

AS1056 - Mathematics for Actuarial Science. Chapter 13, Tutorial 2.

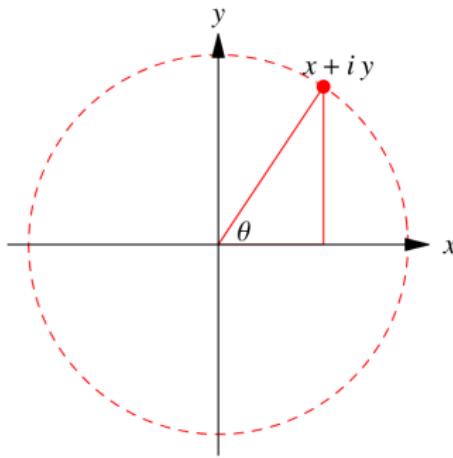
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Refreshing some concepts: Argand Diagram

- **An Argand diagram** is a plot of complex numbers as points $z = x + iy$ in the complex plane using the x -axis as the real axis and y -axis as the imaginary axis.



The radius of the dashed circle represents the complex modulus $r = |z|$, and the angle $\theta = \arg(z)$ represents its complex argument.

That is,

- The complex number $z = x + iy$ is represented as the point (x, y) in the plane.
- $r = |z| = |x + iy| = \sqrt{x^2 + y^2}$ is the distance of the point (x, y) from the origin (\sim equation of a circle centred at $(0, 0)$).

Polar representation

Any point (x, y) in two-dimensional space can be written in the form $(r \cos(\theta), r \sin(\theta))$, where:

- $r = |z| = \sqrt{x^2 + y^2}$
- $r \cos(\theta) = x, r \sin(\theta) = y, \tan(\theta) = \frac{y}{x}$

Euler's formula

So we can write: $z = \underbrace{x + iy}_{\text{Cartesian representation}} = \underbrace{r \times (\cos(\theta) + i \sin(\theta))}_{\text{Polar representation}} \stackrel{\downarrow}{=} re^{i\theta}.$

With complex conjugate: $z^* = x - iy = r \times (\cos(\theta) - i \sin(\theta)) = re^{-i\theta}.$

Cartesian coordinates:

(x, y)

Polar coordinates:

(r, θ)

Exercise 13.5

Represent in polar form:

$$(i) \frac{(1+i)(2+i)}{3-i}$$

$$(ii) \sqrt{2+2i} - \sqrt{2-2i}$$

Exercise 13.9

Consider the polynomial

$$p(x) = x^4 + 8x^3 + 33x^2 + 68x + 52$$

Knowing that one of the roots of p is $x = 2 + 3i$, and all the other roots.

Hint: Recall that complex solutions of polynomial equations always come in complex conjugate pairs.]

→ Quadratic polynomials with no real roots will have two complex roots that are conjugates of each other.