

Differentiation

$$(cu)' = cu' \quad (c \text{ constant})$$

$$(u + v)' = u' + v'$$

$$(uv)' = u'v + uv'$$

$$\left(\frac{u}{v}\right)' = \frac{u'v - uv'}{v^2}$$

$$\frac{du}{dx} = \frac{du}{dy} \cdot \frac{dy}{dx} \quad (\text{Chain rule})$$

$$(x^n)' = nx^{n-1}$$

$$(e^x)' = e^x$$

$$(e^{ax})' = ae^{ax}$$

$$(a^x)' = a^x \ln a$$

$$(\sin x)' = \cos x$$

$$(\cos x)' = -\sin x$$

$$(\tan x)' = \sec^2 x$$

$$(\cot x)' = -\csc^2 x$$

$$(\sinh x)' = \cosh x$$

$$(\cosh x)' = \sinh x$$

$$(\ln x)' = \frac{1}{x}$$

$$(\log_a x)' = \frac{\log_a e}{x}$$

$$(\arcsin x)' = \frac{1}{\sqrt{1-x^2}}$$

$$(\arccos x)' = -\frac{1}{\sqrt{1-x^2}}$$

$$(\arctan x)' = \frac{1}{1+x^2}$$

$$(\operatorname{arccot} x)' = -\frac{1}{1+x^2}$$

Cauchy–Riemann equations⁴

$$u_x = v_y,$$

$$u_y = -v_x$$

$$u_r = \frac{1}{r} v_\theta,$$

$$v_r = -\frac{1}{r} u_\theta$$

$$\ln z = \ln r + i\theta$$

$$(r = |z| > 0, \theta = \arg z).$$

$\operatorname{Ln} z$ (Ln with capital L) and is called the **principal value** of $\ln z$. Thus

$$\operatorname{Ln} z = \ln |z| + i \operatorname{Arg} z$$

($z \neq 0$).

generalized triangle inequality

$$|z_1 + z_2 + \cdots + z_n| \leq |z_1| + |z_2| + \cdots + |z_n|;$$

$\sqrt[n]{z}$, for $z \neq 0$, has the n distinct values

$$\sqrt[n]{z} = \sqrt[n]{r} \left(\cos \frac{\theta + 2k\pi}{n} + i \sin \frac{\theta + 2k\pi}{n} \right)$$

For arithmetic operations with **complex numbers**

$$(1) \quad z = x + iy = re^{i\theta} = r(\cos \theta + i \sin \theta),$$

$r = |z| = \sqrt{x^2 + y^2}$, $\theta = \arctan(y/x)$, and for their representation in the complex plane, see Secs. 13.1 and 13.2.

A complex function $f(z) = u(x, y) + iv(x, y)$ is **analytic** in a domain D if it has a **derivative** (Sec. 13.3)

$$(2) \quad f'(z) = \lim_{\Delta z \rightarrow 0} \frac{f(z + \Delta z) - f(z)}{\Delta z}$$

everywhere in D . Also, $f(z)$ is **analytic at a point** $z = z_0$ if it has a derivative in a neighborhood of z_0 (not merely at z_0 itself).

If $f(z)$ is analytic in D , then $u(x, y)$ and $v(x, y)$ satisfy the (very important!) **Cauchy–Riemann equations** (Sec. 13.4)

$$(3) \quad \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$$

everywhere in D . Then u and v also satisfy **Laplace's equation**

$$(4) \quad u_{xx} + u_{yy} = 0, \quad v_{xx} + v_{yy} = 0$$

everywhere in D . If $u(x, y)$ and $v(x, y)$ are continuous and have *continuous* partial derivatives in D that satisfy (3) in D , then $f(z) = u(x, y) + iv(x, y)$ is analytic in D . See Sec. 13.4. (More on Laplace's equation and complex analysis follows in Chap. 18.)

The **complex exponential function** (Sec. 13.5)

$$(5) \quad e^z = \exp z = e^x (\cos y + i \sin y)$$

reduces to e^x if $z = x$ ($y = 0$). It is periodic with $2\pi i$ and has the derivative e^z .

The **trigonometric functions** are (Sec. 13.6)

$$(6) \quad \begin{aligned} \cos z &= \frac{1}{2}(e^{iz} + e^{-iz}) = \cos x \cosh y - i \sin x \sinh y \\ \sin z &= \frac{1}{2i}(e^{iz} - e^{-iz}) = \sin x \cosh y + i \cos x \sinh y \end{aligned}$$

and, furthermore,

$$\tan z = (\sin z)/\cos z, \quad \cot z = 1/\tan z, \quad \text{etc.}$$

The **hyperbolic functions** are (Sec. 13.6)

$$(7) \quad \cosh z = \frac{1}{2}(e^z + e^{-z}) = \cos iz, \quad \sinh z = \frac{1}{2}(e^z - e^{-z}) = -i \sin iz$$

etc. The functions (5)–(7) are **entire**, that is, analytic everywhere in the complex plane.

The **natural logarithm** is (Sec. 13.7)

$$(8) \quad \ln z = \ln |z| + i \arg z = \ln |z| + i \operatorname{Arg} z \pm 2n\pi i$$

where $z \neq 0$ and $n = 0, 1, \dots$. $\operatorname{Arg} z$ is the **principal value** of $\arg z$, that is, $-\pi < \operatorname{Arg} z \leq \pi$. We see that $\ln z$ is infinitely many-valued. Taking $n = 0$ gives the **principal value** $\operatorname{Ln} z$ of $\ln z$; thus $\operatorname{Ln} z = \ln |z| + i \operatorname{Arg} z$.

General powers are defined by (Sec. 13.7)

$$(9) \quad z^c = e^{c \operatorname{Ln} z} \quad (c \text{ complex}, z \neq 0).$$