

3

CHAPTER

Complex Variable Theory

In this chapter we present an overview of the theory of complex variables, which is required for an understanding of the complex inversion formula discussed in Chapter 4. Along the way, we establish the analyticity of the Laplace transform (Theorem 3.1) and verify the differentiation formula (1.15) of Chapter 1 for a complex parameter (Theorem 3.3).

3.1 Complex Numbers

Complex numbers are ordered pairs of real numbers for which the rules of addition and multiplication are defined as follows: If $z = (x, y)$, $w = (u, v)$, then

$$\begin{aligned}z + w &= (x + u, y + v), \\zw &= (xu - yv, xv + yu).\end{aligned}$$

With these operations the complex numbers satisfy the same arithmetic properties as do the real numbers. The set of all complex numbers is denoted by \mathbb{C} .

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