

# ANALYTIC FUNCTIONS OVER A CERTAIN HYPERCOMPLEX ALGEBRA

Thesis for the Degree
of
Master of Science

Samuel Woodard Stewart 1937 Functions

LIBRARY Michigan State University marhemalue

MSU LIBRARIES RETURNING MATERIALS:

Place in book drop to remove this checkout from your record. FINES will be charged if book is returned after the date stamped below.

To Professor J. E. Powell, for whose instruction, advice, and encouragement I am deeply grateful.

# A N A L Y T I C F U N C T I C N S O V E R A C E R T A I N

HYPERCOMPLEX ALGEBRA

A Thesis

Submitted to the Faculty

of

MICHIGAN STATE COLLEGE

of

AGRICULTURE AND APPLIED SCIENCE

In Fartial Fulfillment of the Requirements for the Degree

of

Master of Science

bу

Samuel Woodard Stewart

1937

### CONTENTS

Section		Page	
	Introduction	1	
	Chapter I		
THE HYPERCOMPLEX ALGEBRA			
1.	The variable	3	
2.	Definitions	4	
3.	Inequalities	5	
4.	Product	5	
5•	Conjugate	6	
6.	Quotient	7	
7•	Determination of a nilfactor	8	
8.	Solution for the conjugate nilfactor	11	
9•	Summary of nilfactors	13	
10.	Relation of conjugate and nilfactor	13	
	Chapter II		
DIFFERENTIATION AND INTEGRATION			
11.	Limits; continuity	15	
12.	The derivative	15	
13.	Stokes' theorem in S4	20	
14.	Definition and properties of the		
	integral	23	
15.	Cauchy's first integral theorem	25	
16.	Cauchy's integral formula	27	

# Chapter III

## ELEMENTARY FUNCTIONS

17.	Definitions	31
18.	The exponential function	31
19.	The circular functions	32
20.	The logarithm	35
21.	Comparison with functions of a	
	complex variable	37
	Bibliography	39

#### ANALYTIC FUNCTIONS

#### over a

#### CERTAIN HYPERCOMPLEX ALGEBRA

#### INTRODUCTION

This paper is a study of the algebra of a four-component hypercomplex variable which is commutative and associative, and of analytic functions of that variable. After a discussion of the algebra involved, the 'Cauchy-Riemann' equations are derived; Stokes' theorem is extended to four dimensions; Cauchy's integral theorem and integral formula are demonstrated; and properties of certain elementary functions are considered.

That the present variable was studied rather than the quaternion is due to the fact that analytic functions of a quaternion are limited to linear functions. Even the simple function  $w = z^2$  is not analytic when z is a quaternion. Quaternion algebra has the advantage, however, of having no nilfactors.

The study made here follows to a certain extent a paper on general hypercomplex variables by P. W. Ketchum! The present paper, however, gives explicit

<sup>1</sup> Ketchum, P. W., "Analytic Functions of Hypercomplex Variables", <u>Transactions of the American Mathematical Society</u>, Volume 30, 1928, pages 641-667.

statements and proofs of results for the four-component variable, where Ketchum's paper is restricted, by its consideration of the n-component variable, to more general statements and indications of proofs.

In the introduction to his article, Ketchum lists several references to original papers by those who began the study of functions of hypercomplex variables. Four of these references, the ones most closely related to the present work, are given in the bibliography.

#### CHAPTER I

#### THE HYPERCOMPLEX ALGEBRA

1. The variable. The four-component variable used will be denoted by

$$z = x_1 + ix_2 + jx_3 + kx_4$$
.

The units are 1 (one), i, j, and k, with the multiplication table

It is to be especially noted that

$$i^2 = j^2 = -1$$
,  $1^2 = k^2 = 1$ .

The x's will be restricted to be real numbers.

It is easily shown that addition and multiplication are associative and commutative, and that multiplication is distributive. The factor law does not always hold true, for  $(i + j)(i - j) = i^2 - j^2 = -1 + 1 = 0$ , although  $i + j \neq 0$  and  $i - j \neq 0$ . Such quantities as i + j and i - j, for which a second factor can be found which makes the product zero though neither factor equals zero, are called <u>nilfactors</u>. We shall find that it is

possible to specify all nilfactor values of the variable. In case a product is zero and it can be shown that no factor is a nilfactor, then the factor law may be applied.

2. <u>Definitions</u>. A determinant which occurs in the discussion of the algebra is

$$X = \begin{bmatrix} x_1 & x_2 \\ x_3 & x_4 \end{bmatrix}.$$

The absolute value of z is defined to be

$$|\mathbf{z}| = (x_1^2 + x_2^2 + x_3^2 + x_4^2)^{\frac{1}{2}}.$$

In the discussion of functions, w will be used to represent the dependent variable. That is,

$$w = f(z) = u_1 + iu_2 + ju_3 + ku_4$$
,

where  $u_p = u_p(x_1, x_2, x_3, x_4)$ . Similar to the determinant X, U will represent the determinant

$$U = \begin{bmatrix} u_1 & u_2 \\ u_3 & u_4 \end{bmatrix}.$$

The absolute value of a function will be denoted by

$$|w| = (u_1^2 + u_2^2 + u_3^2 + u_4^2)^{1/2}$$
.

The product of z by a real number, a scalar, a, is defined to be

$$az = ax_1 + iax_2 + jax_3 + kax_4.$$

The quotient of z by a real number different from

zero is defined to be the product of z and 1/a,

$$\frac{z}{a} = \frac{x_1}{a} + i \frac{x_2}{a} + j \frac{x_3}{a} + k \frac{x_4}{a}$$
.

3. <u>Inequalities</u>. Beginning with the well-known inequality of real variables,

$$a^2 + b^2 \stackrel{>}{=} 2ab$$
.

it can be shown that:

(1) 
$$||z_1| - |z_2|| \le ||z_1| + ||z_2|| \le ||z_1|| + ||z_2||$$

(2) 
$$x \le |x| \le |x_1 x_4| + |x_2 x_3| \le \frac{1}{2} |z|^2$$
,

(3) 
$$|z| \le |x_1| + |x_2| + |x_3| + |x_4| \le 2|z|$$
.

The second part of (3) is demonstrated by the same method used to prove the corresponding inequality of complex variables.

4. <u>Product</u>. The product of two numbers is,  $w = u_1 + iu_2 + ju_3 + ku_4 = z_1 z_2$   $= (x_{11}x_{21} - x_{12}x_{22} - x_{13}x_{23} + x_{14}x_{24})$   $+ i(x_{11}x_{22} + x_{12}x_{21} - x_{13}x_{24} - x_{14}x_{23})$   $+ j(x_{11}x_{23} - x_{12}x_{24} + x_{13}x_{21} - x_{14}x_{22})$ 

This product is symmetrical; that is, if  $x_{lp}$  and  $x_{2p}$  are interchanged the result remains the same. The absolute value of the product is

 $+ k(x_{11}x_{24} + x_{12}x_{23} + x_{13}x_{22} + x_{14}x_{21})$ .

$$|\mathbf{w}| = |\mathbf{z}_1 \mathbf{z}_2| = (|\mathbf{z}_1|^2 |\mathbf{z}_2|^2 + 4\mathbf{x}_1 \mathbf{x}_2)^{1/2}$$

$$\leq \sqrt{2} |\mathbf{z}_1| |\mathbf{z}_2|.$$

The inequality follows from the inequality (2).

5. Conjugate. The conjugate,  $\overline{z}$ , of a number z is a number such that the product,  $w = z\overline{z}$ , has only real terms. That is,

$$u_2 = u_3 = u_4 = 0$$
.

Given z, in order to find  $\overline{z}$  let  $z_1$  of (4) equal  $\overline{z}$  and  $z_2$  equal z. Then we have three equations to solve for the components  $\overline{x}_1$ ,  $\overline{x}_2$ ,  $\overline{x}_3$ ,  $\overline{x}_4$  of  $\overline{z}$ ; they are,

$$u_{2} = x_{2}\overline{x}_{1} + x_{1}\overline{x}_{2} - x_{4}\overline{x}_{3} - x_{3}\overline{x}_{4} = 0,$$

$$(6) \qquad u_{3} = x_{3}\overline{x}_{1} - x_{4}\overline{x}_{2} + x_{1}\overline{x}_{3} - x_{2}\overline{x}_{4} = 0,$$

$$u_{4} = x_{4}\overline{x}_{1} + x_{3}\overline{x}_{2} + x_{2}\overline{x}_{3} + x_{1}\overline{x}_{4} = 0.$$

These equations are sufficient to determine the ratios of the  $\overline{x}$ 's. The values of the  $\overline{x}$ 's are proportional to the three-rowed determinants, alternately plus and minus, obtained by dropping the first, second, etc., columns successively from the matrix of the coefficients? On simplifying these determinants, we find that

$$c\bar{x}_1 = x_1|z|^2 - 2x_4X$$
,  
 $c\bar{x}_2 = -x_2|z|^2 - 2x_3X$ ,  
 $c\bar{x}_3 = -x_3|z|^2 - 2x_2X$ ,  
 $c\bar{x}_4 = x_4|z|^2 - 2x_1X$ ,

Bocher, Maxime, <u>Introduction</u> to <u>Higher Algebra</u>, page 47, theorem IV.

where c is a real proportionality factor different from zero. Taking c equal to one, we shall mean by the conjugate of z,

$$\overline{z} = (x_1|z|^2 - 2x_4X) - i(x_2|z|^2 + 2x_3X)$$

$$- j(x_3|z|^2 + 2x_2X) + k(x_4|z|^2 - 2x_1X),$$

which may also be written as

(7') 
$$\overline{z} = |z|^{2}(x_{1} - ix_{2} - jx_{3} + kx_{4}) - 2X(x_{4} + ix_{3} + jx_{2} + kx_{1}).$$

The product of a number and its conjugate reduces to

(8) 
$$w = z\overline{z} = |z|^4 - 4x^2$$
.

In case z is a nilfactor, the rank of the matrix of coefficients of equations (6) is two and the solution for the  $\overline{x}$ 's given above is not valid. The components of  $\overline{z}$  then are properly the same as those of the conjugate nilfactor?

6. Quotient. The quotient of two numbers,  $\mathbf{z}_1$  and  $\mathbf{z}_2$ , is defined to be a number w such that

$$z_1 = wz_2$$

Multiplying each member of this equation by the conjugate of  $z_2$ , we get

$$z_1\overline{z}_2 = wz_2\overline{z}_2$$
.

Dividing each member by  $(z_2\overline{z}_2)$ , a real number, we

For a demonstration of the statements of this paragraph, see section 10.

find for w, using (8),

(9) 
$$w = \frac{z_1}{z_2} = \frac{z_1 \overline{z}_2}{z_2 \overline{z}_2} = \frac{z_1 \overline{z}_2}{|z_2|^4 - 4x_2^2} .$$

Let

$$C = (x_{11}x_{21} + x_{12}x_{22} + x_{13}x_{23} + x_{14}x_{24}),$$

$$D = (x_{11}x_{22} - x_{12}x_{21} + x_{13}x_{24} - x_{14}x_{23}),$$

$$E = (x_{11}x_{23} + x_{12}x_{24} - x_{13}x_{21} - x_{14}x_{22}),$$

 $F = (x_{11}x_{24} - x_{12}x_{23} - x_{13}x_{22} + x_{14}x_{21}).$ 

Then, after simplification,

(10) 
$$\mathbf{w} = \frac{z_1}{z_2} = \frac{1}{(|z_2|^4 - 4x_2^2)} [(c|z_2|^2 - 2FX_2) - 1(D|z_2|^2 + 2EX_2) - J(E|z_2|^2 + 2DX_2) + k(F|z_2|^2 - 2CX_2)].$$

We also find that the absolute value of the quotient is

$$|w| = \left| \frac{z_1}{z_2} \right| = \left[ \frac{|z_1|^2 |z_2|^2 - 4x_1 x_2}{|z_2|^4 - 4x_2^2} \right]^{1/2}.$$

7. Determination of a nilfactor. A number  $\mathbf{z}_1$  different from zero is called a nilfactor if there exists a second number  $\mathbf{z}_2$  different from zero such that their product is zero. The number  $\mathbf{z}_2$  will then be called the <u>conjugate nilfactor</u> to  $\mathbf{z}_1$ .

If  $w = z_1 z_2$ , then for a known number  $z_1$  to be a nilfactor we must be able to find a  $z_2$  such that w = 0; that is,

$$u_1 = u_2 = u_3 = u_4 = 0$$
.

Taking the values of the u's from equation (4), we get the four equations:

$$u_{1} = x_{11}x_{21} - x_{12}x_{22} - x_{13}x_{23} + x_{14}x_{24} = 0,$$

$$u_{2} = x_{12}x_{21} + x_{11}x_{22} - x_{14}x_{23} - x_{13}x_{24} = 0,$$

$$u_{3} = x_{13}x_{21} - x_{14}x_{22} + x_{11}x_{23} - x_{12}x_{24} = 0,$$

$$u_{4} = x_{14}x_{21} + x_{13}x_{22} + x_{12}x_{23} + x_{11}x_{24} = 0.$$

In order for there to exist solutions not all zero for the components of  $z_2$ , the determinant of the coefficients (the known  $x_1$ 's) must equal zero. The necessary and sufficient condition, then, that  $z_1$  be a nilfactor is that

(13) 
$$D = \begin{vmatrix} x_{11} & -x_{12} & -x_{13} & x_{14} \\ x_{12} & x_{11} & -x_{14} & -x_{13} \\ x_{13} & -x_{14} & x_{11} & -x_{12} \\ x_{14} & x_{13} & x_{12} & x_{11} \end{vmatrix} = 0$$

On expanding the determinant, we get

(14) 
$$D = |z_1|^4 - 4x_1^2.$$

From D = 0, we find

$$|z_1|^2 = \pm 2x_1$$
.

$$x_{11}^{2} + x_{12}^{2} + x_{13}^{2} + x_{14}^{2} = {}^{\pm}2x_{11}x_{14} + 2x_{12}x_{13},$$

$$x_{11}^{2} + 2x_{11}x_{14} + x_{14}^{2} + x_{12}^{2} + 2x_{12}x_{13} + x_{13}^{2} = 0,$$
or
$$(x_{11} + x_{14})^{2} + (x_{12} + x_{13})^{2} = 0.$$

Therefore.

(15) 
$$x_{11} + x_{14} = 0$$
 and  $x_{12} + x_{13} = 0$ ,  $x_{11}^2 = x_{14}^2$   $x_{12}^2 = x_{13}^2$ .

Adding,

$$x_{11}^{2} + x_{12}^{2} = x_{13}^{2} + x_{14}^{2} = x_{11}^{2} + x_{13}^{2} = x_{12}^{2} + x_{14}^{2}$$

Let

$$m = x_{11}^2 + x_{12}^2$$
.

Then

(16) 
$$2m = |z_1|^2$$
,  $m = \frac{1}{2}|z_1|^2 \neq 0$ ,

since z<sub>1</sub> cannot be zero.

Also from (15),

(17) 
$$x_{11}x_{13} + x_{12}x_{14} = 7 x_{11}x_{12} + x_{12}x_{11} = 0$$
.

Taking the signs in (15) one at a time, we have two possibilities:

Case I,

(18) 
$$x_{14} = x_{11}$$
,  $x_{13} = -x_{12}$ ,  $x_{1} = x_{11}^{2} + x_{12}^{2} = m$ ,  $|z_{1}|^{2} = 2(x_{11}^{2} + x_{12}^{2}) = 2m = 2x_{1}$ , (19)  $z_{1} = r + is - js + kr$ .

Case II.

(20) 
$$x_{14} = -x_{11}$$
,  $x_{13} = x_{12}$ ,  $x_{1} = -x_{11}^{2} - x_{12}^{2} = -m$ ,  $|z_{1}|^{2} = 2(x_{11}^{2} + x_{12}^{2}) = 2m = -2x_{1}$ , (21)  $z_{1} = r + is + js - kr$ ,

where r and s are any real parameters not both zero.

In either case.

(22) 
$$m = |X_1|$$
.

We are now able to state the theorem: The necessary and sufficient condition that  $z_1$  be a nilfactor is that its components satisfy either (18) or (20). This is true because (18) and (20) follow directly from D = 0, and each gives D = 0.

8. Solution for the conjugate nilfactor.

When D = 0, that is, when z<sub>1</sub> is a nilfactor, then D
is of rank two. This can be shown by consideration
of the second- and third-order minors of D. The
two-by-two determinant in the upper left-hand corner
of D equals m, which is never sero, (16). The threeby-three determinant in the upper left-hand corner,
for example, reduces to

$$x_{11}|z_1|^2 - 2x_{14}x_1$$
.

Considering the equations given under either case I or case II, we find that this determinant is zero.

The other three third-order determinants having m

as first minor reduce to similar values and are likewise equal to zero. Therefore, all three-rowed determinants of D are zero, and D is of rank two.4

As D is of rank two, we can solve equations (12) for two of the  $x_2$ 's in terms of the other two. Solving for  $x_{23}$  and  $x_{24}$ , we get

$$x_{23} = \frac{1}{m} \left[ x_{21} (x_{11} x_{13} + x_{12} x_{14}) + x_{22} (x_{11} x_{14} - x_{12} x_{13}) \right].$$

In this expression, the first quantity in parentheses is zero by (17), the second is  $X_1$ . By (22),  $m = |X_1|$ . Therefore,

(23) 
$$x_{23} = \frac{x_1}{|x_1|} x_{22}$$
.

Similarly,

(24) 
$$x_{24} = -\frac{x_1}{|x_1|} x_{21}$$
.

Referring to the equations given under cases I and II, we have, under case I,

(25) 
$$x_{23} = x_{22}$$
, and  $x_{24} = -x_{21}$ ,

(26) 
$$z_2 = p + iq + jq - kp;$$

and under case II,

(27) 
$$x_{23} = -x_{22}$$
, and  $x_{24} = x_{21}$ ,

(28) 
$$z_2 = p + iq - jq + kp$$
,

where p and q are real parameters, not both zero.

Bocher, Theorem I, page 54.

9. Summary of nilfactors. Let a, b, c, d be any real numbers such that

$$a^{2} + b^{2} \neq 0$$
, and  $c^{2} + d^{2} \neq 0$ .

Then, by equations (19) and (21),

$$z_1 = a + ib + jb + ka$$

is a nilfactor, and, by equations (26) and (28),

$$z_2 = c + id - jd + kc$$

is a conjugate nilfactor to  $z_1$ , regardless of the relative values of a, b, c, and d. This can be verified by direct multiplication of  $z_1$  and  $z_2$ , the product being zero.

If  $z_1$  is a nilfactor, a conjugate nilfactor is most simply found by changing the signs of  $x_{13}$  and  $x_{14}$ .

It follows from the associative law of multiplication that the product of a nilfactor by any
hypercomplex number, not zero and not a conjugate
nilfactor of the given number, is itself a nilfactor.
It should be noted that if X is zero, z cannot be a
nilfactor.

10. Relation of conjugate and nilfactor. If z is a nilfactor, then D is of rank two as shown above. The matrix of coefficients of equations (6) is the same, when  $x_p$  in (6) equals  $x_{lp}$  in D, as the last three rows of D, and is therefore of rank two.

This renders the solutions for the components of  $\overline{z}$  given in (7) invalid. The last two of equations

(6) are of rank two and may be solved for  $\overline{x}_3$  and  $\overline{x}_4$  in terms of  $\overline{x}_1$ ,  $\overline{x}_2$ , and the x's. The components of the conjugate then are found to be the same as those of the conjugate nilfactor. This is evident by comparison of the last two of equations (6) with the last two of (12). The name "conjugate nilfactor" was chosen for this reason.

The product of a nilfactor and its conjugate is necessarily zero, by the argument of the preceding paragraph. Therefore, it is necessary to bar division by nilfactors as well as division by zero. A nilfactor in the denominator of a fraction has the same effect as a zero.

#### CHAPTER II

#### DIFFERENTIATION AND INTEGRATION

ll. <u>Limits</u>; <u>continuity</u>. The definition of a limit is the same as that used in complex variable. The necessary and sufficient condition that a sequence or a function approach a limit is that each component of the general term of the sequence, or each conjugate function of the function, approach the corresponding component of the limit. The usual theorems on the sum, product, and quotient of limits hold true, except that nilfactor, as well as zero, values of the limit of the divisor are barred.

The definitions of continuity and uniform continuity likewise remain the same. The necessary and sufficient condition for a function to be continuous is that the conjugate functions be continuous. Other theorems on continuity and on limits also carry over from complex variable.

12. The derivative. As in functions of a complex variable, the derivative of a function is defined to be the following limit, if it exists:

(29) 
$$\frac{\mathrm{d}w}{\mathrm{d}z} = f'(z) = \frac{L}{\Delta z} = 0 \frac{f(z + \Delta z) - f(z)}{\Delta z}.$$

Ketchum, page 643, footnote, states that in Townsend, <u>Functions of a Complex Variable</u>, every theorem of Chapter II, pages 20-41, is true for hypercomplex variables.

A function which has a derivative at z = a is said to be <u>regular</u> at a. If it is regular at every point of a region, it is said to be <u>holomorphic</u> in that region. It is called an <u>analytic function</u> if it is holomorphic in some region.

If a function has a derivative, that derivative must be independent of the method of approach of  $(z + \Delta z)$  to z. By setting  $\Delta z$  equal, in turn, to  $\Delta x_1$ ,  $i\Delta x_2$ ,  $j\Delta x_3$ , and  $k\Delta x_4$ , and taking the limit as  $\Delta z$  approaches zero, we find the following values for the derivative, if the partial derivatives of the conjugate functions exist:

$$\frac{dw}{dz} = \frac{\partial u_1}{\partial x_1} + 1 \frac{\partial u_2}{\partial x_2} + 1 \frac{\partial u_3}{\partial x_1} + k \frac{\partial u_4}{\partial x_1},$$

$$= \frac{\partial u_2}{\partial x_2} - 1 \frac{\partial u_1}{\partial x_2} + 1 \frac{\partial u_4}{\partial x_2} - k \frac{\partial u_3}{\partial x_2},$$

$$= \frac{\partial u_3}{\partial x_3} + 1 \frac{\partial u_4}{\partial x_3} - 1 \frac{\partial u_1}{\partial x_3} - k \frac{\partial u_2}{\partial x_3},$$

$$= \frac{\partial u_4}{\partial x_4} - 1 \frac{\partial u_3}{\partial x_4} - 1 \frac{\partial u_2}{\partial x_4} + k \frac{\partial u_1}{\partial x_4}.$$

On equating the corresponding components of these four values of the derivative, we find that the necessary conditions for a function to have a derivative are that the partial derivatives of the conjugate functions exist and satisfy the equations,

$$\frac{\partial u_{1}}{\partial x_{1}} = \frac{\partial u_{2}}{\partial x_{2}} = \frac{\partial u_{3}}{\partial x_{3}} = \frac{\partial u_{4}}{\partial x_{4}},$$

$$\frac{\partial u_{1}}{\partial x_{2}} = -\frac{\partial u_{2}}{\partial x_{1}} = \frac{\partial u_{3}}{\partial x_{4}} = -\frac{\partial u_{4}}{\partial x_{3}},$$

$$\frac{\partial u_{1}}{\partial x_{3}} = \frac{\partial u_{2}}{\partial x_{4}} = -\frac{\partial u_{3}}{\partial x_{1}} = -\frac{\partial u_{4}}{\partial x_{2}},$$

$$\frac{\partial u_{1}}{\partial x_{4}} = -\frac{\partial u_{2}}{\partial x_{3}} = -\frac{\partial u_{3}}{\partial x_{2}} = \frac{\partial u_{4}}{\partial x_{1}}.$$

These are the equations corresponding to the Cauchy-Riemann equations in functions of a complex variable. We shall call them the Cauchy-Riemann equations here also.

By substitution from these equalities in the values of the derivative given above, we can write other expressions for the derivative, each involving the partial derivatives of only one of the u's. They are,

$$\frac{dw}{dz} = \frac{\partial \mu_{1}}{\partial x_{1}} - i \frac{\partial \mu_{1}}{\partial x_{2}} - j \frac{\partial \mu_{1}}{\partial x_{3}} + k \frac{\partial \mu_{1}}{\partial x_{4}},$$

$$= \frac{\partial \mu_{2}}{\partial x_{2}} + i \frac{\partial \mu_{2}}{\partial x_{1}} - j \frac{\partial \mu_{2}}{\partial x_{4}} - k \frac{\partial \mu_{2}}{\partial x_{3}},$$

$$= \frac{\partial \mu_{3}}{\partial x_{3}} - i \frac{\partial \mu_{3}}{\partial x_{4}} + j \frac{\partial \mu_{9}}{\partial x_{1}} - k \frac{\partial \mu_{9}}{\partial x_{2}},$$

$$= \frac{\partial \mu_{4}}{\partial x_{4}} + i \frac{\partial \mu_{4}}{\partial x_{2}} + j \frac{\partial \mu_{4}}{\partial x_{2}} + k \frac{\partial \mu_{4}}{\partial x_{1}}.$$

If the conjugate functions  $u_p$  have continuous first partial derivatives satisfying the Cauchy-Riemann equations in a region, then w = f(z) has a derivative f'(z) in that region.

Since  $u_p$  has continuous partial derivatives, it is totally differentiable, and

$$\Delta u_{p} = \frac{\partial u_{p}}{\partial x_{1}} \Delta x_{1} + \frac{\partial u_{p}}{\partial x_{2}} \Delta x_{2} + \frac{\partial u_{p}}{\partial x_{3}} \Delta x_{3} + \frac{\partial u_{p}}{\partial x_{4}} \Delta x_{4} + \epsilon_{p_{1}} \Delta x_{1} + \epsilon_{p_{2}} \Delta x_{2} + \epsilon_{p_{3}} \Delta x_{3} + \epsilon_{p_{4}} \Delta x_{4},$$

where the  $\epsilon$ 's converge uniformly to zero as  $\Delta$  approaches zero. That is,

$$|\epsilon_{pi}| < \epsilon$$
 for  $|\Delta x_1| \leq |\Delta z| < \delta$ .

Then

$$\frac{\Delta w}{\Delta z} = \frac{\Delta u_1 + i \Delta u_2 + j \Delta u_3 + k \Delta u_4}{\Delta z}$$

$$= \frac{1}{\Delta z} \left[ \sum_{p=1}^{4} \frac{\partial u_1}{\partial x_p} \Delta x_p + i \sum_{p=1}^{4} \frac{\partial u_2}{\partial x_p} \Delta x_p + i \sum_{p=1}^{4} \frac{\partial u_2}{\partial x_p} \Delta x_p + k \sum_{p=1}^{4} \frac{\partial u_3}{\partial x_p} \Delta x_p + k \sum_{p=1}^{4} \frac{\partial u_4}{\partial x_p} \Delta x_p \right] + \overline{\epsilon},$$

for  $|\Delta z| < \delta$ . The absolute value of  $\overline{\epsilon}$  is less than 16  $\epsilon$  because

$$\left|\frac{\Delta x_p}{\Delta y}\right| \le 1$$
, and  $\left|\epsilon_{pi}\right| < \epsilon$ .

Pierpont, J., Theory of Functions of Real Variables, Volume I, Article 426, pages 271, 2.

Substituting in the above difference quotient from equations (31), we can reduce it to

$$\frac{\Delta_{W}}{\Delta z} = \left[ \frac{\partial u_{1}}{\partial x_{1}} + 1 \frac{\partial u_{2}}{\partial x_{1}} + j \frac{\partial u_{3}}{\partial x_{1}} + \frac{\partial u_{4}}{\partial x_{1}} \right] + \frac{\partial u_{4}}{\partial x_{1}} + \frac{\partial u_{4}}{\partial x_{1}} = \frac{\Delta_{W}}{\Delta_{W}} + \frac{\partial u_{4}}{\partial x_{1}} + \frac{\partial u_{4}}{\partial x_{1}}$$

Taking the limit as \( \Delta \) approaches zero, we get

$$f'(z) = \frac{dw}{dz} = \frac{\partial u_1}{\partial x_1} + 1 \frac{\partial u_2}{\partial x_1} + \frac{\partial u_3}{\partial x_1} + \frac{\partial u_4}{\partial x_1},$$

since we know that the partial derivatives exist and that  $|\vec{\epsilon}| < 16 \epsilon$ , while  $\epsilon$  approaches zero with  $\Delta z$ . The value of f'(z) found is exactly the first of equations (30); so the theorem is proved.

As in functions of complex variables, it can be shown that if a function has a derivative, that derivative is continuous. From this it follows easily that the first partial derivatives of the conjugate functions up are continuous. Accepting this as true, we can state the following theorem: The necessary and sufficient condition that a function w = f(z) be holomorphic in a given region is that the first partial derivatives of the conjugate functions exist, are continuous, and satisfy equations (31).

The rules for differentiation of a sum, a product, and a quotient remain the same, as can be shown from the definition. The derivative of z is found from the definition to be 1. Starting with this, we can show by induction that the derivative of  $z^n$  is  $nz^{n-1}$ , and that the derivative of a rational function may be found as usual, except at nilfactor values of the denominator.

13. Stokes' theorem in  $S_4$ . By an argument similar to the proof of Green's theorem in the plane, it can be shown that on a curved surface with curvilinear coordinates u and v, we have the Lemma:

If P(u,v), Q(u,v),  $\frac{\partial P}{\partial v}$ , and  $\frac{\partial Q}{\partial u}$  are continuous in a region S' and C is an ordinary curve on the surface in S' bounding a region S of the surface, then

(33) 
$$\iint_{S} \left( \frac{\partial Q}{\partial u} - \frac{\partial P}{\partial v} \right) du dv$$
$$= \int_{C} (P du + Q dv).$$

With the use of this lemma we get Stokes' Theorem: If  $P_i(x_1, x_2, x_3, x_4)$ , i = 1, 2, 3, 4, are continuous functions with continuous first partial derivatives in a region R of  $S_4$ , C is an ordinary closed curve in R, S is a surface in R, bounded

<sup>7</sup> Townsend, E. J., <u>Functions of a Complex Variable</u>, pages 54-56.

by C, with parametric equations  $x_1 = x_1(u,v)$ , i = 1, 2, 3, 4, where the first partial derivatives  $\frac{\partial x_i}{\partial u}$  and  $\frac{\partial x_i}{\partial v}$  exist and are continuous and the second partial derivatives  $\frac{\partial^2 x_i}{\partial u \partial v} = \frac{\partial^2 x_i}{\partial v \partial u}$  exist, then

$$\int_{\mathbf{C}} (P_{1} dx_{1} + P_{2} dx_{2} + P_{3} dx_{3} + P_{4} dx_{4})$$

$$= \iint_{\mathbf{S}} \left[ \frac{1}{2} \left( \frac{\partial P_{2}}{\partial x_{1}} - \frac{\partial P_{1}}{\partial x_{2}} \right) dx_{1} dx_{2}$$

$$\frac{1}{2} \left( \frac{\partial P_{3}}{\partial x_{2}} - \frac{\partial P_{3}}{\partial x_{3}} \right) dx_{2} dx_{3}$$

$$\frac{1}{2} \left( \frac{\partial P_{4}}{\partial x_{3}} - \frac{\partial P_{3}}{\partial x_{4}} \right) dx_{3} dx_{4}$$

$$\frac{1}{2} \left( \frac{\partial P_{1}}{\partial x_{3}} - \frac{\partial P_{3}}{\partial x_{4}} \right) dx_{3} dx_{1}$$

$$\frac{1}{2} \left( \frac{\partial P_{2}}{\partial x_{4}} - \frac{\partial P_{4}}{\partial x_{2}} \right) dx_{4} dx_{2}$$

$$\frac{1}{2} \left( \frac{\partial P_{4}}{\partial x_{1}} - \frac{\partial P_{1}}{\partial x_{2}} \right) dx_{1} dx_{4}$$

$$\frac{1}{2} \left( \frac{\partial P_{4}}{\partial x_{1}} - \frac{\partial P_{1}}{\partial x_{2}} \right) dx_{1} dx_{4}$$

The  $\frac{1}{2}$  signs used above do not indicate ambiguity, but a difficulty in determining the proper signs of the Jacobians which occur in the proof.

The result as stated is sufficient for the purpose desired in the proof of Cauchy's first integral theorem given in section 15.

Let

$$x_{pu} = \frac{\partial x_p}{\partial u}$$
,  $x_{puv} = \frac{\partial^2 x_p}{\partial u \partial v}$ , etc.

Then, by the lemma, (33),

$$\int_{C} P_{1} dx_{1} = \int_{C} P_{1}(x_{1u} du + x_{1v} dv)$$

$$= \int_{C} \left[ (P_{1}x_{1u}) du + (P_{1}x_{1v}) dv \right]$$

$$= \iint_{S} \left[ \frac{\partial}{\partial u} (P_{1}x_{1v}) - \frac{\partial}{\partial v} (P_{1}x_{1u}) \right] du dv.$$

By writing out the partial derivatives indicated and performing the subtraction, we find that

$$\int_{C} P_{1} dx_{1} = -\iint_{S} \frac{\partial P_{1}}{\partial x_{2}} J(\frac{x_{1}, x_{2}}{u, v}) du dv$$

$$+ \iint_{S} \frac{\partial P_{1}}{\partial x_{3}} J(\frac{x_{3}, x_{1}}{u, v}) du dv$$

$$- \iint_{S} \frac{\partial P_{1}}{\partial x_{\mu}} J(\frac{x_{1}, x_{4}}{u, v}) du dv$$

$$= + \iint_{S} \frac{\partial P_{1}}{\partial x_{2}} dx_{1} dx_{2} + \iint_{S} \frac{\partial P_{1}}{\partial x_{3}} dx_{3} dx_{1}$$

$$+ \iint_{S} \frac{\partial P_{1}}{\partial x_{\mu}} dx_{1} dx_{4},$$

where  $S_1$ ,  $S_2$ , ...  $S_6$  are the projections of S on the  $x_1x_2$ ,  $x_2x_3$ ,  $x_3x_4$ ,  $x_3x_1$ ,  $x_4x_2$ , and  $x_1x_4$  planes, respectively. Similarly,

$$\int_{C} P_{2} dx_{2} = \mp \iint_{S_{2}} \frac{\partial P_{2}}{\partial x_{3}} dx_{2} dx_{3}$$

$$\pm \iint_{S_{5}} \frac{\partial P_{2}}{\partial x_{4}} dx_{4} dx_{2} \pm \iint_{S_{1}} \frac{\partial P_{2}}{\partial x_{1}} dx_{1} dx_{2} ,$$

$$\int_{C} P_{3} dx_{3} = \mp \iint_{S_{3}} \frac{\partial P_{3}}{\partial x_{4}} dx_{3} dx_{4}$$

$$\mp \iint_{S_{4}} \frac{\partial P_{3}}{\partial x_{1}} dx_{3} dx_{1} + \iint_{S_{2}} \frac{\partial P_{3}}{\partial x_{2}} dx_{2} dx_{3},$$

$$\int_{C} P_{4} dx_{4} = \pm \iint_{S_{6}} \frac{\partial P_{4}}{\partial x_{1}} dx_{1} dx_{4}$$

$$\mp \iint_{S_{5}} \frac{\partial P_{4}}{\partial x_{2}} dx_{4} dx_{2} + \iint_{S_{3}} \frac{\partial P_{4}}{\partial x_{3}} dx_{3} dx_{4}.$$

Adding these four integrals, we get the equation of the theorem, with integration over S, since  $x_1$  and  $x_2$  take on the same values over S as over the projection  $S_1$ , etc.

14. <u>Definition and properties of the integral</u>. The integral is defined to be

(35) 
$$\int_{\mathbf{G}} \mathbf{f}(z) dz = \underset{\text{ND=0}}{\overset{n}{\sum}} \mathbf{f}(\boldsymbol{\xi}_{p}) \Delta_{p}^{z} ,$$

where

$$w = f(z) = u_1 + iu_2 + ju_3 + ku_4,$$

$$\Delta_p z = \Delta_p x_1 + i \Delta_p x_2 + j \Delta_p x_3 + k \Delta_p x_4$$

$$= z_p - z_{p-1}.$$

$$\xi_p = \xi_{p1} + i \xi_{p2} + j \xi_{p3} + k \xi_{p4}$$

is a value of z in the interval  $\Delta_p z$  on C, the path of integration.

The product to be summed in (35), expanded, consists of sixteen terms, a typical one being

$$(-ju_4(\xi_p)\Delta_px_2).$$

If f(z) is continuous, then the u's are continuous, and the limit of the sum of each of the sixteen terms exists. Therefore, the limit defining the integral exists. It can be evaluated in terms of real line integrals by the use of the following equation, each real integral being the limit of the sum of four of the sixteen terms mentioned above. This equation is

$$\int_{\mathbf{c}} \mathbf{f}(z) dz = \int_{\mathbf{c}} (u_1 dx_1 - u_2 dx_2 - u_3 dx_3 + u_4 dx_4)$$

$$+ \mathbf{i} \int_{\mathbf{c}} (u_2 dx_1 + u_1 dx_2 - u_4 dx_3 - u_3 dx_4)$$

$$+ \mathbf{j} \int_{\mathbf{c}} (u_3 dx_1 - u_4 dx_2 + u_1 dx_3 - u_2 dx_4)$$

$$+ \mathbf{k} \int_{\mathbf{c}} (u_4 dx_1 + u_3 dx_2 + u_2 dx_3 + u_1 dx_4).$$

By argument from the definition of an integral, it can be shown that if f(z) and g(z) are integrable and c is a point on the path of integration, then:

$$\int_{a}^{b} f(z) dz = -\int_{c}^{a} f(z) dz,$$

$$\int_{a}^{b} k f(z) dz = k \int_{a}^{b} f(z) dz,$$

$$\int_{a}^{b} [f(z) + g(z)] dz = \int_{a}^{b} f(z) dz + \int_{a}^{b} g(z) dz,$$

$$\int_{a}^{c} f(z) dz = \int_{a}^{c} f(z) dz + \int_{c}^{c} f(z) dz.$$

Also from the definition it is easily shown that

$$(37) \qquad \int_{a}^{b} |dz| = L ,$$

where L is the length of the path of integration.

By inequalities (1) and (5),

$$\begin{vmatrix} \sum_{p=1}^{n} f(\xi_{p}) \Delta_{p} z \end{vmatrix} \leq \sum |f(\xi_{p}) \Delta_{p} z|$$

$$\leq \sqrt{2} \sum |f(\xi_{p})| \cdot |\Delta_{p} z|.$$

Taking the limit as  $\triangle z$  approaches zero, we have, if |f(z)| is integrable,

(38) 
$$\left| \int_{a}^{b} f(z) dz \right| \leq \sqrt{2} \int_{a}^{b} |f(z)| \cdot |dz|$$

$$= \sqrt{2} \int_{a}^{b} M |dz| = \sqrt{2} M \int_{a}^{b} |dz| = \sqrt{2} ML,$$

where M is the least upper bound of |f(z)| on the path of integration.

15. Cauchy's first integral theorem. If f(z) is holomorphic in a region R and the partial derivatives  $\frac{\partial u_i}{\partial x_i}$  (i, j = 1, 2, 3, 4) exist and are continuous in R, and if C is a closed curve in R, then

(39) 
$$\int_{\mathbf{c}} \mathbf{f}(\mathbf{z}) d\mathbf{z} = 0.$$

Since f(z) is holomorphic, then it is continuous and the partial derivatives satisfy equations (31). From the continuity of f(z) we know that the integral exists. Applying Stokes' theorem four times, once to each of the integrals in the right member of equation (36), the u's being the P functions, we get an

expression for  $\int_{\mathcal{C}} f(z) dz$  in terms of double integrals, over a surface S bounded by C, of such expressions as

$$\left(-\frac{\partial \mu_2}{\partial x_1} - \frac{\partial \mu_1}{\partial x_2}\right)$$
.

There are twenty-four such integrals in all. On substitution from equations (31) in these expressions, each of them is seen to be zero. Therefore, the value of each double integral is zero and the conclusion of the theorem is proved.

The hypothesis that the partial derivatives  $\frac{\partial u_i}{\partial x_i}$  are continuous is equivalent to requiring that f'(z) be continuous. By a demonstration parallel to Goursat's proof of the theorem in complex variable, it is possible to complete the proof without requiring the continuity of f'(z).

A consequence of the theorem is, <u>Corollary</u> I:

The integral of f(z) has the same value along any

path in R joining the same two points; that is, the

integral is independent of the path of integration.

Another consequence is, Corollary II: In a region in which f(z) is holomorphic except at certain points, a path of integration can be deformed into any other path without affecting the value of the integral provided that in the process the path is

<sup>8</sup> Townsend, pages 66-71.

cut by no singularities.

16. <u>Cauchy's integral formula</u>. The values of z which make (z - b) a nilfactor are

$$z = b_1 + r + i(b_2 + s) + j(b_3 + s) + k(b_4 + r)$$
,

where the b<sub>p</sub> are the components of b, and r and s are parameters, not both zero. The points representing these values of z lie in the planes A and B, and include all points of the planes but the point b which is their only point of intersection.

Plane A is

$$x_1 = x_1$$
,  $x_3 = -x_2 + (b_3 + b_2)$ ,  
 $x_2 = x_2$ ,  $x_4 = x_1 + (b_4 - b_1)$ .

Plane B is

$$x_1 = x_1$$
,  $x_3 = x_2 + (b_3 - b_2)$ ,  
 $x_2 = x_2$ ,  $x_4 = -x_1 + (b_4 + b_1)$ .

The planes E and F,

$$x_3 = b_3$$
,  $x_4 = b_4$ ,

and

$$x_2 = b_2$$
,  $x_4 = b_4$ ,

intersect planes A and B at the point b only. With the planes A, B, E, and F specified, we can state the following theorem, <u>Cauchy's integral formula</u>: <u>If</u> f(z) is holomorphic in the simply connected region R, b is any point in R, and C is an ordinary curve in R encircling, but not intersecting, the planes A and B,

then: (1) if C can be deforred into a curve C<sub>1</sub> about the point b in the plane E without cutting planes
A or B,

(40) 
$$f(b) = \frac{1}{2\pi i} \int_{C} \frac{f(z)}{z - b} dz$$
;

(2) if C can be deformed into a curve C<sub>2</sub> about the point b in the plane F without cutting planes
A or B,

(41) 
$$f(b) = \frac{1}{2\pi j} \int_{\mathbf{c}} \frac{f(z)}{z - b} dz$$
.

We see that

$$F(z) = \frac{f(z)}{z - b}$$

is holomorphic in R except on planes A and B. Therefore, it is holomorphic on planes E and F except at b.

Case (1), C deformable into  $C_1$ : In plane E, let  $K_1$  be the circle

$$x_1 + ix_2 = b_1 + ib_2 + r e^{i\theta}$$
,  
 $x_3 = b_3$ ,  $x_4 = b_4$ ,

where r is a constant,  $\theta$  a parameter. Then, by corollary II on page 26,

$$\int_{C} \frac{f(z)}{z - b} dz = \int_{K_{I}} \frac{f(z)}{z - b} dz$$

$$= \int_{K_{I}} \frac{f(b)}{z - b} dz + \int_{K_{I}} \frac{f(z) - f(b)}{z - b} dz.$$

Because f(z) is holomorphic in R, it is regular, and hence continuous, at b. Therefore,

$$|f(z) - f(b)| < \pmb{\ell} \quad \text{for} \quad |z - b| < \pmb{\delta} .$$
 On  $K_1$ ,  $|z - b| = \mathbf{r}$ . Pick  $\mathbf{r} < \pmb{\delta}$ . Then, by

equation (38),

$$\left| \int_{K_1} \frac{f(z) - f(b)}{z - b} dz \right| \leq \sqrt{2} ML$$

$$= \sqrt{2} \left( \frac{\epsilon}{r} \right) (2\pi r) = 2^{3/2} \pi \epsilon .$$

Therefore,

$$\left| \int_{K_1} \frac{f(z) - f(b)}{z - b} dz \right| = 0,$$

and

$$\int_{\mathbf{K}_{\mathbf{I}}} \frac{\mathbf{f}(z) - \mathbf{f}(b)}{z - b} dz = 0.$$

Setting

$$z - b = r e^{i\theta}$$
,

for z on  $K_1$ , we find that

$$\int_{K_{i}} \frac{f(b)}{z - b} dz = f(b) \int_{0}^{2\pi} i d\theta = 2\pi i f(b).$$

Combining these two results, we have

$$\int_{\mathbf{c}} \frac{f(z)}{z - b} dz = 0 + 2\pi i f(b),$$

$$f(b) = \frac{1}{2\pi i} \int_{C} \frac{f(z)}{z - b} dz ,$$

as was to be shown.

Case (2), C deformable into  $\mathbf{C}_2$ : In plane F, let  $\mathbf{K}_2$  be the circle

$$x_1 + jx_3 = b_1 + jb_3 + r e^{j\theta}$$
,  
 $x_2 = b_2$ ,  $x_4 = b_4$ ,

where r is constant,  $\theta$  a parameter. By the same argument as for the first case, replacing 1 by j,  $K_1$  by  $K_2$ , we can show that

$$f(b) = \frac{1}{2\pi j} \int_{\mathbf{c}} \frac{f(z)}{z - b} dz.$$

## CHAPTER III

## ELEMENTARY FUNCTIONS

17. <u>Definitions</u>. The exponential function, circular functions, and hyperbolic functions are defined by the series which represent them in complex variable. The addition formulas for these functions remain valid for the hypercomplex variable, as can be verified from the expansions.

From the series we find that

$$e^{jx} = \cos x + j \sin x$$
,  
 $e^{kx} = \cosh x + k \sinh x$ ,  
 $\sin jx = j \sinh x$ ,  $\cos jx = \cosh x$ ,  
 $\sin kx = k \sin x$ ,  $\cos kx = \cos x$ .

These equations remain true when j is everywhere replaced by 1.

18. The exponential function. Using the addition theorem and the equations of the preceding section, we find that

$$w = e^{z} = e^{(x_{1} + ix_{2} + jx_{3} + kx_{4})}$$

$$= e^{(x_{1} + ix_{2})} e^{(jx_{3} + kx_{4})}$$

$$= e^{x_{1}}(\cos x_{2} \cos x_{3} \cosh x_{4} + \sin x_{2} \sin x_{3} \sinh x_{4})$$

+ i 
$$e^{x_1}$$
 (sin  $x_2 \cos x_3 \cosh x_4$   
-  $\cos x_2 \sin x_3 \sinh x_4$ )  
+ j  $e^{x_1}$  (cos  $x_2 \sin x_3 \cosh x_4$   
-  $\sin x_2 \cos x_3 \sinh x_4$ )  
+ k  $e^{x_1}$  (sin  $x_2 \sin x_3 \cosh x_4$   
+  $\cos x_2 \cos x_3 \sinh x_4$ ).

From this value, after simplification, we have

(43) 
$$|w|^2 = e^{2x_1} \cosh(2x_4)$$
,

and

(44) 
$$U = \frac{1}{2} e^{2x_1} \sinh(2x_4) .$$

Therefore,

$$|w|^{4} - 4U^{2}$$

$$= e^{4x_{1}} \cosh^{2}(2x_{4}) - e^{4x_{1}} \sinh^{2}(2x_{4})$$

$$= e^{4x_{1}} \neq 0,$$

and we can assert that  $e^{Z}$  is never a nilfactor. Using equation (30) we find, as would be expected, that the derivative of  $e^{Z}$  is again  $e^{Z}$ .

19. The circular functions. By the use of the addition formula for sin(A + B), we arrive at the following expression for sin z:

$$w = \sin z = \sin(x_1 + ix_2 + jx_3 + kx_4)$$

$$= \sin(x_1 + ix_2) \cos(jx_3 + kx_4) \\ + \cos(x_1 + ix_2) \sin(jx_3 + kx_4)$$

$$= (\sin x_1 \cosh x_2 \cosh x_3 \cos x_4) \\ - \cos x_1 \sinh x_2 \sinh x_3 \sin x_4)$$

$$+ i(\sin x_1 \cosh x_2 \sinh x_3 \sin x_4) \\ + \cos x_1 \sinh x_2 \cosh x_3 \cos x_4)$$

$$+ \cos x_1 \sinh x_2 \cosh x_3 \cos x_4)$$

$$+ \sin x_1 \sinh x_2 \cosh x_3 \sin x_4) \\ + \sin x_1 \sinh x_2 \cosh x_3 \sin x_4)$$

$$+ k(\cos x_1 \cosh x_2 \cosh x_3 \sin x_4) \\ - \sin x_1 \sinh x_2 \sinh x_3 \cos x_4).$$
The values of  $|w|^2$  and U for  $w = \sin x$  reduce to,
$$|w|^2 = -\sin^2 x_1 \sin^2 x_4 - \cos^2 x_1 \cos^2 x_4$$

$$+ \sinh^2 x_2 \sinh^2 x_3 + \cosh^2 x_2 \cosh^2 x_3$$

$$= -\frac{1}{2} \begin{vmatrix} \cos(2x_1) & \cosh(2x_2) \\ \cosh(2x_3) & \cos(2x_4) \end{vmatrix},$$
and
$$U = \cos x_1 \sin x_1 \cos x_4 \sin x_4$$

$$- \cosh x_2 \sinh x_2 \cosh x_3 \sinh x_3$$

$$= \frac{1}{4} \begin{vmatrix} \sin(2x_1) & \sinh(2x_2) \\ \sinh(2x_3) & \sin(2x_4) \end{vmatrix}.$$

Computing the expression

$$|w|^4 - 4U^2$$

and setting it equal to zero, we find the condition that sin z be a nilfactor to be

$$\sin^{2}x_{1} + \sinh^{2}x_{2} + \cosh^{2}x_{3} - \cos^{2}x_{4}$$

$$= ^{+}2(\sin x_{1} \cosh x_{2} \cosh x_{3} \sin x_{4} - \cos x_{1} \sinh x_{2} \sinh x_{3} \cos x_{4}).$$

Starting with the second values in (47) and (48), the condition is found to be

$$\cos(4x_1) + \cosh(4x_2) + \cosh(4x_3) + \cos(4x_4)$$

$$= 4 \left[\cos(2x_1) \cosh(2x_2) \cosh(2x_3) \cos(2x_4) - \sin(2x_1) \sinh(2x_2) \sinh(2x_3) \sin(2x_4)\right].$$

We observe that two sets of values of z that make sin z a nilfactor, a few of the values being zeros of the function, are

$$x_1 = x_4 = \frac{k\pi}{2}$$
,  $x_2 = x_3$ ,

where k is zero or an integer, and

$$x_1 = x_4$$
,  $x_2 = x_3 = 0$ .

The expressions for cos z corresponding to those of (46) through (49) for sin z are similar and may be found in the same way.

Finding the derivatives of  $\sin z$  and  $\cos z$  by equation (30), we can show that

$$\frac{d}{dz}\sin z = \cos z ,$$

and

$$\frac{d}{dz}\cos z = -\sin z .$$

From these equations, the derivatives of the other circular functions may be found.

20. The logarithm. Let w = log z be defined by the equation

$$e^{w} = e^{(u_1 + iu_2 + ju_3 + ku_4)}$$
  
=  $z = x_1 + ix_2 + jx_3 + kx_4$ .

Then, using equation (42), we find for the  $x^{\dagger}s$ ,

$$x_1 = e^{u_1}(\cos u_2 \cos u_3 \cosh u_4 + \sin u_2 \sin u_3 \sinh u_4)$$
,

$$x_2 = e^{u_1} (\sin u_2 \cos u_3 \cosh u_4 - \cos u_2 \sin u_3 \sinh u_4)$$
,

$$x_3 = e^{u_1}(\cos u_2 \sin u_3 \cosh u_4$$
-  $\sin u_2 \cos u_3 \sinh u_4$ ),

$$x_4 = e^{u_1} (\sin u_2 \sin u_3 \cosh u_4 + \cos u_2 \cos u_3 \sinh u_4)$$
.

From these equations we compute

(50) 
$$2(x_1x_4 - x_2x_3) = 2X = e^{2u_1} \sinh(2u_4)$$
,

(51) 
$$x_1^2 + x_2^2 + x_3^2 + x_4^2 = |z|^2 = e^{2u_1} \cosh(2u_4)$$
,

(52) 
$$x_1^2 - x_2^2 + x_3^2 - x_4^2 = e^{2u_1} \cos(2u_2)$$
,

(53) 
$$x_1^2 + x_2^2 - x_3^2 - x_4^2 = e^{2u_1} \cos(2u_3)$$
.

Subtracting the square of (50) from that of (51),

we have,

$$e^{4u_1} = |z|^4 - 4x^2$$

and

(54) 
$$u_1 = \frac{1}{4} \log(|z|^4 - 4x^2).$$

Solving (52) for  $u_2$  and (53) for  $u_3$ , we find

$$u_{2} = \frac{1}{2} \operatorname{arc} \cos \frac{x_{1}^{2} - x_{2}^{2} + x_{3}^{2} - x_{4}^{2}}{e^{2u_{1}}}$$
(55)
$$\left[x_{2}^{2} - x_{2}^{2} + x_{3}^{2} - x_{4}^{2}\right]$$

(55) 
$$= \frac{1}{2} \operatorname{arc} \cos \left[ \frac{x_1^2 - x_2^2 + x_3^2 - x_4^2}{(|z|^4 - 4x^2)^{1/2}} \right],$$

and

(56) 
$$u_3 = \frac{1}{2} \operatorname{arc cos} \left[ \frac{x_1^2 + x_2^2 - x_3^2 - x_4^2}{(|z|^4 - 4x^2)^{1/2}} \right].$$

Dividing (50) by (51) and solving for  $u_4$ , we discover its value to be

$$u_{4} = \frac{1}{2} \operatorname{arc} \tanh \left[ \frac{2X}{|z|^{2}} \right]$$

$$= \frac{1}{4} \log \left[ \frac{|z|^{2} + 2X}{|z|^{2} - 2X} \right].$$

The complete expression for log z is found by use of equations (54) through (57) to be,

$$= \log z$$

$$= \frac{1}{4} \log(|z|^4 - 4x^2)$$

$$+ i \frac{1}{2} \arccos \left[ \frac{x_1^2 - x_2^2 + x_3^2 - x_4^2}{(|z|^4 - 4x^2)^{1/2}} \right]$$

$$+ j \frac{1}{2} \arccos \left[ \frac{x_1^2 + x_2^2 - x_3^2 - x_4^2}{(|z|^4 - 4x^2)^{1/2}} \right]$$

$$+ k \frac{1}{4} \log \left[ \frac{|z|^2 + 2x}{|z|^2 - 2x} \right] .$$

It is obvious from this expression for the logarithm that every nilfactor value of z, as well as the point z=0, is a singular point of the function. The quantity

(59) 
$$|z|^4 - 4x^2$$
,

which is zero when z is zero or a nilfactor occurs either in the denominator or inside a real logarithm in every conjugate function. This is true because both factors of (59) appear in the value of  $\mathbf{u}_4$ , and one of them is zero whenever (59) is.

21. Comparison with functions of a complex variable. It is easily seen, by a review of the functions considered in this chapter, that zero and nilfactor values of the argument together take the place in our study of the zero in the study of func-

tions of a complex variable. We have seen that corresponding to the non-existence, for a finite argument, of a zero of  $e^Z$  in complex variable, we have that  $e^Z$  is never zero or a nilfactor in our function theory. Corresponding to the singularity at zero of  $\log z$  in complex variable, we find that  $\log z$  is not defined for a zero or nilfactor argument. If we should write out the expression for tan z as the quotient of  $\sin z$  by  $\cos z$ , it would be evident that the function has singularities at nilfactor, as well as zero, values of  $\cos z$ .

In general,  $x_2$  and  $x_3$ , the second and third components of our four-component variable, play the part in this paper that the imaginary term does in complex variable, while  $x_4$  goes with  $x_1$  in taking over the role played by the real term. This is seen in the absolute value of  $e^z$ , where only  $x_1$  and  $x_4$  occur. It is seen again in the logarithm, where it is the second and third conjugate functions which give the function its multiple-valued character.

## BIBLIOGRAPHY

Bocher, Maxime, <u>Introduction to Higher Algebra</u>, New York, Macmillan, 1907.

Ketchum, P. W., "Analytic Functions of Hyper-complex Variables", <u>Transactions of the American</u>

<u>Mathematical Society</u>, Volume 30, 1928, pages 641-667.

Pierpont, J., <u>Theory of Functions of Real Variables</u>, Volume I, Boston, Ginn, 1905.

Townsend, E. J., <u>Functions of a Complex Variable</u>, New York, Henry Holt, 1915.

## Historical references given by Ketchum:

Autonne, <u>Journal de Mathématiques</u>, (6), Volume 3, 1907, page 55.

Berloty, Thesis, Paris, 1886.

Scheffers, <u>Leipziger Berichte</u>, Volume 45, 1893, page 828.

Weierstrass, <u>Göttinger Nachrichten</u>, 1884, page 395.







