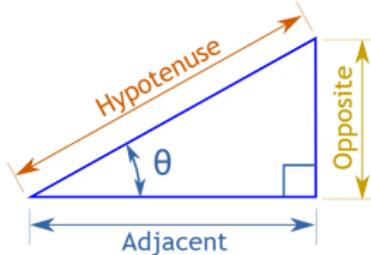
Basic Trigonometric Identities

For a right triangle with an angle θ :

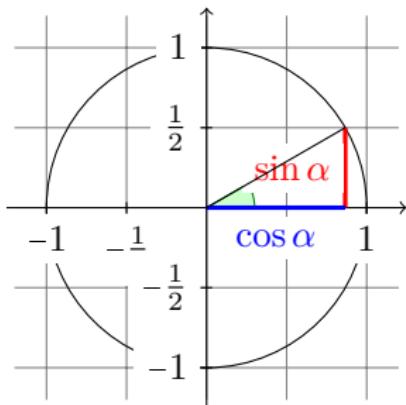
$$\sin \theta = \frac{\text{Opposite}}{\text{Hypotenuse}}$$

$$\cos \theta = \frac{\text{Adjacent}}{\text{Hypotenuse}}$$

$$\tan \theta = \frac{\text{Opposite}}{\text{Adjacent}}$$



- In a unit circle



Basic Trigonometric Identities

- Opposite Angles

- $\sin(-\alpha) = -\sin \alpha$
- $\cos(-\alpha) = \cos \alpha$
- $\tan(-\alpha) = -\tan \alpha$

- Complementary Angles

- $\sin(\frac{\pi}{2} - \alpha) = \cos \alpha$
- $\cos(\frac{\pi}{2} - \alpha) = \sin \alpha$
- $\tan(\frac{\pi}{2} - \alpha) = \cot \alpha$

- Supplementary Angles

- $\sin(\pi - \alpha) = \sin \alpha$
- $\cos(\pi - \alpha) = -\cos \alpha$
- $\tan(\pi - \alpha) = -\tan \alpha$

Basic Trigonometric Identities

Homework Question: Knowing that

$$\sin(\alpha + \beta) = \sin \alpha \cos \beta + \cos \alpha \sin \beta$$

and

$$\cos(\alpha + \beta) = \cos \alpha \cos \beta - \sin \alpha \sin \beta$$

evaluate the followings:

- $\sin(\alpha - \beta)$ and $\cos(\alpha - \beta)$ ([Difference of Angles](#))
- $\sin 2\theta$ and $\cos 2\theta$ in terms of $\sin \theta$ and $\cos \theta$ ([Double Angles](#))
- $\sin 3\theta$ and $\cos 3\theta$ in terms of $\sin \theta$ and $\cos \theta$ ([Triple Angles](#))
- $\sin^2 \theta$ and $\cos^2 \theta$ in terms of $\cos 2\theta$
- $\cos^3 \theta$ in terms of $\cos \theta$ and $\cos 3\theta$; and similarly for $\sin^3 \theta$

Blank Page: Hints!

Maclaurin's Series

- Maclaurin's series is a representation of a function as an infinite sum of terms about 0.
- The Maclaurin's series of a real or complex-valued function $f(x)$ is the power series

$$f(x) = f(0) + \frac{f'(0)}{1!}x + \frac{f''(0)}{2!}x^2 + \frac{f'''(0)}{3!}x^3 + \dots$$

where $n!$ denotes the factorial of n .

Example:

$$e^\theta = 1 + \theta + \frac{\theta^2}{2!} + \frac{\theta^3}{3!} + \dots$$

$$\sin \theta = \theta - \frac{\theta^3}{3!} + \frac{\theta^5}{5!} - \frac{\theta^7}{7!} + \dots$$

$$\cos \theta = 1 - \frac{\theta^2}{2!} + \frac{\theta^4}{4!} - \frac{\theta^6}{6!} + \dots$$

Blank Page: Maclaurin's Series

Appendix: More Trigonometric Identities

- Sum of Angles

- $\sin(\alpha + \beta) = \sin \alpha \cos \beta + \cos \alpha \sin \beta$
- $\cos(\alpha + \beta) = \cos \alpha \cos \beta - \sin \alpha \sin \beta$

- Difference of Angles

- $\sin(\alpha - \beta) = \sin \alpha \cos \beta - \cos \alpha \sin \beta$
- $\cos(\alpha - \beta) = \cos \alpha \cos \beta + \sin \alpha \sin \beta$

- Product-Sum Identities

- $\sin \alpha + \sin \beta = 2 \sin \frac{\alpha+\beta}{2} \cos \frac{\alpha-\beta}{2}$
- $\cos \alpha + \cos \beta = 2 \cos \frac{\alpha+\beta}{2} \cos \frac{\alpha-\beta}{2}$
- $\sin \alpha - \sin \beta = 2 \sin \frac{\alpha-\beta}{2} \cos \frac{\alpha+\beta}{2}$
- $\cos \alpha - \cos \beta = 2 \sin \frac{\alpha+\beta}{2} \sin \frac{\alpha-\beta}{2}$

- Product Identities

- $\sin \alpha \sin \beta = \frac{1}{2} [\cos(\alpha - \beta) - \cos(\alpha + \beta)]$
- $\sin \alpha \cos \beta = \frac{1}{2} [\sin(\alpha - \beta) + \sin(\alpha + \beta)]$
- $\cos \alpha \cos \beta = \frac{1}{2} [\cos(\alpha - \beta) + \cos(\alpha + \beta)]$

Proving Sum/Difference Identities

We can use complex numbers multiplication and Euler's formula to derive various well-known trigonometric identities involving sines and cosines.

Question 1: Find $\sin(\theta_1 + \theta_2)$ and $\cos(\theta_1 - \theta_2)$.

Question 2: What is $\sin \frac{\pi}{12}$ and $\tan \frac{5\pi}{12}$?

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