

The complex inverse trigonometric and inverse hyperbolic functions

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Abstract

In these notes, we examine the inverse trigonometric and hyperbolic functions, where the arguments of these functions can be complex numbers. The multivalued functions are defined in terms of the complex logarithm. We also carefully define the corresponding single-valued principal values of the inverse trigonometric and hyperbolic functions following the conventions employed by the computer algebra software system, Mathematica.

1 Introduction

The inverse trigonometric and hyperbolic functions evaluated in the complex plane are multivalued functions (e.g., see Refs. 1–3). In many applications, it is convenient to define the corresponding single-valued functions, called the *principal values* of the inverse trigonometric and hyperbolic functions, according to some convention. Different conventions appear in various reference books. In these notes, we shall follow the conventions employed by the computer algebra software system, Mathematica, which are outlined in section 2.2.5 of Ref. 4.

The principal value of a multivalued complex function $f(z)$ of the complex variable z , which we denote by $F(z)$, is continuous in all regions of the complex plane, except on a specific line (or lines) called branch cuts. The function $F(z)$ has a discontinuity when z crosses a branch cut. Branch cuts end at a branch point, which is unambiguous for each function $F(z)$. But the choice of branch cuts is a matter of convention. Thus, if mathematics software is employed to evaluate the function $F(z)$, you need to know the conventions of the software for the location of the branch cuts. The mathematical software needs to precisely define the principal value of $f(z)$ in order that it can produce a unique answer when the user types in $F(z)$ for a particular complex number z . There are often different possible candidates for $F(z)$ that differ only in the values assigned to them when z lies on the branch cut(s). These notes provide a careful discussion of these issues as they apply to the complex inverse trigonometric and hyperbolic functions.

The simplest example of a multivalued function is the argument of a complex number z , denoted by $\arg z$. In these notes, the principal value of the argument of the complex number z , denoted by $\text{Arg } z$, is defined to lie in the interval $-\pi < \text{Arg } z \leq \pi$. That is, $\text{Arg } z$ is single-valued and is continuous at all points in the complex plane excluding a branch cut along the negative real axis. In Appendix A, a detailed review of the properties of $\arg z$ and $\text{Arg } z$ is provided.

The properties of $\text{Arg } z$ determine the location of the branch cuts of the principal values of the logarithm the square root functions. The complex logarithm and generalized power functions are reviewed in Appendix B. If $f(z)$ is expressible in terms of the logarithm the square root functions, then the definition of the principal value of $F(z)$ is not unique. However given a specific definition of $F(z)$ in terms of the principal values of the logarithm the square root functions, the locations of the branch cuts of $F(z)$ are inherited from that of $\text{Arg } z$ and are thus uniquely determined.

2 The inverse trigonometric functions: \arctan and arccot

We begin by examining the solution to the equation

$$z = \tan w = \frac{\sin w}{\cos w} = \frac{1}{i} \left(\frac{e^{iw} - e^{-iw}}{e^{iw} + e^{-iw}} \right) = \frac{1}{i} \left(\frac{e^{2iw} - 1}{e^{2iw} + 1} \right).$$

We now solve for e^{2iw} ,

$$iz = \frac{e^{2iw} - 1}{e^{2iw} + 1} \implies e^{2iw} = \frac{1 + iz}{1 - iz}.$$

Taking the complex logarithm of both sides of the equation, we can solve for w ,

$$w = \frac{1}{2i} \ln \left(\frac{1 + iz}{1 - iz} \right).$$

The solution to $z = \tan w$ is $w = \arctan z$. Hence,

$$\arctan z = \frac{1}{2i} \ln \left(\frac{1 + iz}{1 - iz} \right)$$

(1)

Since the complex logarithm is a multivalued function, it follows that the arctangent function is also a multivalued function. Using the definition of the multivalued complex logarithm,

$$\arctan z = \frac{1}{2i} \text{Ln} \left| \frac{1 + iz}{1 - iz} \right| + \frac{1}{2} \left[\text{Arg} \left(\frac{1 + iz}{1 - iz} \right) + 2\pi n \right], \quad n = 0, \pm 1, \pm 2, \dots, \quad (2)$$

where Arg is the principal value of the argument function.

Similarly,

$$z = \cot w = \frac{\cos w}{\sin w} = \left(\frac{i(e^{iw} + e^{-iw})}{e^{iw} - e^{-iw}} \right) = \left(\frac{i(e^{2iw} + 1)}{e^{2iw} - 1} \right).$$

Again, we solve for e^{2iw} ,

$$-iz = \frac{e^{2iw} + 1}{e^{2iw} - 1} \implies e^{2iw} = \frac{iz - 1}{iz + 1}.$$

Taking the complex logarithm of both sides of the equation, we conclude that

$$w = \frac{1}{2i} \ln \left(\frac{iz-1}{iz+1} \right) = \frac{1}{2i} \ln \left(\frac{z+i}{z-i} \right),$$

after multiplying numerator and denominator by $-i$ to get a slightly more convenient form. The solution to $z = \cot w$ is $w = \operatorname{arccot} z$. Hence,

$$\boxed{\operatorname{arccot} z = \frac{1}{2i} \ln \left(\frac{z+i}{z-i} \right)} \quad (3)$$

Thus, the arccotangent function is a multivalued function,

$$\operatorname{arccot} z = \frac{1}{2i} \operatorname{Ln} \left| \frac{z+i}{z-i} \right| + \frac{1}{2} \left[\operatorname{Arg} \left(\frac{z+i}{z-i} \right) + 2\pi n \right], \quad n = 0, \pm 1, \pm 2, \dots, \quad (4)$$

Using the definitions given by eqs. (1) and (3), the following relation is easily derived:

$$\operatorname{arccot}(z) = \operatorname{arctan} \left(\frac{1}{z} \right). \quad (5)$$

Note that eq. (5) can be used as the *definition* of the arccotangent function. It is instructive to derive another relation between the arctangent and arccotangent functions. First, we first recall the property of the multivalued complex logarithm,

$$\ln(z_1 z_2) = \ln(z_1) + \ln(z_2), \quad (6)$$

as a set equality [cf. eq. (B.15)]. It is convenient to define a new variable,

$$v = \frac{i-z}{i+z}, \quad \Rightarrow \quad -\frac{1}{v} = \frac{z+i}{z-i}. \quad (7)$$

It follows that:

$$\operatorname{arctan} z + \operatorname{arccot} z = \frac{1}{2i} \left[\ln v + \ln \left(-\frac{1}{v} \right) \right] = \frac{1}{2i} \ln \left(\frac{-v}{v} \right) = \frac{1}{2i} \ln(-1).$$

Since $\ln(-1) = i(\pi + 2\pi n)$ for $n = 0, \pm 1, \pm 2, \dots$, we conclude that

$$\boxed{\operatorname{arctan} z + \operatorname{arccot} z = \frac{1}{2}\pi + \pi n, \quad \text{for } n = 0, \pm 1, \pm 2, \dots} \quad (8)$$

Finally, we mention two equivalent forms for the multivalued complex arctangent and arccotangent functions. Recall that the complex logarithm satisfies

$$\ln \left(\frac{z_1}{z_2} \right) = \ln z_1 - \ln z_2, \quad (9)$$

where this equation is to be viewed as a set equality [cf. eq. (B.16)]. Thus, the multivalued arctangent and arccotangent functions given in eqs. (1) and (5), respectively, are equivalent to

$$\operatorname{arctan} z = \frac{1}{2i} \left[\ln(1+iz) - \ln(1-iz) \right], \quad (10)$$

$$\operatorname{arccot} z = \frac{1}{2i} \left[\ln \left(1 + \frac{i}{z} \right) - \ln \left(1 - \frac{i}{z} \right) \right], \quad (11)$$

3 The principal values Arctan and Arccot

It is convenient to define principal values of the inverse trigonometric functions, which are single-valued functions, which will necessarily exhibit a discontinuity across some appropriately chosen line in the complex plane. In Mathematica, the principal values of the complex arctangent and arccotangent functions, denoted by Arctan and Arccot respectively (with an upper case A), are defined by employing the principal values of the complex logarithms in eqs. (10) and (11),

$$\boxed{\text{Arctan } z = \frac{1}{2i} \left[\text{Ln}(1 + iz) - \text{Ln}(1 - iz) \right], \quad z \neq \pm i} \quad (12)$$

and

$$\boxed{\text{Arccot } z = \text{Arctan} \left(\frac{1}{z} \right) = \frac{1}{2i} \left[\text{Ln} \left(1 + \frac{i}{z} \right) - \text{Ln} \left(1 - \frac{i}{z} \right) \right], \quad z \neq \pm i, z \neq 0} \quad (13)$$

One useful feature of these definitions is that they satisfy:

$$\begin{aligned} \text{Arctan}(-z) &= -\text{Arctan } z, \quad \text{for } z \neq \pm i, \\ \text{Arccot}(-z) &= -\text{Arccot } z, \quad \text{for } z \neq \pm i \text{ and } z \neq 0. \end{aligned} \quad (14)$$

Because the principal value of the complex logarithm Ln does not satisfy eq. (9) in all regions of the complex plane, it follows that the definitions of the complex arctangent and arccotangent functions adopted by Mathematica do not coincide with some alternative definitions employed by some of the well known mathematical reference books [for further details, see Appendix D]. Note that the points $z = \pm i$ are excluded from the above definitions, as the arctangent and arccotangent are divergent at these two points. The definition of the principal value of the arccotangent given in eq. (13) is deficient in one respect since it is not well-defined at $z = 0$. We shall address this problem shortly.

First, we shall identify the location of the discontinuity of the principal values of the complex arctangent and arccotangent functions in the complex plane. The principal value of the complex arctangent function is single-valued for all $z \neq \pm i$. These two points, called *branch points*, must be excluded as the arctangent function is singular there. Moreover, the principal-valued logarithms, $\text{Ln}(1 \pm iz)$ are discontinuous as z crosses the lines $1 \pm iz < 0$, respectively. We conclude that $\text{Arctan } z$ must be discontinuous when $z = x + iy$ crosses lines on the imaginary axis such that

$$x = 0 \quad \text{and} \quad -\infty < y < -1 \quad \text{and} \quad 1 < y < \infty. \quad (15)$$

These two lines that lie along the imaginary axis are called the *branch cuts* of $\text{Arctan } z$.

Note that $\text{Arctan } z$ is single-valued on the branch cut itself, since it inherits this property from the principal value of the complex logarithm. In particular, for values of $z = iy$ ($|y| > 1$) that lie on the branch cut of $\text{Arctan } z$, eq. (12) yields,

$$\text{Arctan}(iy) = \begin{cases} \frac{1}{2i} \text{Ln} \left(\frac{y-1}{y+1} \right) - \frac{1}{2}\pi, & \text{for } -\infty < y < -1, \\ \frac{1}{2i} \text{Ln} \left(\frac{y-1}{y+1} \right) + \frac{1}{2}\pi, & \text{for } 1 < y < \infty. \end{cases} \quad (16)$$

Likewise, the principal value of the complex arccotangent function is single-valued for all complex z excluding the branch points $z \neq \pm i$. Moreover, the principal-valued logarithms, $\text{Ln}(1 \pm iz^{-1})$ are discontinuous as z crosses the lines $1 \pm iz^{-1} < 0$, respectively. We conclude that $\text{Arccot } z$ must be discontinuous when $z = x + iy$ crosses the branch cuts located on the imaginary axis such that

$$x = 0 \quad \text{and} \quad -1 < y < 1. \quad (17)$$

In particular, due to the presence of the branch cut,

$$\lim_{x \rightarrow 0^-} \text{Arccot}(x + iy) \neq \lim_{x \rightarrow 0^+} \text{Arccot}(x + iy), \quad \text{for } -1 < y < 1,$$

for real values of x , where 0^+ indicates that the limit is approached from positive real axis and 0^- indicates that the limit is approached from negative real axis. If $z \neq 0$, eq. (13) provides unique values for $\text{Arccot } z$ for all $z \neq \pm i$ in the complex plane, including on the branch cut. Using eq. (13), one can easily show that if z is a nonzero complex number infinitesimally close to 0, then it follows that,

$$\text{Arccot } z \underset{z \rightarrow 0, z \neq 0}{=} \begin{cases} \frac{1}{2}\pi, & \text{for } \text{Re } z > 0, \\ \frac{1}{2}\pi, & \text{for } \text{Re } z = 0 \text{ and } \text{Im } z < 0, \\ -\frac{1}{2}\pi, & \text{for } \text{Re } z < 0, \\ -\frac{1}{2}\pi, & \text{for } \text{Re } z = 0 \text{ and } \text{Im } z > 0. \end{cases} \quad (18)$$

In particular, for values of $z = iy$ ($-1 < y < 1$) that lie on the branch cut of $\text{Arccot } z$, eq. (13) yields,

$$\text{Arccot}(iy) = \begin{cases} \frac{1}{2i} \text{Ln} \left(\frac{1+y}{1-y} \right) + \frac{1}{2}\pi, & \text{for } -1 < y < 0, \\ \frac{1}{2i} \text{Ln} \left(\frac{1+y}{1-y} \right) - \frac{1}{2}\pi, & \text{for } 0 < y < 1. \end{cases} \quad (19)$$

Indeed, $\text{Arccot}(0)$ is not well-defined, as it could be either $\frac{1}{2}\pi$ or $-\frac{1}{2}\pi$ in light of eq. (18). Mathematica supplements the definition of the principal value of the complex arccotangent given in eq. (13) by declaring that

$$\text{Arccot}(0) = \frac{1}{2}\pi. \quad (20)$$

With the definitions given in eqs. (12), (13) and (20), $\text{Arctan } z$ and $\text{Arccot } z$ are single-valued functions in the entire complex plane, excluding the branch points $z = \pm i$ and are continuous functions as long as the complex number z does not cross the branch cuts specified in eqs. (15) and (17), respectively.

Having defined precisely the principal values of the complex arctangent and arccotangent functions, let us check that they reduce to the conventional definitions when z is real. First consider the principal value of the real arctangent function, which satisfies¹

$$-\frac{1}{2}\pi \leq \text{Arctan } x \leq \frac{1}{2}\pi, \quad \text{for } -\infty \leq x \leq \infty, \quad (21)$$

where x is a real variable. The definition given by eq. (12) reduces to the conventional definition of the principal value of the real-valued arctangent function when z is real. To

¹It is convenient to extend the real line by defining $\overline{\mathbb{R}} \equiv \mathbb{R} \cup \{-\infty, \infty\}$ (e.g., see Chapter 24 of Ref. 5). Then, the range of the principal value of $\text{Arctan } x$ for $x \in \overline{\mathbb{R}}$ is given by eq. (21), including the endpoints.

verify this assertion, we observe that for real values of x ,

$$\operatorname{Arctan} x = \frac{1}{2i} \left[\ln(1+ix) - \ln(1-ix) \right] = \frac{1}{2} \left[\operatorname{Arg}(1+ix) - \operatorname{Arg}(1-ix) \right], \quad (22)$$

after noting that $\ln|1+ix| = \ln|1-ix| = \frac{1}{2}\ln(1+x^2)$. Geometrically, the quantity $\operatorname{Arg}(1+ix) - \operatorname{Arg}(1-ix)$ is the angle between the complex numbers $1+ix$ and $1-ix$ viewed as vectors lying in the complex plane. This angle varies between $-\pi$ and π over the range $-\infty < x < \infty$. Moreover, the values $\pm\pi$ are achieved in the limit as $x \rightarrow \pm\infty$, respectively. In particular, as $x \rightarrow -\infty$, eq. (B.23) yields $\operatorname{Arg}(1+ix) - \operatorname{Arg}(1-ix) \rightarrow -\pi$, corresponding to $N_- = -1$ in the notation of eq. (A.23). Hence, an extra term appears when combining the two logarithms in eq. (22) that is equal to $2\pi i N_- = -2\pi i$. The end result is,

$$\operatorname{Arctan}(-\infty) = \frac{1}{2i} [\ln(-1) - 2\pi i] = -\frac{1}{2}\pi, \quad (23)$$

as required. Hence, we conclude that the principal interval of the real-valued arctangent function is indeed given by eq. (21).

As a final check, using the results of Tables 1 and 2 given in Appendix A, we conclude that $\operatorname{Arg}(a+bi) = \operatorname{Arctan}(b/a)$ for $a > 0$. Setting $a = 1$ and $b = x$ then yields:

$$\operatorname{Arg}(1+ix) = \operatorname{Arctan} x, \quad \operatorname{Arg}(1-ix) = \operatorname{Arctan}(-x) = -\operatorname{Arctan} x.$$

Subtracting these two results yields eq. (22).

In contrast to the real arctangent function, there is no generally agreed definition for the principal range of the real-valued arccotangent function. However, a consensus among computer scientists (which has been implemented in Mathematica) has led to the following choice for the principal range of the real-valued arccotangent function,²

$$-\frac{1}{2}\pi < \operatorname{Arccot} x \leq \frac{1}{2}\pi, \quad \text{for } -\infty \leq x \leq \infty, \quad (24)$$

where x is a real variable. Note that the principal value of the real arccotangent function does not include the endpoint $-\frac{1}{2}\pi$ [contrast this with eq. (21) for the real arctangent function]. The reason for this behavior is that $\operatorname{Arccot} x$ is *discontinuous* at $x = 0$. In particular,

$$\lim_{x \rightarrow 0^-} \operatorname{Arccot} x = -\frac{1}{2}\pi, \quad \lim_{x \rightarrow 0^+} \operatorname{Arccot} x = \frac{1}{2}\pi, \quad (25)$$

as a consequence of eq. (18). In particular, eq. (24) corresponds to the convention in which $\operatorname{Arccot}(0) = \frac{1}{2}\pi$ [cf. eq. (20)]. Thus, as x increases from negative to positive values, $\operatorname{Arccot} x$ never reaches $-\frac{1}{2}\pi$ but jumps discontinuously to $\frac{1}{2}\pi$ at $x = 0$.

Finally, we examine the analog of eq. (8) for the corresponding principal values. Employing the Mathematica definitions for the principal values of the complex arctangent and arccotangent functions, we find that:

²The reader is warned that in some reference books (see, e.g., Ref. 6), the principal range of the real-valued arccotangent function is taken as $0 \leq \operatorname{Arccot} x \leq \pi$, for $-\infty \leq x \leq \infty$. For further details, see the cautionary remarks at the end of Appendix D. We do *not* adopt this convention in this section.

$$\text{Arctan } z + \text{Arccot } z = \begin{cases} \frac{1}{2}\pi, & \text{for } \text{Re } z > 0, \\ \frac{1}{2}\pi, & \text{for } \text{Re } z = 0, \text{ and } \text{Im } z > 1 \text{ or } -1 < \text{Im } z \leq 0, \\ -\frac{1}{2}\pi, & \text{for } \text{Re } z < 0, \\ -\frac{1}{2}\pi, & \text{for } \text{Re } z = 0, \text{ and } \text{Im } z < -1 \text{ or } 0 < \text{Im } z < 1. \end{cases} \quad (26)$$

The derivation of this result will be given in Appendix E. In Mathematica, one can confirm eq. (26) with many examples.

The relations between the single-valued and multivalued functions is summarized by:

$$\arctan z = \text{Arctan } z + n\pi, \quad n = 0, \pm 1, \pm 2, \dots, \quad (27)$$

$$\text{arccot } z = \text{Arccot } z + n\pi, \quad n = 0, \pm 1, \pm 2, \dots. \quad (28)$$

These relations can be used along with eq. (26) to confirm the result obtained in eq. (8).

Finally, we shall derive explicit expressions for $\text{Arctan}(x + iy)$ and $\text{Arccot}(x + iy)$ for $x, y \in \mathbb{R}$. Starting with eq. (12), we first compute:

$$\begin{aligned} \text{Ln}(1 + iz) &= \frac{1}{2}\text{Ln}[(1 + iz)(1 - iz^*)] + i\text{Arg}(1 + iz) \\ &= \frac{1}{2}\text{Ln}(1 - 2y + x^2 + y^2) + i\text{Arg}(1 - y + ix), \end{aligned} \quad (29)$$

$$\begin{aligned} \text{Ln}(1 - iz) &= \frac{1}{2}\text{Ln}[(1 - iz)(1 + iz^*)] + i\text{Arg}(1 + iz) \\ &= \frac{1}{2}\text{Ln}(1 + 2y + x^2 + y^2) + i\text{Arg}(1 + y - ix), \end{aligned} \quad (30)$$

where $z = x + iy$. It then follows that

$$\text{Arctan}(x + iy) = \frac{1}{2}[\text{Arg}(1 - y + ix) - \text{Arg}(1 + y - ix)] + \frac{1}{4}i\text{Ln}\left(\frac{x^2 + (y + 1)^2}{x^2 + (y - 1)^2}\right). \quad (31)$$

If we plot the complex numbers $1 + y - ix$ and $1 - y + ix$ in the complex plane, it is evident that for all values of x and y , excluding the branch cuts specified in eq. (15),

$$-\pi < \text{Arg}(1 + y - ix) - \text{Arg}(1 - y + ix) < \pi. \quad (32)$$

Hence, we can apply eq. (A.22) with $N_- = 0$ to obtain

$$\text{Arg}(1 - y + ix) - \text{Arg}(1 + y - ix) = \text{Arg}\left(\frac{1 - y + ix}{1 + y - ix}\right) = \text{Arg}\left(\frac{1 - x^2 - y^2 + 2ix}{(1 + y)^2 + x^2}\right). \quad (33)$$

The case of $x = 0$ and $|y| > 1$ corresponding to the branch cuts specified in eq. (15), which was excluded in eq. (33), can be separately treated:

$$\text{Arg}(1 - y) - \text{Arg}(1 + y) = \pi \text{sgn } y, \quad \text{for } |y| > 1, \quad (34)$$

in light of the convention, $-\pi < \text{Arg } z \leq \pi$, specified in Appendix A.1. Using Table 1, we conclude that:

$$\text{Arg}(1 - y + ix) - \text{Arg}(1 + y - ix) = \begin{cases} \text{Arctan}\left(\frac{2x}{1 - x^2 - y^2}\right), & \text{for } |z| < 1, \\ \text{Arctan}\left(\frac{2x}{1 - x^2 - y^2}\right) + \pi \text{sgn } x, & \text{for } x \neq 0 \text{ and } |z| > 1, \\ \pi \text{sgn } y, & \text{for } x = 0 \text{ and } |y| > 1. \end{cases} \quad (35)$$

Hence, eq. (31) yields:

$$\text{Arctan}(x+iy) = \begin{cases} \frac{1}{2}\text{Arctan}\left(\frac{2x}{1-x^2-y^2}\right) + \frac{1}{4}i\ln\left(\frac{x^2+(y+1)^2}{x^2+(y-1)^2}\right), & \text{for } |z| < 1, \\ \frac{1}{2}\text{Arctan}\left(\frac{2x}{1-x^2-y^2}\right) + \frac{1}{2}\pi\text{sgn } x + \frac{1}{4}i\ln\left(\frac{x^2+(y+1)^2}{x^2+(y-1)^2}\right), & \text{for } x \neq 0 \text{ and } |z| > 1, \\ \frac{1}{2}\pi\text{sgn } y + \frac{1}{2}i\ln\left(\frac{y+1}{y-1}\right), & \text{for } x = 0 \text{ and } |y| > 1, \end{cases} \quad (36)$$

where the principal values of the real Arctan function and the real logarithm are employed on the right-hand side of eq. (36).³ Note that the value of $\text{Arctan}(iy)$ for $|y| > 1$ given in eq. (36) is an immediate consequence of eq. (12).

Although eq. (36) does not specify the value of $\text{Arctan}(x+iy)$ for $|z|^2 \equiv x^2 + y^2 = 1$ (with $x \neq 0$), the limit is well defined independently of whether one computes the limit as $|z| \rightarrow 1 \pm \epsilon$ for a positive infinitesimal ϵ . Using $\text{Arctan}(\pm\infty) = \pm\frac{1}{2}\pi$ for the real arctangent function, it follows that

$$\text{Arctan}(x+iy) = \frac{1}{4} \left[\pi \text{sgn } x + i \ln\left(\frac{1+y}{1-y}\right) \right], \quad \text{for } x^2 + y^2 = 1 \text{ and } x \neq 0, \quad (37)$$

or equivalently, for $\theta \in \mathbb{R}$,

$$\text{Arctan}(e^{i\theta}) = \frac{1}{4} \left[\pi \text{sgn}(\cos \theta) + i \ln\left(\frac{1+\sin \theta}{1-\sin \theta}\right) \right], \quad \text{for } \cos \theta \neq 0. \quad (38)$$

As expected, $\text{Arctan}(x+iy)$ is a continuous function in the complex plane as one moves from the region of $|z| < 1$ to the region of $|z| > 1$, as long as one does not traverse one of the branch cuts. Moreover, eq. (36) provides instructions for the proper limit employed in defining the value of $\text{Arctan}(iy)$ on the branch cuts (i.e., when $|y| > 1$). Namely,

$$\text{Arctan}(iy) = \lim_{\epsilon \rightarrow 0^+} \text{Arctan}(\epsilon \text{sgn } y + iy), \quad \text{for } |y| > 1, \quad (39)$$

where 0^+ indicates that ϵ is a *positive* infinitesimal quantity. The discontinuity across the branch cut is given by

$$\lim_{\epsilon \rightarrow 0^+} [\text{Arctan}(\epsilon \text{sgn } y + iy) - \text{Arctan}(-\epsilon \text{sgn } y + iy)] = \pi \text{sgn } y, \quad \text{for } |y| > 1. \quad (40)$$

At the branch points, $z = \pm i$, eq. (12) implies that $\text{Arctan}(\pm i) = \pm i\infty$ but with a finite discontinuity

$$\lim_{\epsilon \rightarrow 0^+} [\text{Arctan}(\epsilon \pm i) - \text{Arctan}(-\epsilon \pm i)] = \frac{1}{2}\pi. \quad (41)$$

Since there is no discontinuity for $|y| < 1$, it follows that

$$\lim_{\epsilon \rightarrow 0^+} [\text{Arctan}(\epsilon \text{sgn } y + iy) - \text{Arctan}(-\epsilon \text{sgn } y + iy)] = \pi \text{sgn } y \Theta(|y| - 1), \quad (42)$$

where the step function $\Theta(w) \equiv 1$ if $w > 0$ and $\Theta(w) \equiv 0$ if $w < 0$. If one further defines $\Theta(0) = \frac{1}{2}$, then one effectively averages the discontinuity when $|y| > 1$ and the absence of a discontinuity when $|y| < 1$ in obtaining eq. (41).

Note that if one sets $y = 0$ in eqs. (36) and (37), one obtains the well-known identity for the real arctangent function (e.g., see Ref. 6):

³An alternative derivation of $\text{Arctan}(x+iy)$ [assuming $|z|^2 = x^2 + y^2 < 1$] is given in Appendix C.

$$\text{Arctan } x = \begin{cases} \frac{1}{2} \text{Arctan} \left(\frac{2x}{1-x^2} \right), & \text{for } |x| < 1, \\ \pm \frac{1}{4}\pi, & \text{for } x = \pm 1, \\ \frac{1}{2} \text{Arctan} \left(\frac{2x}{1-x^2} \right) + \frac{1}{2}\pi \text{sgn } x, & \text{for } |x| > 1. \end{cases} \quad (43)$$

It is instructive to examine the behavior of $\text{Arctan}(z)$ for complex z in which the limit where $|z| \rightarrow \infty$ is approached a number of different ways. First, we examine $\text{Arctan}(re^{i\theta})$ for $r > 1$ and $-\pi < \theta \leq \pi$. Using eq. (36),

$$\text{Arctan}(re^{i\theta}) = \begin{cases} \frac{1}{2} \text{Arctan} \left(\frac{2r \cos \theta}{1-r^2} \right) + \frac{1}{2}\pi \text{sgn}(\cos \theta) + \frac{1}{4}i \ln \left(\frac{r^2+2r \sin \theta+1}{r^2-2r \sin \theta+1} \right), & \text{for } \cos \theta \neq 0, \\ \pm \left[\frac{1}{2}\pi + \frac{1}{2}i \ln \left(\frac{r+1}{r-1} \right) \right], & \text{for } \theta = \pm \frac{1}{2}\pi, \end{cases} \quad \text{for } r > 1. \quad (44)$$

Taking the limit as $r \rightarrow \infty$ yields

$$\text{Arctan}(re^{i\theta}) = \begin{cases} \frac{1}{2}\pi \text{sgn}(\cos \theta) + \mathcal{O} \left(\frac{1}{r} \right), & \text{for } \cos \theta \neq 0, \\ \pm \frac{1}{2}\pi + \mathcal{O} \left(\frac{1}{r} \right), & \text{for } \theta = \pm \frac{1}{2}\pi. \end{cases} \quad (45)$$

Alternatively, one can evaluate $\text{Arctan}(x+iy)$ in the limit of $x \rightarrow \pm\infty$ while holding y fixed or in the limit of $y \rightarrow \pm\infty$ while holding x fixed.

$$\text{Arctan}(x+iy) = \begin{cases} \pm \frac{1}{2}\pi + \mathcal{O} \left(\frac{1}{x} \right), & \text{for finite } y \text{ and } x \rightarrow \pm\infty, \\ \frac{1}{2}\pi \text{sgn } x + \mathcal{O} \left(\frac{1}{y} \right), & \text{for finite } x \neq 0 \text{ and } |y| \rightarrow \infty, \\ \pm \frac{1}{2}\pi + \mathcal{O} \left(\frac{1}{y} \right), & \text{for } x = 0 \text{ and } y \rightarrow \pm\infty. \end{cases} \quad (46)$$

Summarizing the results of eqs. (45) and (46),

$$\text{Arctan}(\infty e^{i\theta}) = \begin{cases} \frac{1}{2}\pi, & \text{for } -\frac{1}{2}\pi < \theta \leq \frac{1}{2}\pi, \\ -\frac{1}{2}\pi, & \text{for } -\pi \leq \theta \leq -\frac{1}{2}\pi \text{ or } \frac{1}{2}\pi < \theta \leq \pi, \end{cases} \quad (47)$$

$$\text{Arctan}(x \pm i\infty) = \begin{cases} \frac{1}{2}\pi \text{sgn } x, & \text{for } 0 < |x| < \infty, \\ \pm \frac{1}{2}\pi, & \text{for } x = 0. \end{cases} \quad (48)$$

$$\text{Arctan}(\pm\infty + iy) = \pm \frac{1}{2}\pi, \quad \text{for } |y| < \infty. \quad (49)$$

Strictly speaking, $\infty e^{i\theta}$, $x \pm i\infty$, and $\pm\infty + iy$ should not be considered as points in the complex plane. However, in the extended complex plane, which is defined by $\bar{\mathbb{C}} \equiv \mathbb{C} \cup \{\infty\}$, where ∞ is called *the point of infinity*,⁴ there are no distinctions among $\infty e^{i\theta}$, $x \pm i\infty$, and $\pm\infty + iy$, as all of these quantities are identified with a single point, denoted by ∞ .

⁴Geometrically, the complex plane plus the point of infinity can be mapped onto a surface of a sphere (called the Riemann sphere) by stereographic projection. Place the sphere on top of the complex plane such that the origin of the complex plane coincides with the south pole. Consider a straight line from any complex number in the complex plane to the north pole. Before it reaches the north pole, this line intersects the surface of the sphere at a unique point. Thus, every complex number in the complex plane is uniquely associated with a point on the surface of the Riemann sphere. In particular, the north pole itself corresponds to complex infinity. For further details, see Refs. 3 and 5.

That is, the point of infinity (also called *complex infinity*) corresponds to $|z| = \infty$ (where $z \in \overline{\mathbb{C}}$), independently of the direction in which infinity is approached in the complex plane. In particular, $z = \infty$ lies on the branch cut of $\text{Arctan } z$ in the extended complex plane. A priori, $\text{Arctan}(\infty)$ is not well-defined, as its value could be either $\frac{1}{2}\pi$ or $-\frac{1}{2}\pi$ in light of eqs. (47)–(49). In a convention where $\text{Arccot}(0) = \frac{1}{2}\pi$ [cf. eq. (20)], it makes sense to define

$$\text{Arctan}(\infty) = \frac{1}{2}\pi, \quad (50)$$

which preserves the relation $\text{Arctan } z = \text{Arccot}(1/z)$ for all values of $z \in \overline{\mathbb{C}}$. In contrast to eq. (20), note that eq. (50) is *not* adopted by Mathematica.

Similar methods can be applied in evaluating $\text{Arccot}(x + iy)$. Using

$$\ln\left(1 + \frac{i}{z}\right) = \frac{1}{2}\ln\left(\frac{1 + 2y + x^2 + y^2}{x^2 + y^2}\right) + i\arg\left(1 + \frac{y + ix}{x^2 + y^2}\right), \quad (51)$$

$$\ln\left(1 - \frac{i}{z}\right) = \frac{1}{2}\ln\left(\frac{1 - 2y + x^2 + y^2}{x^2 + y^2}\right) + i\arg\left(1 - \frac{y + ix}{x^2 + y^2}\right), \quad (52)$$

it follows that

$$\text{Arccot}(x + iy) = \frac{1}{2} \left[\arg\left(1 + \frac{y + ix}{x^2 + y^2}\right) - \arg\left(1 - \frac{y + ix}{x^2 + y^2}\right) \right] - \frac{1}{4}i \ln\left(\frac{x^2 + (1+y)^2}{x^2 + (1-y)^2}\right). \quad (53)$$

As before, it is evident that for all values of x and y , excluding the branch cuts specified in eq. (17),

$$-\pi < \arg\left(1 + \frac{y + ix}{x^2 + y^2}\right) - \arg\left(1 - \frac{y + ix}{x^2 + y^2}\right) < \pi. \quad (54)$$

Hence, we can again apply eq. (A.22) with $N_- = 0$ to obtain

$$\begin{aligned} \arg\left(1 + \frac{y + ix}{x^2 + y^2}\right) - \arg\left(1 - \frac{y + ix}{x^2 + y^2}\right) &= \arg\left(\frac{x^2 + y^2 + y + ix}{x^2 + y^2 - y - ix}\right) \\ &= \arg\left(\frac{(x^2 + y^2)(x^2 + y^2 - 1 + 2ix)}{x^2 + (x^2 + y^2 - y)^2}\right). \end{aligned} \quad (55)$$

The case of $x = 0$ and $|y| < 1$ corresponding to the branch cut specified in eq. (17), which was excluded in eq. (55), can be separately treated. If $y \neq 0$ then

$$\arg\left(1 + \frac{1}{y}\right) - \arg\left(1 - \frac{1}{y}\right) = -\pi \operatorname{sgn} y, \quad \text{for } 0 < |y| < 1, \quad (56)$$

Using Table 1, we conclude that

$$\arg\left(1 + \frac{y + ix}{x^2 + y^2}\right) - \arg\left(1 - \frac{y + ix}{x^2 + y^2}\right) = \begin{cases} \text{Arctan}\left(\frac{2x}{x^2 + y^2 - 1}\right), & \text{for } |z| > 1, \\ \text{Arctan}\left(\frac{2x}{x^2 + y^2 - 1}\right) + \pi \operatorname{sgn} x, & \text{for } x \neq 0 \text{ and } |z| < 1, \\ -\pi \operatorname{sgn} y, & \text{for } x = 0 \text{ and } 0 < |y| < 1. \end{cases} \quad (57)$$

Hence, eq. (53) yields

$$\operatorname{Arccot}(x+iy) = \begin{cases} \frac{1}{2}\operatorname{Arctan}\left(\frac{2x}{x^2+y^2-1}\right) - \frac{1}{4}i \operatorname{Ln}\left(\frac{x^2+(1+y)^2}{x^2+(1-y)^2}\right), & \text{for } |z| > 1, \\ \frac{1}{2}\operatorname{Arctan}\left(\frac{2x}{x^2+y^2-1}\right) + \frac{1}{2}\pi \operatorname{sgn} x - \frac{1}{4}i \operatorname{Ln}\left(\frac{x^2+(1+y)^2}{x^2+(1-y)^2}\right), & \text{for } x \neq 0 \text{ and } |z| < 1, \\ -\frac{1}{2}\pi \operatorname{sgn} y - \frac{1}{2}i \operatorname{Ln}\left(\frac{1+y}{1-y}\right), & \text{for } x = 0 \text{ and } 0 < |y| < 1, \end{cases} \quad (58)$$

where the principal values of the real Arctan function and the real logarithm are employed on the right-hand side of eq. (36).⁵ Note that the value of $\operatorname{Arccot}(iy)$ for $0 < |y| < 1$ given in eq. (58) is an immediate consequence of eq. (13).

As a check of these results, one can also evaluate $\operatorname{Arccot}(x+iy)$ by making use eq. (13):

$$\operatorname{Arccot}(x+iy) = \operatorname{Arctan}\left(\frac{1}{x+iy}\right) = \operatorname{Arctan}\left(\frac{x-iy}{x^2+y^2}\right). \quad (59)$$

By using eq. (36) in the evaluation of the Arctangent function, we have checked that the results of eq. (58) are reproduced. Moreover, one can verify using eqs. (36) and (58) that

$$\operatorname{Arctan}(x+iy) + \operatorname{Arccot}(x+iy) = \begin{cases} \frac{1}{2}\pi \operatorname{sgn} x, & \text{for } x \neq 0, \\ \frac{1}{2}\pi \operatorname{sgn} y, & \text{for } x = 0 \text{ and } |y| > 1, \\ -\frac{1}{2}\pi \operatorname{sgn} y, & \text{for } x = 0 \text{ and } 0 < |y| < 1, \end{cases} \quad (60)$$

in agreement with eq. (26).

If $y = 0$ then eq. (58) yields

$$\operatorname{Arccot}(x) = \frac{1}{2}\operatorname{Arctan}\left(\frac{2x}{x^2-1}\right) + \frac{1}{2}\pi \operatorname{sgn} x, \quad \text{for } 0 < |x| < 1. \quad (61)$$

That is, $\operatorname{Arccot}(x)$ is discontinuous at $x = 0$ as previously noted in eq. (25). One can generalize this observation by examining the behavior of $\operatorname{Arccot}(x+iy)$ in the limit as $(x, y) \rightarrow (0, 0)$ in the complex plane. Using eq. (58) and writing $x+iy = re^{i\theta}$, then for $0 < r < 1$ and $-\pi < \theta \leq \pi$,

$$\operatorname{Arccot}(re^{i\theta}) = \begin{cases} \frac{1}{2}\operatorname{Arctan}\left(\frac{2r\cos\theta}{r^2-1}\right) + \frac{1}{2}\pi \operatorname{sgn}(\cos\theta) - \frac{1}{4}i \operatorname{Ln}\left(\frac{r^2+2r\sin\theta+1}{r^2-2r\sin\theta+1}\right), & \text{for } \cos\theta \neq 0, \\ \mp\left[\frac{1}{2}\pi + \frac{1}{2}i \operatorname{Ln}\left(\frac{1+r\sin\theta}{1-r\sin\theta}\right)\right], & \text{for } \theta = \pm\frac{1}{2}\pi. \end{cases} \quad \text{for } r < 1. \quad (62)$$

Taking the limit as $r \rightarrow 0$ yields

$$\operatorname{Arccot}(re^{i\theta}) = \begin{cases} \frac{1}{2}\pi \operatorname{sgn}(\cos\theta) + \mathcal{O}(r), & \text{for } \cos\theta \neq 0, \\ \mp\frac{1}{2}\pi + \mathcal{O}(r), & \text{for } \theta = \pm\frac{1}{2}\pi, \end{cases} \quad (63)$$

which generalizes the discontinuity of the limiting case exhibited in eq. (25). In particular,

⁵An alternative derivation of $\operatorname{Arccot}(x+iy)$ [assuming $|z|^2 = x^2 + y^2 > 1$] is given in Appendix C.

the convention adopted in eq. (20) that assigns the value $\text{Arccot}(0) = \frac{1}{2}\pi$ to the principal value of the complex arccotangent function corresponds to evaluating $\text{Arccot}(x + iy)$ as $(x, y) \rightarrow (0, 0)$, where the limit is approached from the region of the complex plane where $x > 0$ or where $x = 0$ and $y < 0$.

Although eq. (58) does not specify the value of $\text{Arccot}(x + iy)$ for $|z|^2 \equiv x^2 + y^2 = 1$ (with $x \neq 0$), one can check that the limit is well defined independently of whether one computes limit as $|z| \rightarrow 1 \pm \epsilon$ for a positive infinitesimal ϵ . Using $\text{Arctan}(\pm\infty) = \pm\frac{1}{2}\pi$, it follows that

$$\text{Arccot}(x + iy) = \frac{1}{4} \left[\pi \operatorname{sgn} x - i \ln \left(\frac{1+y}{1-y} \right) \right], \quad \text{for } x^2 + y^2 = 1 \text{ and } x \neq 0, \quad (64)$$

or equivalently,

$$\text{Arccot}(e^{i\theta}) = \frac{1}{4} \left[\pi \operatorname{sgn}(\cos \theta) - i \ln \left(\frac{1+\sin \theta}{1-\sin \theta} \right) \right], \quad \text{for } \cos \theta \neq 0. \quad (65)$$

As expected, $\text{Arccot}(x + iy)$ is a continuous function in the complex plane as one moves from the region of $|z| > 1$ to the region of $|z| < 1$, as long as one does not traverse one of the branch cuts. Moreover, eq. (58) also provides instructions for the proper limit employed in defining the value of $\text{Arccot}(iy)$ on the branch cut (i.e., when $|y| < 1$). Namely,

$$\text{Arccot}(iy) = \lim_{\epsilon \rightarrow 0^+} \text{Arccot}(-\epsilon \operatorname{sgn} y + iy), \quad \text{for } 0 < |y| < 1, \quad (66)$$

whereas $\text{Arccot}(0) = \frac{1}{2}\pi$ by the convention established in eq. (20) [see also the discussion below eq. (63)]. The discontinuity across the branch cut is given by

$$\lim_{\epsilon \rightarrow 0^+} [\text{Arccot}(-\epsilon \operatorname{sgn} y + iy) - \text{Arccot}(\epsilon \operatorname{sgn} y + iy)] = -\pi \operatorname{sgn} y, \quad \text{for } 0 < |y| < 1, \quad (67)$$

$$\lim_{\epsilon \rightarrow 0^+} [\text{Arccot}(\epsilon) - \text{Arccot}(-\epsilon)] = \pi, \quad \text{for } y = 0, \quad (68)$$

where the last result above was previously obtained in eq. (25). At the branch points, $z = \pm i$, eq. (13) implies that $\text{Arccot}(\pm i)$ is singular, but with a finite discontinuity

$$\lim_{\epsilon \rightarrow 0^+} [\text{Arccot}(-\epsilon \pm i) - \text{Arccot}(\epsilon \pm i)] = -\frac{1}{2}\pi. \quad (69)$$

As noted below eq. (42), the factor of $\frac{1}{2}$ in eq. (69) can be understood as an average of the discontinuity when $|y| < 1$ and the absence of a discontinuity when $|y| > 1$.

The formulae for $\text{Arctan}(x + iy)$ and $\text{Arccot}(x + iy)$ presented above (for $x, y \in \mathbb{R}$) have been checked and numerically verified using Mathematica.

4 The inverse trigonometric functions: arcsin and arccos

The arcsine function is the solution to the equation:

$$z = \sin w = \frac{e^{iw} - e^{-iw}}{2i}.$$

Defining $v \equiv e^{iw}$ and multiplying the resulting equation by v yields the quadratic equation,

$$v^2 - 2izv - 1 = 0. \quad (70)$$

The solution to eq. (70) is:

$$v = iz + (1 - z^2)^{1/2}. \quad (71)$$

Since z is a complex variable, $(1 - z^2)^{1/2}$ is the complex square-root function. This is a multivalued function with two possible values that differ by an overall minus sign. Hence, we do not explicitly write out the \pm sign in eq. (71). To avoid ambiguity, we shall write

$$\begin{aligned} v &= iz + (1 - z^2)^{1/2} = iz + e^{\frac{1}{2}\ln(1-z^2)} = iz + e^{\frac{1}{2}[\ln|1-z^2| + i\arg(1-z^2)]} \\ &= iz + |1 - z^2|^{1/2} e^{\frac{i}{2}\arg(1-z^2)}. \end{aligned}$$

In particular, note that

$$e^{\frac{i}{2}\arg(1-z^2)} = e^{\frac{i}{2}\text{Arg}(1-z^2)} e^{in\pi} = \pm e^{\frac{i}{2}\text{Arg}(1-z^2)}, \quad \text{for } n = 0, 1,$$

which exhibits the two possible sign choices.

By definition, $v \equiv e^{iw}$, from which it follows that

$$w = -i \ln v = -i \ln \left(iz + |1 - z^2|^{1/2} e^{\frac{i}{2}\arg(1-z^2)} \right).$$

The solution to $z = \sin w$ is $w = \arcsin z$. Hence,

$$\boxed{\arcsin z = -i \ln \left(iz + |1 - z^2|^{1/2} e^{\frac{i}{2}\arg(1-z^2)} \right)}$$

The arccosine function is the solution to the equation:

$$z = \cos w = \frac{1}{2} [e^{iw} + e^{-iw}].$$

Letting $v \equiv e^{iw}$, we solve the equation

$$v + \frac{1}{v} = 2z.$$

Multiplying by v , one obtains a quadratic equation for v ,

$$v^2 - 2zv + 1 = 0. \quad (72)$$

The solution to eq. (72) is:

$$v = z + (z^2 - 1)^{1/2}.$$

Following the same steps as in the analysis of arcsine, we write

$$w = \arccos z = -i \ln v = -i \ln [z + (z^2 - 1)^{1/2}], \quad (73)$$

where $(z^2 - 1)^{1/2}$ is the multivalued square root function. More explicitly,

$$\arccos z = -i \ln \left(z + |z^2 - 1|^{1/2} e^{\frac{i}{2}\arg(z^2-1)} \right). \quad (74)$$

It is sometimes more convenient to rewrite eq. (74) in a slightly different form. Recall that

$$\arg(z_1 z_2) = \arg z + \arg z_2, \quad (75)$$

as a *set equality* [cf. eq. (A.12)]. We now substitute $z_1 = z$ and $z_2 = -1$ into eq. (75) and

note that $\arg(-1) = \pi + 2\pi n$ (for $n = 0, \pm 1, \pm 2, \dots$) and $\arg z = \arg z + 2\pi n$ as a set equality. It follows that

$$\arg(-z) = \pi + \arg z,$$

as a set equality. Thus,

$$e^{\frac{i}{2}\arg(z^2-1)} = e^{i\pi/2} e^{\frac{i}{2}\arg(1-z^2)} = ie^{\frac{i}{2}\arg(1-z^2)},$$

and we can rewrite eq. (73) as follows:

$$\arccos z = -i \ln \left(z + i\sqrt{1-z^2} \right), \quad (76)$$

which is equivalent to the more explicit form,

$$\boxed{\arccos z = -i \ln \left(z + i|1-z^2|^{1/2} e^{\frac{i}{2}\arg(1-z^2)} \right)}$$

The arcsine and arccosine functions are related in a very simple way. Using eq. (71),

$$\frac{i}{v} = \frac{i}{iz + \sqrt{1-z^2}} = \frac{i(-iz + \sqrt{1-z^2})}{(iz + \sqrt{1-z^2})(-iz + \sqrt{1-z^2})} = z + i\sqrt{1-z^2},$$

which we recognize as the argument of the logarithm in the definition of the arccosine [cf. eq. (76)]. Using eq. (6), it follows that

$$\arcsin z + \arccos z = -i \left[\ln v + \ln \left(\frac{i}{v} \right) \right] = -i \ln \left(\frac{iv}{v} \right) = -i \ln i.$$

Since $\ln i = i(\frac{1}{2}\pi + 2\pi n)$ for $n = 0, \pm 1, \pm 2, \dots$, we conclude that

$$\boxed{\arcsin z + \arccos z = \frac{1}{2}\pi + 2\pi n, \quad \text{for } n = 0, \pm 1, \pm 2, \dots} \quad (77)$$

5 The principal values Arcsin and Arccos

In Mathematica, the principal value of the arcsine function is obtained by employing the principal value of the logarithm and the principle value of the square-root function (which corresponds to employing the principal value of the argument). Thus,

$$\text{Arcsin } z = -i \text{Ln} \left(iz + |1-z^2|^{1/2} e^{\frac{i}{2}\text{Arg}(1-z^2)} \right). \quad (78)$$

It is convenient to introduce some notation for the principle value of the square-root function. Consider the multivalued square root function, denoted by $z^{1/2}$. Henceforth, we shall employ the symbol \sqrt{z} to denote the single-valued function,

$$\sqrt{z} = \sqrt{|z|} e^{\frac{1}{2}\text{Arg } z}, \quad (79)$$

where $\sqrt{|z|}$ denotes the unique positive squared root of the real number $|z|$. In this notation, eq. (78) is rewritten as:

$$\boxed{\text{Arcsin } z = -i \text{Ln} \left(iz + \sqrt{1-z^2} \right)} \quad (80)$$

One noteworthy property of the principal value of the arcsine function is

$$\text{Arcsin}(-z) = -\text{Arcsin} z. \quad (81)$$

To prove this result, it is convenient to define:

$$v = iz + \sqrt{1 - z^2}, \quad \frac{1}{v} = \frac{1}{iz + \sqrt{1 - z^2}} = -iz + \sqrt{1 - z^2}. \quad (82)$$

Then,

$$\text{Arcsin} z = -i \ln v, \quad \text{Arcsin}(-z) = -i \ln \left(\frac{1}{v} \right).$$

The second logarithm above can be simplified by making use of eq. (B.25),

$$\ln(1/z) = \begin{cases} -\ln(z) + 2\pi i, & \text{if } z \text{ is real and negative,} \\ -\ln(z), & \text{otherwise.} \end{cases} \quad (83)$$

In Appendix F, we prove that v can never be real and negative. Hence it follows from eq. (83) that

$$\text{Arcsin}(-z) = -i \ln \left(\frac{1}{v} \right) = i \ln v = -\text{Arcsin} z,$$

as asserted in eq. (81).

We now examine the principal value of the arcsine for real-valued arguments. The arcsine function is real when its argument lies in the range $-1 \leq x \leq 1$. Setting $z = x$, where x is real and $|x| \leq 1$,

$$\begin{aligned} \text{Arcsin} x &= -i \ln \left(ix + \sqrt{1 - x^2} \right) = -i \left[\ln |ix + \sqrt{1 - x^2}| + i \arg \left(ix + \sqrt{1 - x^2} \right) \right] \\ &= \arg \left(ix + \sqrt{1 - x^2} \right), \quad \text{for } |x| \leq 1, \end{aligned} \quad (84)$$

since $ix + \sqrt{1 - x^2}$ is a complex number with magnitude equal to 1 when x is real with $|x| \leq 1$. Moreover, $ix + \sqrt{1 - x^2}$ lives either in the first or fourth quadrant of the complex plane, since $\text{Re}(ix + \sqrt{1 - x^2}) \geq 0$. It follows that:

$$-\frac{\pi}{2} \leq \text{Arcsin} x \leq \frac{\pi}{2}, \quad \text{for } |x| \leq 1. \quad (85)$$

In Mathematica, the principal value of the arccosine is defined by:

$$\text{Arccos} z = \frac{1}{2}\pi - \text{Arcsin} z. \quad (86)$$

We demonstrate below that this definition is equivalent to choosing the principal value of the complex logarithm and the principal value of the square root in eq. (76). That is,

$$\text{Arccos} z = -i \ln \left(z + i\sqrt{1 - z^2} \right)$$

(87)

To verify that eq. (86) is a consequence of eq. (87), we employ the notation of eq. (82) to obtain:

$$\text{Arcsin } z + \text{Arccos } z = -i \left[\text{Ln}|v| + \text{Ln} \left(\frac{1}{|v|} \right) + i \text{Arg } v + i \text{Arg} \left(\frac{i}{v} \right) \right] = \text{Arg } v + \text{Arg} \left(\frac{i}{v} \right). \quad (88)$$

It is straightforward to check that:

$$\text{Arg } v + \text{Arg} \left(\frac{i}{v} \right) = \frac{1}{2}\pi, \quad \text{for } \text{Re } v \geq 0.$$

However in Appendix F, we prove that $\text{Re } v \equiv \text{Re} (iz + \sqrt{1 - z^2}) \geq 0$ for all complex numbers z . Hence, eq. (88) yields:

$$\text{Arcsin } z + \text{Arccos } z = \frac{1}{2}\pi, \quad (89)$$

as claimed. Note that eqs. (81) and (89) imply that

$$\text{Arccos}(-z) = \pi - \text{Arccos } z. \quad (90)$$

We now examine the principal value of the arccosine for real-valued arguments. The arccosine function is real when its argument lies in the range $-1 \leq x \leq 1$. Setting $z = x$, where x is real and $|x| \leq 1$,

$$\begin{aligned} \text{Arccos } x &= -i \text{Ln} \left(x + i\sqrt{1 - x^2} \right) = -i \left[\text{Ln} \left| x + i\sqrt{1 - x^2} \right| + i \text{Arg} \left(x + i\sqrt{1 - x^2} \right) \right] \\ &= \text{Arg} \left(x + i\sqrt{1 - x^2} \right), \quad \text{for } |x| \leq 1, \end{aligned} \quad (91)$$

since $x + i\sqrt{1 - x^2}$ is a complex number with magnitude equal to 1 when x is real with $|x| \leq 1$. Moreover, $x + i\sqrt{1 - x^2}$ lives either in the first or second quadrant of the complex plane, since $\text{Im}(x + i\sqrt{1 - x^2}) \geq 0$. It follows that:

$$0 \leq \text{Arccos } x \leq \pi, \quad \text{for } |x| \leq 1. \quad (92)$$

The principal value of the complex arcsine and arccosine functions are single-valued for all complex z . The choice of branch cuts for $\text{Arcsin } z$ and $\text{Arccos } z$ must coincide in light of eq. (86). Moreover, due to the standard branch cut of the principal value square root function,⁶ it follows that $\text{Arcsin } z$ is discontinuous when $z = x + iy$ crosses lines on the real axis such that⁷

$$y = 0 \quad \text{and} \quad -\infty < x < -1 \quad \text{and} \quad 1 < x < \infty. \quad (93)$$

⁶One can check that the branch cut of the Ln function in eq. (80) is never encountered for any finite value of z . For example, in the case of $\text{Arcsin } z$, the branch cut of Ln can only be reached if $iz + \sqrt{1 - z^2}$ is real and negative. But this never happens since if $iz + \sqrt{1 - z^2}$ is real then $z = iy$ for some real value of y , in which case $iz + \sqrt{1 - z^2} = -y + \sqrt{1 + y^2} > 0$.

⁷Note that for real w , we have $|\sin w| \leq 1$ and $|\cos w| \leq 1$. Hence, for both the functions $w = \text{Arcsin } z$ and $w = \text{Arccos } z$, it is desirable to choose the branch cuts to lie outside the interval on the real axis where $|\text{Re } z| \leq 1$.

These two lines comprise the branch cuts of $\text{Arcsin } z$ and $\text{Arccos } z$; each branch cut ends at a branch point located at $x = -1$ and $x = 1$, respectively (although the square root function is not divergent at these points).⁸

We can now evaluate the principal values of the complex arcsine and arccosine functions on their branch cuts, i.e., when $z = x + iy$ is real and $|x| > 1$. In this case,

$$|1 - x^2|^{1/2} e^{\frac{i}{2}\text{Arg}(1-z^2)} = |x^2 - 1|^{1/2} e^{i\pi/2} = i\sqrt{x^2 - 1}. \quad (94)$$

For $x > 1$,

$$\begin{aligned} \text{Arcsin } x &= -i \ln[i(x + \sqrt{x^2 - 1})] = -i [\ln(x + \sqrt{x^2 - 1}) + \frac{1}{2}i\pi] \\ &= \frac{1}{2}\pi - i \ln(x + \sqrt{x^2 - 1}). \end{aligned} \quad (95)$$

$$\begin{aligned} \text{Arcsin}(-x) &= -i \ln[-i(x - \sqrt{x^2 - 1})] = -i [\ln(x - \sqrt{x^2 - 1}) - \frac{1}{2}i\pi] \\ &= -\frac{1}{2}\pi - i \ln(x - \sqrt{x^2 - 1}) = -\frac{1}{2}\pi - i \ln\left(\frac{1}{x + \sqrt{x^2 - 1}}\right) \\ &= -\frac{1}{2}\pi + i \ln(x + \sqrt{x^2 - 1}), \end{aligned} \quad (96)$$

as expected in light of eq. (81). We can combine eqs. (95) and (96) into a single equation,

$$\text{Arcsin } x = \left[\frac{1}{2}\pi - i \ln(|x| + \sqrt{x^2 - 1}) \right] \text{sgn}(x), \quad \text{for } |x| > 1. \quad (97)$$

Using eqs. (89) and (97), we then obtain

$$\text{Arccos } x = \begin{cases} i \ln(|x| + \sqrt{x^2 - 1}), & \text{for } x > 1, \\ \pi - i \ln(|x| + \sqrt{x^2 - 1}), & \text{for } x < -1. \end{cases} \quad (98)$$

To obtain the relations between the single-valued and multivalued functions, we first notice that the multivalued nature of the logarithms imply that $\text{arcsin } z$ can take on the values $\text{Arcsin } z + 2\pi n$ and $\text{arccos } z$ can take on the values $\text{Arccos } z + 2\pi n$, where n is any integer. However, we must also take into account the fact that $(1 - z^2)^{1/2}$ can take on two values, $\pm\sqrt{1 - z^2}$. In particular,

$$\begin{aligned} \text{arcsin } z &= -i \ln(iz \pm \sqrt{1 - z^2}) = -i \ln\left(\frac{-1}{iz \mp \sqrt{1 - z^2}}\right) = -i [\ln(-1) - \ln(iz \mp \sqrt{1 - z^2})] \\ &= i \ln(iz \mp \sqrt{1 - z^2}) + (2n + 1)\pi, \end{aligned}$$

where n is any integer.

Likewise,

$$\text{arccos } z = -i \ln(z \pm i\sqrt{1 - z^2}) = -i \ln\left(\frac{1}{z \mp i\sqrt{1 - z^2}}\right) = i \ln(z \mp i\sqrt{1 - z^2}) + 2\pi n,$$

⁸The functions $\text{Arcsin } z$ and $\text{Arccos } z$ also possess a branch point at the point of infinity. This can be verified by demonstrating that $\text{Arcsin}(1/z)$ and $\text{Arccos}(1/z)$ possess a branch point at $z = 0$. For further details, see e.g. Section 58 of Ref 7.

where n is any integer. Hence, it follows that

$$\arcsin z = (-1)^n \text{Arcsin } z + n\pi, \quad n = 0, \pm 1, \pm 2, \dots, \quad (99)$$

$$\arccos z = \pm \text{Arccos } z + 2n\pi, \quad n = 0, \pm 1, \pm 2, \dots, \quad (100)$$

where either $\pm \text{Arccos } z$ can be employed to obtain a possible value of $\arccos z$. In particular, the choice of $n = 0$ in eq. (100) implies that:

$$\arccos z = - \arccos z, \quad (101)$$

which should be interpreted as a set equality. Note that one can use eqs. (99) and (100) along with eq. (86) to confirm the result obtained in eq. (77).

Finally, we shall derive explicit expressions for $\text{Arcsin}(x + iy)$ and $\text{Arccos}(x + iy)$ for $x, y \in \mathbb{R}$ (e.g., see Section 10.4 of Ref. 8). First, we write

$$\text{Arcsin}(x + iy) = u(x, y) + iv(x, y). \quad (102)$$

In light of eqs. (85) and (99), it follows that

$$-\frac{1}{2}\pi \leq u(x, y) \leq \frac{1}{2}\pi. \quad (103)$$

Then, eq. (102) yields:

$$x + iy = \sin(u + iv) = \sin u \cosh v + i \cos u \sinh v. \quad (104)$$

Thus, we can identify

$$x = \sin u \cosh v, \quad y = \cos u \sinh v. \quad (105)$$

First, we consider the case of $y \neq 0$. Then, $\cos u > 0$ [in light of eqs. (103) and (105)] and $\sinh v \neq 0$. In particular,

$$\operatorname{sgn} y = \operatorname{sgn}(\sinh v) = \operatorname{sgn} v. \quad (106)$$

It immediately follows that

$$\frac{x^2}{\cosh^2 v} + \frac{y^2}{\sinh^2 v} = 1. \quad (107)$$

Using $\sinh^2 v = \cosh^2 v - 1$, eq. (107) yields a quadratic equation for $\cosh^2 v$,

$$\cosh^4 v - (x^2 + y^2 + 1) \cosh^2 v + x^2 = 0. \quad (108)$$

In light of the inequality,

$$\cosh v = \frac{1}{2}(e^v + e^{-v}) > 1, \quad \text{for nonzero } v \in \mathbb{R}, \quad (109)$$

it follows that only one of the two solutions of eq. (108) is acceptable,

$$\cosh^2 v = \frac{1}{2}[x^2 + y^2 + 1 + \sqrt{(x^2 + y^2 + 1)^2 - 4x^2}]. \quad (110)$$

Taking the square root of eq. (110), only the positive root satisfies eq. (109),

$$\cosh v = \frac{1}{2} [\sqrt{(x+1)^2 + y^2} + \sqrt{(x-1)^2 + y^2}] . \quad (111)$$

Plugging this result into eq. (105) yields:

$$\sin u = \frac{x}{\cosh v} = \frac{1}{2} [\sqrt{(x+1)^2 + y^2} - \sqrt{(x-1)^2 + y^2}] . \quad (112)$$

Hence it follows from eqs. (103) and (112) that

$$u(x, y) = \text{Arcsin} \left\{ \frac{1}{2} [\sqrt{(x+1)^2 + y^2} - \sqrt{(x-1)^2 + y^2}] \right\} . \quad (113)$$

In contrast, eq. (111) alone only determines $v(x, y)$ up to an overall sign that must be fixed by other considerations. In particular, given the equation $w = \cosh v$ for $v \in \mathbb{R}$, suppose we wish to solve for v in terms of w . In light of the definition of $\cosh v$ given in eq. (109), it follows that if v is a solution then so is $-v$. The sign of v can be determined by making use of eq. (106). It then follows that

$$v(x, y) = \text{sgn}(y) \text{Arccosh} \left\{ \frac{1}{2} [\sqrt{(x+1)^2 + y^2} + \sqrt{(x-1)^2 + y^2}] \right\} , \quad (114)$$

where the inverse hyperbolic cosine function Arccosh is a single valued function [cf. eq. (157)]. Hence we end up with,

$$\begin{aligned} \text{Arcsin}(x + iy) &= \text{Arcsin} \left\{ \frac{1}{2} [\sqrt{(x+1)^2 + y^2} - \sqrt{(x-1)^2 + y^2}] \right\} \\ &\quad + i \text{sgn } y \text{Arccosh} \left\{ \frac{1}{2} [\sqrt{(x+1)^2 + y^2} + \sqrt{(x-1)^2 + y^2}] \right\} , \quad \text{for } y \neq 0. \end{aligned} \quad (115)$$

Next, we consider the case of $y = 0$. Then eq. (105) yields

$$x = \sin u \cosh v , \quad \cos u \sinh v = 0 . \quad (116)$$

If $y = 0$ and $|x| \leq 1$, then $v = 0$ and $\text{Arcsin}(x + iy)$ reduces to the real arcsine function. In this case, note that the $y \rightarrow 0$ limit of eq. (115) reduces to $\text{Arcsin } x$ after using $\text{Arccosh}(1) = 0$. If $y = 0$ and $|x| > 1$ then it follows that $\sinh v \neq 0$ (since $|\sin u| \leq 1$ and $\cosh v \geq 1$). Hence, one can conclude that $\cos u = 0$, which implies that $|\sin u| = 1$. Therefore, eq. (116) yields

$$\cosh v = |x| , \quad \sin u = \frac{x}{\cosh v} = \frac{x}{|x|} = \text{sgn } x . \quad (117)$$

That is,

$$u = \text{Arcsin}(\text{sgn } x) = \frac{1}{2}\pi \text{sgn } x , \quad \text{for } y = 0 \text{ and } |x| > 1 , \quad (118)$$

$$v = \pm \text{Arccosh}|x| = \pm \text{Ln}(|x| + \sqrt{x^2 - 1}) , \quad \text{for } y = 0 \text{ and } |x| > 1 , \quad (119)$$

after making use of eq. (157). Note that in this case, the sign of v is not determined by eq. (117) alone. This ambiguity is not surprising as $|x| > 1$ corresponds to the branch cut

of the complex arcsine function. Using the principal value of $\text{Arcsin } x$ that was obtained in eq. (97), one can employ eq. (115) to conclude that

$$\text{Arcsin } x = \lim_{\epsilon \rightarrow 0^+} \text{Arcsin}(x - i\epsilon \text{sgn } x), \quad \text{for } |x| > 1. \quad (120)$$

The discontinuity across the branch cut is given by

$$\lim_{\epsilon \rightarrow 0^+} [\text{Arcsin}(x - i\epsilon \text{sgn } x) - \text{Arcsin}(x + i\epsilon \text{sgn } x)] = -2i \text{sgn } x \text{Arccosh}|x|, \quad \text{for } |x| > 1. \quad (121)$$

The discontinuity is not present at $x = \pm 1$, as both sides of eq. (121) vanish in this limit.

One can derive an expression for $\text{Arccos}(x + iy)$ using a similar technique. However, it is simpler to employ eqs. (89) and (115) to obtain:

$$\begin{aligned} \text{Arccos}(x + iy) &= \text{Arccos} \left\{ \frac{1}{2} \left[\sqrt{(x+1)^2 + y^2} - \sqrt{(x-1)^2 + y^2} \right] \right\} \\ &\quad - i \text{sgn } y \text{Arccosh} \left\{ \frac{1}{2} \left[\sqrt{(x+1)^2 + y^2} + \sqrt{(x-1)^2 + y^2} \right] \right\}, \quad \text{for } y \neq 0. \end{aligned} \quad (122)$$

If $|x| \leq 1$ then the $y \rightarrow 0$ limit of eq. (122) reduces to the real arccosine function, $\text{Arccos } x$, after using $\text{Arccosh}(1) = 0$. If $y = 0$ and $|x| > 1$, then the principal value of $\text{Arccos } x$ is given by eq. (98). Hence, one can employ eq. (122) to conclude that

$$\text{Arccos } x = \lim_{\epsilon \rightarrow 0^+} \text{Arccos}(x - i\epsilon \text{sgn } x), \quad \text{for } |x| > 1. \quad (123)$$

The discontinuity across the branch cut is given by

$$\lim_{\epsilon \rightarrow 0^+} [\text{Arccos}(x - i\epsilon \text{sgn } x) - \text{Arccos}(x + i\epsilon \text{sgn } x)] = 2i \text{sgn } x \text{Arccosh}|x|, \quad \text{for } |x| > 1. \quad (124)$$

The discontinuity is not present at $x = \pm 1$, as both sides of eq. (124) vanish in this limit.

Efficient algorithms for reliable and accurate evaluations of the complex arcsine and arccosine functions can be found in Ref. 9.

6 The inverse hyperbolic functions: arctanh and arccoth

Consider the solution to the equation

$$z = \tanh w = \frac{\sinh w}{\cosh w} = \left(\frac{e^w - e^{-w}}{e^w + e^{-w}} \right) = \left(\frac{e^{2w} - 1}{e^{2w} + 1} \right).$$

We now solve for e^{2w} ,

$$z = \frac{e^{2w} - 1}{e^{2w} + 1} \implies e^{2w} = \frac{1 + z}{1 - z}.$$

Taking the complex logarithm of both sides of the equation, we can solve for w ,

$$w = \frac{1}{2} \ln \left(\frac{1 + z}{1 - z} \right).$$

The solution to $z = \tanh w$ is $w = \operatorname{arctanh} z$. Hence,

$$\operatorname{arctanh} z = \frac{1}{2} \ln \left(\frac{1+z}{1-z} \right) \quad (125)$$

Similarly, by considering the solution to the equation

$$z = \coth w = \frac{\cosh w}{\sinh w} = \left(\frac{e^w + e^{-w}}{e^w - e^{-w}} \right) = \left(\frac{e^{2w} + 1}{e^{2w} - 1} \right) .$$

we end up with:

$$\operatorname{arccoth} z = \frac{1}{2} \ln \left(\frac{z+1}{z-1} \right) \quad (126)$$

The above results then yield:

$$\operatorname{arccoth}(z) = \operatorname{arctanh} \left(\frac{1}{z} \right) ,$$

as a set equality.

Finally, we note the relation between the inverse trigonometric and the inverse hyperbolic functions:

$$\begin{aligned} \operatorname{arctanh} z &= i \operatorname{arctan}(-iz) , \\ \operatorname{arccoth} z &= i \operatorname{arccot}(iz) . \end{aligned}$$

As in the discussion at the end of Section 1, one can rewrite eqs. (125) and (126) in an equivalent form:

$$\operatorname{arctanh} z = \frac{1}{2} [\ln(1+z) - \ln(1-z)] , \quad (127)$$

$$\operatorname{arccoth} z = \frac{1}{2} \left[\ln \left(1 + \frac{1}{z} \right) - \ln \left(1 - \frac{1}{z} \right) \right] . \quad (128)$$

7 The principal values Arctanh and Arccoth

Mathematica defines the principal values of the inverse hyperbolic tangent and inverse hyperbolic cotangent, Arctanh and Arccoth, by employing the principal value of the complex logarithms in eqs. (127) and (128). We can define the principal value of the inverse hyperbolic tangent function by employing the principal value of the logarithm,

$$\operatorname{Arctanh} z = \frac{1}{2} [\operatorname{Ln}(1+z) - \operatorname{Ln}(1-z)] \quad (129)$$

and

$$\operatorname{Arccoth} z = \operatorname{Arctanh} \left(\frac{1}{z} \right) = \frac{1}{2} \left[\operatorname{Ln} \left(1 + \frac{1}{z} \right) - \operatorname{Ln} \left(1 - \frac{1}{z} \right) \right] \quad (130)$$

One useful feature of these definitions is that they satisfy:

$$\begin{aligned}\operatorname{Arctanh}(-z) &= -\operatorname{Arctanh} z, \quad \text{for } z \neq \pm 1, \\ \operatorname{Arccoth}(-z) &= -\operatorname{Arccoth} z, \quad \text{for } z \neq \pm 1 \text{ and } z \neq 0.\end{aligned}\tag{131}$$

Note that the branch points at $z = \pm 1$ are excluded from the above definitions, as $\operatorname{Arctanh} z$ and $\operatorname{Arccoth} z$ are divergent at these two points. The definition of the principal value of the inverse hyperbolic cotangent given in eq. (130) is deficient in one respect since it is not well-defined at $z = 0$. For this special case, Mathematica defines

$$\operatorname{Arccoth}(0) = \frac{1}{2}i\pi.\tag{132}$$

Of course, this discussion parallels that of Section 3. Moreover, alternative definitions of $\operatorname{Arctanh} z$ and $\operatorname{Arccoth} z$ analogous to those defined in Appendix D for the corresponding inverse trigonometric functions can be found in Refs. 1, 2 and 10. There is no need to repeat fully the analysis of Section 3 since a comparison of eqs. (12) and (13) with eqs. (129) and (130) shows that the inverse trigonometric and inverse hyperbolic tangent and cotangent functions are related by:

$$\operatorname{Arctanh} z = i\operatorname{Arctan}(-iz),\tag{133}$$

$$\operatorname{Arccoth} z = i \operatorname{Arccot}(iz).\tag{134}$$

All other properties of the inverse hyperbolic tangent and cotangent functions can now be derived from the properties of the corresponding arctangent and arccotangent functions.

For example the branch cuts of these functions are easily obtained from eqs. (15) and (17). $\operatorname{Arctanh} z$ is discontinuous when $z = x + iy$ crosses the branch cuts located on the real axis such that⁹

$$y = 0 \quad \text{and} \quad -\infty < x < -1 \quad \text{and} \quad 1 < x < \infty.\tag{135}$$

$\operatorname{Arccoth} z$ is discontinuous when $z = x + iy$ crosses the branch cuts located on the real axis such that

$$y = 0 \quad \text{and} \quad -1 < x < 1.\tag{136}$$

In particular, for $x \in \mathbb{R}$,

$$\operatorname{Arctanh}(x) = \frac{1}{2} \left[\operatorname{Ln} \left(\frac{x+1}{x-1} \right) - i\pi \right] \operatorname{sgn} x, \quad \text{for } |x| > 1,\tag{137}$$

$$\operatorname{Arccoth}(x) = \frac{1}{2} \left[\operatorname{Ln} \left(\frac{1+x}{1-x} \right) - i\pi \right] \operatorname{sgn} x, \quad \text{for } |x| < 1,\tag{138}$$

and $\operatorname{Arccoth}(0) = \frac{1}{2}i\pi$ by the convention established in eq. (132). It is straightforward to

⁹Note that for real w , we have $|\tanh w| \leq 1$ and $|\coth w| \geq 1$. Thus, for $w = \operatorname{Arctanh} z$ it is convenient to choose the branch cut to lie outside the interval on the real axis where $|\operatorname{Re} z| \leq 1$. Likewise, for $w = \operatorname{Arccoth} z$ it is convenient to choose the branch cut to lie outside the interval on the real axis where $|\operatorname{Re} z| \geq 1$.

verify that:

$$\operatorname{Arctanh}(x) = \lim_{\epsilon \rightarrow 0^+} \operatorname{Arctanh}(x - i\epsilon \operatorname{sgn} x), \quad \text{for } |x| > 1, \quad (139)$$

$$\operatorname{Arccoth}(x) = \lim_{\epsilon \rightarrow 0^+} \operatorname{Arccoth}(x + i\epsilon \operatorname{sgn} x), \quad \text{for } 0 < |x| < 1. \quad (140)$$

The discontinuities across the branch cut are given by:

$$\lim_{\epsilon \rightarrow 0^+} [\operatorname{Arctanh}(x - i\epsilon \operatorname{sgn} x) - \operatorname{Arctanh}(x + i\epsilon \operatorname{sgn} x)] = -i\pi \operatorname{sgn} x, \quad \text{for } |x| > 1, \quad (141)$$

$$\lim_{\epsilon \rightarrow 0^+} [\operatorname{Arccoth}(x + i\epsilon \operatorname{sgn} x) - \operatorname{Arccoth}(x - i\epsilon \operatorname{sgn} x)] = -i\pi \operatorname{sgn} x, \quad \text{for } 0 < |x| < 1, \quad (142)$$

$$\lim_{\epsilon \rightarrow 0^+} [\operatorname{Arccoth}(-i\epsilon) - \operatorname{Arccoth}(i\epsilon)] = i\pi, \quad \text{for } x = 0. \quad (143)$$

At the branch points, $z = \pm 1$, eqs. (129) and (130) imply that both $\operatorname{Arctanh}(\pm 1)$ and $\operatorname{Arccoth}(\pm 1)$ are singular. Note that

$$\lim_{\epsilon \rightarrow 0^+} [\operatorname{Arctanh}(\pm 1 + i\epsilon) - \operatorname{Arccot}(\pm 1 - i\epsilon)] = \frac{1}{2}i\pi, \quad (144)$$

$$\lim_{\epsilon \rightarrow 0^+} [\operatorname{Arccoth}(\pm 1 + i\epsilon) - \operatorname{Arccot}(\pm 1 - i\epsilon)] = -\frac{1}{2}i\pi. \quad (145)$$

As noted below eq. (42), the factor of $\frac{1}{2}$ in eq. (144) can be understood as an average of the discontinuity when $|x| > 1$ and the absence of a discontinuity when $|x| < 1$, and similarly for the factor of $\frac{1}{2}$ in eq. (145) with the corresponding inequalities reversed.

The relations between the single-valued and multivalued functions can be summarized by:

$$\operatorname{arctanh} z = \operatorname{Arctanh} z + in\pi, \quad n = 0, \pm 1, \pm 2, \dots, \quad (146)$$

$$\operatorname{arccoth} z = \operatorname{Arccoth} z + in\pi, \quad n = 0, \pm 1, \pm 2, \dots. \quad (147)$$

8 The inverse hyperbolic functions: $\operatorname{arcsinh}$ and $\operatorname{arccosh}$

The inverse hyperbolic sine function is the solution to the equation:

$$z = \sinh w = \frac{1}{2}[e^w - e^{-w}].$$

Letting $v \equiv e^w$, we solve the equation

$$v - \frac{1}{v} = 2z.$$

Multiplying by v , one obtains a quadratic equation for v ,

$$v^2 - 2zv - 1 = 0. \quad (148)$$

The solution to eq. (148) is:

$$v = z + (1 + z^2)^{1/2}. \quad (149)$$

Since z is a complex variable, $(1+z^2)^{1/2}$ is the complex square-root function. This is a multivalued function with two possible values that differ by an overall minus sign. Hence, we do not explicitly write out the \pm sign in eq. (149). To avoid ambiguity, we shall write

$$\begin{aligned} v &= z + (1+z^2)^{1/2} = z + e^{\frac{1}{2}\ln(1+z^2)} = z + e^{\frac{1}{2}[\ln|1+z^2| + i\arg(1+z^2)]} \\ &= z + |1+z^2|^{1/2} e^{\frac{i}{2}\arg(1+z^2)}. \end{aligned}$$

By definition, $v \equiv e^w$, from which it follows that

$$w = \ln v = \ln \left(z + |1+z^2|^{1/2} e^{\frac{i}{2}\arg(1+z^2)} \right).$$

The solution to $z = \sinh w$ is $w = \operatorname{arcsinh} z$. Hence,

$$\boxed{\operatorname{arcsinh} z = \ln \left(z + |1+z^2|^{1/2} e^{\frac{i}{2}\arg(1+z^2)} \right)} \quad (150)$$

The inverse hyperbolic cosine function is the solution to the equation:

$$z = \cosh w = \frac{1}{2} [e^w + e^{-w}].$$

Letting $v \equiv e^w$, we solve the equation

$$v + \frac{1}{v} = 2z.$$

Multiplying by v , one obtains a quadratic equation for v ,

$$v^2 - 2zv + 1 = 0. \quad (151)$$

The solution to eq. (151) is:

$$v = z + (z^2 - 1)^{1/2}.$$

Following the same steps as in the analysis of inverse hyperbolic sine function, we write

$$w = \operatorname{arccosh} z = \ln v = \ln [z + (z^2 - 1)^{1/2}], \quad (152)$$

where $(z^2 - 1)^{1/2}$ is the multivalued square root function. More explicitly,

$$\boxed{\operatorname{arccosh} z = \ln \left(z + |z^2 - 1|^{1/2} e^{\frac{i}{2}\arg(z^2-1)} \right)}$$

The multivalued square root function satisfies:

$$(z^2 - 1)^{1/2} = (z + 1)^{1/2}(z - 1)^{1/2}.$$

Hence, an equivalent form for the multivalued inverse hyperbolic cosine function is:

$$\operatorname{arccosh} z = \ln [z + (z + 1)^{1/2}(z - 1)^{1/2}],$$

or equivalently,

$$\operatorname{arccosh} z = \ln \left(z + |z^2 - 1|^{1/2} e^{\frac{i}{2}\arg(z+1)} e^{\frac{i}{2}\arg(z-1)} \right). \quad (153)$$

Finally, we note the relations between the inverse trigonometric and the inverse hyperbolic functions:

$$\operatorname{arcsinh} z = i \operatorname{arcsin}(-iz), \quad (154)$$

$$\operatorname{arccosh} z = \pm i \operatorname{arccos} z, \quad (155)$$

where the equalities in eqs. (154) and (155) are interpreted as set equalities for the multi-valued functions. The \pm in eq. (155) indicates that both signs are employed in determining the members of the set of all possible $\operatorname{arccosh} z$ values. In deriving eq. (155), we have employed eqs. (73) and (152). In particular, the origin of the two possible signs in eq. (155) is a consequence of eq. (101) [and its hyperbolic analog, eq. (173)].

9 The principal values $\operatorname{Arcsinh}$ and $\operatorname{Arccosh}$

The principal value of the inverse hyperbolic sine function, $\operatorname{Arcsinh} z$, is defined by Mathematica by replacing the complex logarithm and argument functions of eq. (150) by their principal values. That is,

$$\boxed{\operatorname{Arcsinh} z = \operatorname{Ln} \left(z + \sqrt{1 + z^2} \right)} \quad (156)$$

For the principal value of the inverse hyperbolic cosine function $\operatorname{Arccosh} z$, Mathematica chooses eq. (153) with the complex logarithm and argument functions replaced by their principal values. That is,

$$\boxed{\operatorname{Arccosh} z = \operatorname{Ln} \left(z + \sqrt{z + 1} \sqrt{z - 1} \right)} \quad (157)$$

In eqs. (156) and (157), the principal values of the square root functions are employed following the notation of eq. (79).

The relation between the principal values of the inverse trigonometric and the inverse hyperbolic sine functions is given by

$$\operatorname{Arcsinh} z = i \operatorname{Arcsin}(-iz), \quad (158)$$

as one might expect in light of eq. (154). Eqs. (81) and (158) yield

$$\operatorname{Arcsinh}(-z) = -\operatorname{Arcsinh} z. \quad (159)$$

Next, a comparison of eqs. (87) and (157) reveals that

$$\operatorname{Arccosh} z = \begin{cases} i \operatorname{Arccos} z, & \text{for either } \operatorname{Im} z > 0 \text{ or for } \operatorname{Im} z = 0 \text{ and } \operatorname{Re} z \leq 1, \\ -i \operatorname{Arccos} z, & \text{for either } \operatorname{Im} z < 0 \text{ or for } \operatorname{Im} z = 0 \text{ and } \operatorname{Re} z \geq 1. \end{cases} \quad (160)$$

The existence of two possible signs in eq. (160) is not surprising in light of the \pm that appears in eq. (155). Either choice of sign is valid in the case of $\text{Im } z = 0$ and $\text{Re } z = 1$, since for this special point, $\text{Arccosh}(1) = \text{Arccos}(1) = 0$. For a derivation of eq. (160), see Appendix G. In light of eq. (98), it is straightforward to verify that for $x \in \mathbb{R}$,

$$\text{Arccosh } x = \begin{cases} \text{Ln}(x + \sqrt{x^2 - 1}) , & \text{for } x \geq 1, \\ i \text{Arccos } x , & \text{for } -1 \leq x \leq 1, \\ i\pi + \text{Ln}(-x + \sqrt{x^2 - 1}) , & \text{for } x \leq -1. \end{cases} \quad (161)$$

Note further that for $\text{Im } z \neq 0$, eqs. (90) and (160) yield

$$\text{Arccosh}(-z) = i\pi \text{sgn}(\text{Im } z) + \text{Arccosh } z , \quad \text{for } \text{Im } z \neq 0. \quad (162)$$

Of course, there is no need to repeat fully the analysis of Section 5, since all other properties of the principal value inverse hyperbolic sine and cosine functions can be easily derived from the properties of the corresponding principal value arcsine and arccosine functions by making use of eqs. (158) and (160).

The principal value of the inverse hyperbolic sine and cosine functions are single-valued for all complex z . Moreover, due to the branch cut of the principal value square root function,¹⁰ it follows that $\text{Arcsinh } z$ is discontinuous when $z = x + iy$ crosses lines on the imaginary axis such that

$$x = 0 \quad \text{and} \quad -\infty < y < -1 \quad \text{and} \quad 1 < y < \infty. \quad (163)$$

These two lines comprise the branch cuts of $\text{Arcsinh } z$, and each branch cut ends at a branch point located at $z = -i$ and $z = i$, respectively, due to the square root function in eq. (156), although the square root function is not divergent at these points. In particular, using eqs. (97) and (158), one obtains for $y \in \mathbb{R}$:

$$\text{Arcsinh}(iy) = \begin{cases} i \text{Arcsin } y , & \text{for } -1 < y < 1, \\ \left[\frac{1}{2}\pi i + \text{Ln}(|y| + \sqrt{y^2 - 1}) \right] \text{sgn } y , & \text{for } y < -1 \text{ or } y > 1. \end{cases} \quad (164)$$

It is straightforward to verify that

$$\text{Arcsinh}(iy) = \lim_{\epsilon \rightarrow 0^+} \text{Arcsinh}(\epsilon \text{sgn } y + iy) , \quad \text{for } |y| > 1. \quad (165)$$

The discontinuity across the branch cut is given by

$$\lim_{\epsilon \rightarrow 0^+} [\text{Arcsinh}(\epsilon \text{sgn } y + iy) - \text{Arcsinh}(-\epsilon \text{sgn } y + iy)] = 2 \text{sgn } y \text{Arccosh}|y| , \quad \text{for } |y| > 1. \quad (166)$$

¹⁰One can check that the branch cut of the Ln function in eq. (156) is never encountered for any value of z . In particular, the branch cut of Ln can only be reached if $z + \sqrt{1+z^2}$ is real and negative. But this never happens since if $z + \sqrt{1+z^2}$ is real then z is also real. But for any real value of z , we have $z + \sqrt{1+z^2} > 0$.

The discontinuity is not present at the branch points $z = \pm i$, corresponding to $y = \pm 1$. Indeed, in the limit as y approaches ± 1 , eq. (164) yields

$$\text{Arcsinh}(\pm 1) = \pm \frac{1}{2}\pi i. \quad (167)$$

Note that the function $\text{Arcsinh } z$ also possesses a branch point at complex infinity, which can be verified by examining the behavior of $\text{Arcsinh}(1/z)$ at the point $z = 0$.

The branch cut for $\text{Arccosh } z$ derives from the standard branch cuts of the square root function and the branch cut of the complex logarithm. In particular, for real z satisfying $|z| < 1$, we have a branch cut due to $(z+1)^{1/2}(z-1)^{1/2}$, whereas for real z satisfying $-\infty < z \leq -1$, the branch cut of the complex logarithm takes over. Hence, it follows that $\text{Arccosh } z$ is discontinuous when $z = x + iy$ crosses lines on the real axis such that¹¹

$$y = 0 \quad \text{and} \quad -\infty < x < 1. \quad (168)$$

In particular, there are branch points at $z = \pm 1$ due to the square root functions in eq. (157) and a branch point at complex infinity due to the logarithm [cf. footnote 11]. As a result, eq. (168) actually represents two branch cuts made up of a branch cut from $z = 1$ to $z = -1$ followed by a second branch cut from $z = -1$ to the point of infinity.¹² Moreover,

$$\text{Arccosh}(x) = \lim_{\epsilon \rightarrow 0^+} \text{Arccosh}(x + i\epsilon), \quad \text{for } x < 1. \quad (169)$$

The discontinuity across the branch cut is given by

$$\lim_{\epsilon \rightarrow 0^+} [\text{Arccosh}(x + i\epsilon) - \text{Arccosh}(x - i\epsilon)] = \begin{cases} 2i \text{Arccos } x, & \text{for } |x| < 1, \\ 2\pi i, & \text{for } x \leq -1. \end{cases} \quad (170)$$

The discontinuity is not present at the branch point $x = 1$, as both sides of eq. (169) vanish in this limit.

The relations between the single-valued and multivalued functions can be obtained by following the same steps used to derive eqs. (99) and (100). Alternatively, we can make use of these results along with those of eqs. (154), (155), (158) and (160). The end result is:

$$\text{arcsinh } z = (-1)^n \text{Arcsinh } z + in\pi, \quad n = 0, \pm 1, \pm 2, \dots, \quad (171)$$

$$\text{arccosh } z = \pm \text{Arccosh } z + 2in\pi, \quad n = 0, \pm 1, \pm 2, \dots, \quad (172)$$

where either $\pm \text{Arccosh } z$ can be employed to obtain a possible value of $\text{arccosh } z$. In particular, the choice of $n = 0$ in eq. (172) implies that:

$$\text{arccosh } z = -\text{arccosh } z, \quad (173)$$

which should be interpreted as a set equality.

This completes our survey of the multivalued complex inverse trigonometric and hyperbolic functions and their single-valued principal values.

¹¹Note that for real w , we have $\cosh w \geq 1$. Hence, for $w = \text{Arccosh } z$ it is desirable to choose the branch cut to lie outside the interval on the real axis where $\text{Re } z \geq 1$.

¹²Given that the branch cuts of $\text{Arccosh } z$ and $i\text{Arccos } z$ are different, it is not surprising that the relation $\text{Arccosh } z = i\text{Arccos } z$ cannot be respected for all complex numbers z .

APPENDIX A: The argument of a complex number

In this Appendix, we examine the *argument* of a non-zero complex number z . Any complex number can be written as, we write:

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

where $x = \text{Re } z$ and $y = \text{Im } z$ are real numbers. The *complex conjugate* of z , denoted by z^* , is given by

$$z^* = x - iy = re^{-i\theta}.$$

The argument of z is denoted by θ , which is measured in radians. However, there is an ambiguity in definition of the argument. The problem is that

$$\sin(\theta + 2\pi) = \sin \theta, \quad \cos(\theta + 2\pi) = \cos \theta,$$

since the sine and the cosine are periodic functions of θ with period 2π . Thus θ is defined only up to an additive integer multiple of 2π . It is common practice to establish a convention in which θ is defined to lie within an interval of length 2π . This defines the so-called *principal value* of the argument, which we denote by $\theta \equiv \text{Arg } z$ (note the upper case A). The most common convention, which we adopt in these notes, is to define the single-valued function $\text{Arg } z$ such that:

$$-\pi < \text{Arg } z \leq \pi. \quad (\text{A.2})$$

In many applications, it is convenient to define a multivalued argument function,

$$\arg z \equiv \text{Arg } z + 2\pi n = \theta + 2\pi n, \quad n = 0, \pm 1, \pm 2, \pm 3, \dots. \quad (\text{A.3})$$

This is a multivalued function because for a given complex number z , the number $\arg z$ represents an infinite number of possible values.

A.1. The principal value of the argument function

Any non-zero complex number z can be written in polar form

$$z = |z|e^{i\arg z}, \quad (\text{A.4})$$

where $\arg z$ is a multivalued function defined in eq. (A.3). It is convenient to have an explicit formula for $\text{Arg } z$ in terms of $\arg z$. First, we introduce some notation: $[x]$ means the largest integer less than or equal to the real number x . That is, $[x]$ is the unique integer that satisfies the inequality

$$x - 1 < [x] \leq x, \quad \text{for real } x \text{ and integer } [x]. \quad (\text{A.5})$$

For example, $[1.5] = [1] = 1$ and $[-0.5] = -1$. With this notation, one can write $\text{Arg } z$ in terms of $\arg z$ as follows:

$$\text{Arg } z = \arg z + 2\pi \left[\frac{1}{2} - \frac{\arg z}{2\pi} \right], \quad (\text{A.6})$$

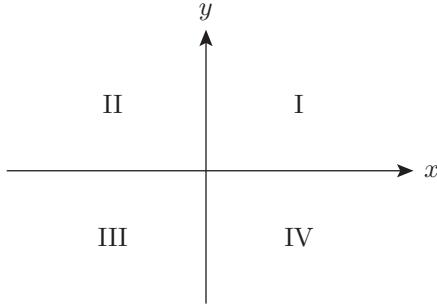
where $[]$ denotes the bracket (or greatest integer) function introduced above. It is

straightforward to check that $\text{Arg } z$ as defined by eq. (A.6) does indeed fall inside the principal interval, $-\pi < \theta \leq \pi$.

A more useful equation for $\text{Arg } z$ can be obtained as follows. Using the polar representation of $z = x + iy$ given in eq. (A.1), it follows that $x = r \cos \theta$ and $y = r \sin \theta$. From these two results, one easily derives,

$$|z| = r = \sqrt{x^2 + y^2}, \quad \tan \theta = \frac{y}{x}. \quad (\text{A.7})$$

We identify $\theta = \text{Arg } z$ in the convention where $-\pi < \theta \leq \pi$. In light of eq. (A.7), it is tempting to identify $\text{Arg } z$ with $\arctan(y/x)$. However, the real function $\arctan x$ is a multivalued function for real values of x . It is conventional to introduce a single-valued real arctangent function, called the principal value of the arctangent (see Section 3), which is denoted by $\text{Arctan } x$ and satisfies $-\frac{1}{2}\pi \leq \text{Arctan } x \leq \frac{1}{2}\pi$. Since $-\pi < \text{Arg } z \leq \pi$, it follows that $\text{Arg } z$ *cannot* be identified with $\text{Arctan}(y/x)$ in all regions of the complex plane. The correct relation between these two quantities is easily ascertained by considering the four quadrants of the complex plane separately. The quadrants of the complex plane (called regions I, II, III and IV) are illustrated in the figure below:



The principal value of the argument of $z = x + iy$ is given in Table 1, depending on in which of the four quadrants of the complex plane z resides.

Table 1: Formulae for the argument of a complex number $z = x + iy$. The range of $\text{Arg } z$ is indicated for each of the four quadrants of the complex plane. For example, in quadrant I, the notation $(0, \frac{1}{2}\pi)$ means that $0 < \text{Arg } z < \frac{1}{2}\pi$, etc. By convention, the principal value of the real arctangent function lies in the range $-\frac{1}{2}\pi \leq \text{Arctan}(y/x) \leq \frac{1}{2}\pi$.

Quadrant	Sign of x and y	range of $\text{Arg } z$	$\text{Arg } z$
I	$x > 0, y > 0$	$(0, \frac{1}{2}\pi)$	$\text{Arctan}(y/x)$
II	$x < 0, y > 0$	$(\frac{1}{2}\pi, \pi)$	$\pi + \text{Arctan}(y/x)$
III	$x < 0, y < 0$	$(-\pi, -\frac{1}{2}\pi)$	$-\pi + \text{Arctan}(y/x)$
IV	$x > 0, y < 0$	$(-\frac{1}{2}\pi, 0)$	$\text{Arctan}(y/x)$

Table 2: Formulae for the argument of a complex number $z = x + iy$ when z is real or pure imaginary. By convention, the principal value of the argument satisfies $-\pi < \operatorname{Arg} z \leq \pi$.

Quadrant border	type of complex number z	Conditions on x and y	$\operatorname{Arg} z$
IV/I	real and positive	$x > 0, y = 0$	0
I/II	pure imaginary with $\operatorname{Im} z > 0$	$x = 0, y > 0$	$\frac{1}{2}\pi$
II/III	real and negative	$x < 0, y = 0$	π
III/IV	pure imaginary with $\operatorname{Im} z < 0$	$x = 0, y < 0$	$-\frac{1}{2}\pi$
origin	zero	$x = y = 0$	undefined

Note that the relation $\operatorname{Arg} z = \operatorname{Arctan}(y/x)$ is valid only in quadrants I and IV. If z resides in quadrant II then $y/x < 0$, in which case $-\frac{1}{2}\pi < \operatorname{Arctan}(y/x) < 0$. Thus if z lies in quadrant II, then one must add π to $\operatorname{Arctan}(y/x)$ to ensure that $\frac{1}{2}\pi < \operatorname{Arg} z < \pi$. Likewise, if z resides in quadrant III then $y/x > 0$, in which case $0 < \operatorname{Arctan}(y/x) < \frac{1}{2}\pi$. Thus if z lies in quadrant III, then one must subtract π from $\operatorname{Arctan}(y/x)$ in order to ensure that $-\pi < \operatorname{Arg} z < -\frac{1}{2}\pi$.

Cases where z lies on the border between two adjacent quadrants are considered separately in Table 2. To derive these results, note that for the borderline cases, the principal value of the arctangent is given by

$$\operatorname{Arctan}(y/x) = \begin{cases} 0, & \text{if } y = 0 \text{ and } x \neq 0, \\ \frac{1}{2}\pi, & \text{if } x = 0 \text{ and } y > 0, \\ -\frac{1}{2}\pi, & \text{if } x = 0 \text{ and } y < 0, \\ \text{undefined,} & \text{if } x = y = 0. \end{cases}$$

In particular, note that the argument of zero is undefined. Since $z = 0$ if and only if $|z| = 0$, eq. (A.4) remains valid despite the fact that $\arg 0$ is not defined. When studying the properties of $\arg z$ and $\operatorname{Arg} z$ below, we shall always assume implicitly that $z \neq 0$.

In summary,

$$\operatorname{Arg}(x + iy) = \begin{cases} \operatorname{Arctan}(y/x), & \text{for } x \geq 0, \\ \pi + \operatorname{Arctan}(y/x), & \text{for } x < 0 \text{ and } y > 0, \\ -\pi + \operatorname{Arctan}(y/x), & \text{for } x < 0 \text{ and } y < 0, \\ \text{undefined,} & \text{for } x = y = 0. \end{cases} \quad (\text{A.8})$$

This is a rather complicated formula. In Appendix A.2 of Ref. 11, the authors advocate for a different formula,

$$\operatorname{Arg}(x + iy) = 2 \operatorname{Arctan} \left(\frac{y}{x + \sqrt{x^2 + y^2}} \right). \quad (\text{A.9})$$

The advantage of eq. (A.9) is that it accommodates all four quadrants of the complex plane in a single expression. Moreover, $\text{Arg}(x+iy)$ is undefined for $x = y = 0$, as eq. (A.9) yields 0/0 with no instruction on how to take the limit.

2. Properties of the multivalued argument function

We can view a multivalued function $f(z)$ evaluated at z as a set of values, where each element of the set corresponds to a different choice of some integer n . For example, given the multivalued function $\arg z$ whose principal value is $\text{Arg } z \equiv \theta$, then $\arg z$ consists of the set of values:

$$\arg z = \{\theta, \theta + 2\pi, \theta - 2\pi, \theta + 4\pi, \theta - 4\pi, \dots\}. \quad (\text{A.10})$$

Consider the case of two multivalued functions of the form, $f(z) = F(z) + 2\pi n$ and $g(z) = G(z) + 2\pi n$, where $F(z)$ and $G(z)$ are the principal values of $f(z)$ and $g(z)$ respectively. Then, $f(z) = g(z)$ if and only if for each point z , the corresponding set of values of $f(z)$ and $g(z)$ precisely coincide:

$$\{F(z), F(z) + 2\pi, F(z) - 2\pi, \dots\} = \{G(z), G(z) + 2\pi, G(z) - 2\pi, \dots\}. \quad (\text{A.11})$$

Sometimes, one refers to the equation $f(z) = g(z)$ as a *set equality* since all the distinct elements of the two sets in eq. (A.11) must coincide. We add two additional rules to the concept of set equality. First, the ordering of terms within the set is unimportant. Second, we only care about the distinct elements of each set. That is, if our list of set elements has repeated entries, we omit all duplicate elements.

To see how the set equality of two multivalued functions works, let us consider the multivalued function $\arg z$. One can prove that:

$$\arg(z_1 z_2) = \arg z_1 + \arg z_2, \quad \text{for } z_1, z_2 \neq 0, \quad (\text{A.12})$$

$$\arg\left(\frac{z_1}{z_2}\right) = \arg z_1 - \arg z_2, \quad \text{for } z_1, z_2 \neq 0, \quad (\text{A.13})$$

$$\arg\left(\frac{1}{z}\right) = \arg z^* = -\arg z, \quad \text{for } z \neq 0. \quad (\text{A.14})$$

To prove eq. (A.12), consider $z_1 = |z_1|e^{i\arg z_1}$ and $z_2 = |z_2|e^{i\arg z_2}$. The arguments of these two complex numbers are: $\arg z_1 = \text{Arg } z_1 + 2\pi n_1$ and $\arg z_2 = \text{Arg } z_2 + 2\pi n_2$, where n_1 and n_2 are arbitrary integers. [One can also write $\arg z_1$ and $\arg z_2$ in set notation as in eq. (A.10).] Thus, one can also write $z_1 = |z_1|e^{i\text{Arg } z_1}$ and $z_2 = |z_2|e^{i\text{Arg } z_2}$, since $e^{2\pi in} = 1$ for any integer n . It then follows that

$$z_1 z_2 = |z_1 z_2|e^{i(\text{Arg } z_1 + \text{Arg } z_2)},$$

where we have used $|z_1||z_2| = |z_1 z_2|$. Thus, $\arg(z_1 z_2) = \text{Arg } z_1 + \text{Arg } z_2 + 2\pi n_{12}$, where n_{12} is also an arbitrary integer. Therefore, we have established that:

$$\arg z_1 + \arg z_2 = \text{Arg } z_1 + \text{Arg } z_2 + 2\pi(n_1 + n_2),$$

$$\arg(z_1 z_2) = \text{Arg } z_1 + \text{Arg } z_2 + 2\pi n_{12},$$

where n_1 , n_2 and n_{12} are arbitrary integers. Thus, $\arg z_1 + \arg z_2$ and $\arg(z_1 z_2)$ coincide as sets, and so eq. (A.12) is confirmed. One can easily prove eqs. (A.13) and (A.14) by a similar method. In particular, if one writes $z = |z|e^{i\arg z}$ and employs the definition of the complex conjugate (which yields $z^* = |z|e^{-i\arg z}$ and $|z^*| = |z|$), then it follows that $\arg(1/z) = \arg z^* = -\arg z$. As an instructive example, consider the last relation in the case of $z = -1$. It then follows that

$$\arg(-1) = -\arg(-1),$$

as a set equality. This is not paradoxical, since the sets,

$$\arg(-1) = \{\pm\pi, \pm 3\pi, \pm 5\pi, \dots\} \quad \text{and} \quad -\arg(-1) = \{\mp\pi, \mp 3\pi, \mp 5\pi, \dots\},$$

coincide, as they possess precisely the same list of elements.

Now, for a little surprise:

$$\arg z^2 \neq 2 \arg z. \quad (\text{A.15})$$

To see why this statement is surprising, consider the following false proof. Use eq. (A.12) with $z_1 = z_2 = z$ to derive:

$$\arg z^2 = \arg z + \arg z \stackrel{?}{=} 2 \arg z, \quad [\text{FALSE!!}]. \quad (\text{A.16})$$

The false step is the one indicated by the symbol $\stackrel{?}{=}$ above. Given $z = |z|e^{i\arg z}$, one finds that $z^2 = |z|^2 e^{2i(\arg z + 2\pi n)} = |z|^2 e^{2i\arg z}$, and so the possible values of $\arg(z^2)$ are:

$$\arg(z^2) = \{2\arg z, 2\arg z + 2\pi, 2\arg z - 2\pi, 2\arg z + 4\pi, 2\arg z - 4\pi, \dots\},$$

whereas the possible values of $2 \arg z$ are:

$$\begin{aligned} 2 \arg z &= \{2\arg z, 2(\arg z + 2\pi), 2(\arg z - 2\pi), 2(\arg z + 4\pi), \dots\} \\ &= \{2\arg z, 2\arg z + 4\pi, 2\arg z - 4\pi, 2\arg z + 8\pi, 2\arg z - 8\pi, \dots\}. \end{aligned}$$

Thus, $2 \arg z$ is a *subset* of $\arg(z^2)$, but half the elements of $\arg(z^2)$ are missing from $2 \arg z$. These are therefore unequal sets, as indicated by eq. (A.15). Now, you should be able to see what is wrong with the statement:

$$\arg z + \arg z \stackrel{?}{=} 2 \arg z. \quad (\text{A.17})$$

When you add $\arg z$ as a set to itself, the element you choose from the first $\arg z$ need not be the same as the element you choose from the second $\arg z$. In contrast, $2 \arg z$ means take the set $\arg z$ and multiply each element by two. The end result is that $2 \arg z$ contains only half the elements of $\arg z + \arg z$ as shown above. Similarly, for any non-negative integer $n = 2, 3, 4, \dots$,

$$\arg z^n = \underbrace{\arg z + \arg z + \dots + \arg z}_n \neq n \arg z. \quad (\text{A.18})$$

In light of eq. (A.14), if we replace z with z^* above, we obtain the following generalization of eq. (A.18),

$$\arg z^n \neq n \arg z, \quad \text{for any integer } n \neq 0, \pm 1. \quad (\text{A.19})$$

Here is one more example of an incorrect proof. Consider eq. (A.13) with $z_1 = z_2 \equiv z$. Then, you might be tempted to write:

$$\arg \left(\frac{z}{z} \right) = \arg(1) = \arg z - \arg z \stackrel{?}{=} 0.$$

This is clearly wrong since $\arg(1) = 2\pi n$, where n is the set of integers. Again, the error occurs with the step:

$$\arg z - \arg z \stackrel{?}{=} 0. \quad (\text{A.20})$$

The fallacy of this statement is the same as above. When you subtract $\arg z$ as a set from itself, the element you choose from the first $\arg z$ need not be the same as the element you choose from the second $\arg z$.

3. Properties of the principal value of the argument

The properties of the principal value $\text{Arg } z$ are not as simple as those given in eqs. (A.12)–(A.14), since the range of $\text{Arg } z$ is restricted to lie within the principal range $-\pi < \text{Arg } z \leq \pi$. Instead, the following relations are satisfied, assuming $z_1, z_2 \neq 0$,

$$\text{Arg}(z_1 z_2) = \text{Arg } z_1 + \text{Arg } z_2 + 2\pi N_+, \quad (\text{A.21})$$

$$\text{Arg}(z_1/z_2) = \text{Arg } z_1 - \text{Arg } z_2 + 2\pi N_-, \quad (\text{A.22})$$

where the integers N_{\pm} are determined as follows:

$$N_{\pm} = \begin{cases} -1, & \text{if } \text{Arg } z_1 \pm \text{Arg } z_2 > \pi, \\ 0, & \text{if } -\pi < \text{Arg } z_1 \pm \text{Arg } z_2 \leq \pi, \\ 1, & \text{if } \text{Arg } z_1 \pm \text{Arg } z_2 \leq -\pi. \end{cases} \quad (\text{A.23})$$

Eq. (A.23) is really two separate equations for N_+ and N_- , respectively. To obtain the equation for N_+ , one replaces the \pm sign with a plus sign wherever it appears on the right hand side of eq. (A.23). To obtain the equation for N_- , one replaces the \pm sign with a minus sign wherever it appears on the right hand side of eq. (A.23).

If we set $z_1 = 1$ in eq. (A.22), we find that

$$\text{Arg}(1/z) = \text{Arg } z^* = \begin{cases} \text{Arg } z, & \text{if } \text{Im } z = 0 \text{ and } z \neq 0, \\ -\text{Arg } z, & \text{if } \text{Im } z \neq 0. \end{cases} \quad (\text{A.24})$$

Note that for z real, both $1/z$ and z^* are also real so that in this case $z = z^*$ and $\text{Arg}(1/z) = \text{Arg } z^* = \text{Arg } z$.

Finally,

$$\operatorname{Arg}(z^n) = n \operatorname{Arg} z + 2\pi N_n, \quad (\text{A.25})$$

where the integer N_n is given by:

$$N_n = \left[\frac{1}{2} - \frac{n}{2\pi} \operatorname{Arg} z \right], \quad (\text{A.26})$$

and $[\]$ is the greatest integer bracket function introduced in eq. (A.5). It is straightforward to verify eqs. (A.21)–(A.24) and eq. (A.25). These formulae follow from the corresponding properties of $\arg z$, taking into account the requirement that $\operatorname{Arg} z$ must lie within the principal interval, $-\pi < \theta \leq \pi$.

APPENDIX B: The complex logarithm and its principal value

B.1. Definition of the complex logarithm

In order to define the complex logarithm, one must solve the complex equation:

$$z = e^w, \quad (\text{B.1})$$

for w , where z is any non-zero complex number. In eq. (B.1), the complex exponential function is defined via its power series:

$$e^z = \sum_{n=0}^{\infty} \frac{z^n}{n!},$$

where z is any complex number. Using this power series definition, one can verify that:

$$e^{z_1+z_2} = e^{z_1} e^{z_2}, \quad \text{for all complex } z_1 \text{ and } z_2. \quad (\text{B.2})$$

In particular, if $z = x + iy$ where x and y are real, then it follows that

$$e^z = e^{x+iy} = e^x e^{iy} = e^x (\cos y + i \sin y).$$

If we write $w = u + iv$, then eq. (B.1) can be written as

$$e^u e^{iv} = |z| e^{i \arg z}. \quad (\text{B.3})$$

Eq. (B.3) implies that:

$$|z| = e^u, \quad v = \arg z.$$

The equation $|z| = e^u$ is a real equation, so we can write $u = \ln |z|$, where $\ln |z|$ is the ordinary logarithm evaluated with positive real number arguments. Thus,

$$w = u + iv = \ln |z| + i \arg z = \ln |z| + i(\operatorname{Arg} z + 2\pi n), \quad (\text{B.4})$$

where n is an integer. We call w the complex logarithm and write $w = \ln z$. This is a somewhat awkward notation since in eq. (B.4) we have already used the symbol \ln for the real logarithm. We shall finesse this notational quandary by denoting the real logarithm in eq. (B.4) by the symbol Ln . That is, $\text{Ln}|z|$ shall denote the ordinary real logarithm of $|z|$. With this notational convention, we rewrite eq. (B.4) as:

$$\ln z = \text{Ln}|z| + i \arg z = \text{Ln}|z| + i(\text{Arg } z + 2\pi n), \quad n = 0, \pm 1, \pm 2, \pm 3, \dots, \quad (\text{B.5})$$

for any non-zero complex number z .

Clearly, $\ln z$ is a multivalued function (as its value depends on the integer n). It is useful to define a single-valued function *complex* function, $\text{Ln } z$, called the principal value of $\ln z$ as follows:

$$\text{Ln } z = \text{Ln}|z| + i\text{Arg } z, \quad -\pi < \text{Arg } z \leq \pi, \quad (\text{B.6})$$

which extends the definition of $\text{Ln } z$ to the entire complex plane (excluding the origin, $z = 0$, where the logarithmic function is singular). In particular, eq. (B.6) implies that $\text{Ln}(-1) = i\pi$. Note that for real positive z , we have $\text{Arg } z = 0$, so that eq. (B.6) simply reduces to the usual real logarithmic function in this limit. The relation between $\ln z$ and its principal value is simple:

$$\ln z = \text{Ln } z + 2\pi in, \quad n = 0, \pm 1, \pm 2, \pm 3, \dots.$$

B.2. Properties of the real and complex logarithm

The properties of the real logarithmic function (whose argument is a positive real number) are well known:

$$e^{\ln x} = x, \quad (\text{B.7})$$

$$\ln(e^a) = a, \quad (\text{B.8})$$

$$\ln(xy) = \ln(x) + \ln(y), \quad (\text{B.9})$$

$$\ln\left(\frac{x}{y}\right) = \ln(x) - \ln(y), \quad (\text{B.10})$$

$$\ln\left(\frac{1}{x}\right) = -\ln(x), \quad (\text{B.11})$$

for positive real numbers x and y and arbitrary real number a . Repeated use of eqs. (B.9) and (B.10) then yields

$$\ln x^n = n \ln x, \quad \text{for arbitrary integer } n. \quad (\text{B.12})$$

We now consider which of the properties given in eqs. (B.7)–(B.12) apply to the complex logarithm. Since we have defined the multivalued function $\ln z$ and the single-

valued function $\text{Ln } z$, we should examine the properties of both these functions. We begin with the multivalued function $\ln z$. First, we examine eq. (B.7). Using eq. (B.5), it follows that:

$$e^{\ln z} = e^{\text{Ln}|z|} e^{i\text{Arg } z} e^{2\pi in} = |z| e^{i\text{Arg } z} = z. \quad (\text{B.13})$$

Thus, eq. (B.7) is satisfied. Next, we examine eq. (B.8) for $z = x + iy$:

$$\ln(e^z) = \text{Ln}|e^z| + i(\arg e^z) = \text{Ln}(e^x) + i(y + 2\pi k) = x + iy + 2\pi ik = z + 2\pi ik,$$

where k is an arbitrary integer. In deriving this result, we used the fact that $e^z = e^x e^{iy}$, which implies that $\arg(e^z) = y + 2\pi k$.¹³ Thus,

$$\ln(e^z) = z + 2\pi ik \neq z, \quad \text{unless } k = 0. \quad (\text{B.14})$$

This is not surprising, since $\ln(e^z)$ is a multivalued function, which cannot be equal to the single-valued function z . Indeed eq. (B.8) is false for the multivalued complex logarithm.

As a check, let us compute $\ln(e^{\ln z})$ in two different ways. First, using eq. (B.13), it follows that $\ln(e^{\ln z}) = \ln z$. Second, using eq. (B.14), $\ln(e^{\ln z}) = \ln z + 2\pi ik$. This seems to imply that $\ln z = \ln z + 2\pi ik$. In fact, the latter is completely valid as a *set equality* in light of eq. (B.5).

We now consider the properties exhibited in eqs. (B.9)–(B.11). Using the definition of the multivalued complex logarithms and the properties of $\arg z$ given in eqs. (A.12)–(A.14), it follows that eqs. (B.9)–(B.12) are satisfied as set equalities:

$$\ln(z_1 z_2) = \ln z_1 + \ln z_2, \quad (\text{B.15})$$

$$\ln\left(\frac{z_1}{z_2}\right) = \ln z_1 - \ln z_2. \quad (\text{B.16})$$

$$\ln\left(\frac{1}{z}\right) = -\ln z. \quad (\text{B.17})$$

However, one must be careful in employing these results. One should not make the mistake of writing, for example, $\ln z + \ln z \stackrel{?}{=} 2 \ln z$ or $\ln z - \ln z \stackrel{?}{=} 0$. Both these latter statements are false for the same reasons that eqs. (A.16) and (A.20) are *not* identities under set equality. In general, the multivalued complex logarithm does *not* satisfy eq. (B.12) as a set equality. In particular, the multivalued complex logarithm does *not* satisfy eq. (B.12) when p is an integer n :

$$\ln z^n = \underbrace{\ln z + \ln z + \cdots + \ln z}_n \neq n \ln z, \quad (\text{B.18})$$

which follows from eq. (A.18). If p is not an integer, then z^p is a complex multivalued function, and one needs further analysis to determine whether eq. (B.12) is valid. In

¹³Note that $\text{Arg } e^z = y + 2\pi N$, where N is chosen such that $-\pi < y + 2\pi N \leq \pi$. Moreover, eq. (A.3) implies that $\arg e^z = \text{Arg } e^z + 2\pi n$, where $n = 0, \pm 1, \pm 2, \dots$. Hence, $\arg(e^z) = y + 2\pi k$, where $k = n + N$ is still some integer.

Appendix B.3, we will prove [see eq. (B.28)] that eq. (B.12) is satisfied by the complex logarithm only if $p = 1/n$ where n is a nonzero integer. In this case,

$$\ln(z^{1/n}) = \frac{1}{n} \ln z, \quad n = \pm 1, \pm 2, \pm 3, \dots \quad (\text{B.19})$$

We next examine the properties of the single-valued function $\text{Ln } z$. Again, we examine the six properties given by eqs. (B.7)–(B.12). First, eq. (B.7) is trivially satisfied since

$$e^{\text{Ln } z} = e^{\text{Ln}|z|} e^{i\text{Arg } z} = |z| e^{i\text{Arg } z} = z. \quad (\text{B.20})$$

However, eq. (B.8) is generally false. In particular, for $z = x + iy$

$$\begin{aligned} \text{Ln}(e^z) &= \text{Ln } |e^z| + i(\text{Arg } e^z) = \text{Ln}(e^x) + i(\text{Arg } e^{iy}) = x + i\text{Arg } (e^{iy}) \\ &= x + i\arg(e^{iy}) + 2\pi i \left[\frac{1}{2} - \frac{\arg(e^{iy})}{2\pi} \right] = x + iy + 2\pi i \left[\frac{1}{2} - \frac{y}{2\pi} \right] \\ &= z + 2\pi i \left[\frac{1}{2} - \frac{\text{Im } z}{2\pi} \right], \end{aligned} \quad (\text{B.21})$$

after using eq. (A.6), where $[]$ is the greatest integer bracket function defined in eq. (A.5). Thus, eq. (B.8) is satisfied only when $-\pi < y \leq \pi$. For values of y outside the principal interval, eq. (B.8) contains an additive correction term as shown in eq. (B.21).

As a check, let us compute $\text{Ln}(e^{\text{Ln } z})$ in two different ways. First, using eq. (B.20), it follows that $\text{Ln}(e^{\text{Ln } z}) = \text{Ln } z$. Second, using eq. (B.21),

$$\text{Ln}(e^{\text{Ln } z}) = \ln z + 2\pi i \left[\frac{1}{2} - \frac{\text{Im } \text{Ln } z}{2\pi} \right] = \text{Ln } z + 2\pi i \left[\frac{1}{2} - \frac{\text{Arg } z}{2\pi} \right] = \text{Ln } z,$$

where we have used $\text{Im } \text{Ln } z = \text{Arg } z$ [see eq. (B.6)]. In the last step, we noted that

$$0 \leq \frac{1}{2} - \frac{\text{Arg}(z)}{2\pi} < 1,$$

due to eq. (A.2), which implies that the integer part of $\frac{1}{2} - \text{Arg } z/(2\pi)$ is zero. Thus, the two computations agree.

We now consider the properties exhibited in eqs. (B.9)–(B.12). $\text{Ln } z$ may not satisfy any of these properties due to the fact that the principal value of the complex logarithm must lie in the interval $-\pi < \text{Im } \text{Ln } z \leq \pi$. Using the results of eqs. (A.21)–(A.26), it follows that

$$\text{Ln } (z_1 z_2) = \text{Ln } z_1 + \text{Ln } z_2 + 2\pi i N_+, \quad (\text{B.22})$$

$$\text{Ln } (z_1/z_2) = \text{Ln } z_1 - \text{Ln } z_2 + 2\pi i N_-, \quad (\text{B.23})$$

$$\text{Ln}(z^n) = n \text{Ln } z + 2\pi i N_n \quad (\text{integer } n), \quad (\text{B.24})$$

where the integers $N_{\pm} = -1, 0$ or $+1$ and N_n are determined by eqs. (A.23) and (A.26), respectively, and

$$\text{Ln}(1/z) = \begin{cases} -\text{Ln}(z) + 2\pi i, & \text{if } z \text{ is real and negative,} \\ -\text{Ln}(z), & \text{otherwise (with } z \neq 0\text{).} \end{cases} \quad (\text{B.25})$$

Note that eq. (B.9) is satisfied if $\text{Re } z_1 > 0$ and $\text{Re } z_2 > 0$ (in which case $N_+ = 0$). In other cases, $N_+ \neq 0$ and eq. (B.9) fails. Similar considerations also apply to eqs. (B.10) and (B.11). For example, eq. (B.11) is satisfied by $\text{Ln } z$ unless $\text{Arg } z = \pi$ (equivalently for negative real values of z), as indicated by eq. (B.25). In particular, one may use eq. (B.24) to verify that:

$$\text{Ln}((-1)^{-1}) = -\text{Ln}(-1) + 2\pi i = -\pi i + 2\pi i = \pi i = \text{Ln}(-1),$$

as expected, since $(-1)^{-1} = -1$.

B.3. Properties of the generalized power function

The generalized complex power function is *defined* via the following equation:

$$w = z^c = e^{c \ln z}, \quad z \neq 0. \quad (\text{B.26})$$

Note that due to the multivalued nature of $\ln z$, it follows that $w = z^c = e^{c \ln z}$ is also multivalued for any non-integer value of c , with a branch point at $z = 0$:

$$w = z^c = e^{c \ln z} = e^{c \text{Ln } z} e^{2\pi i n c}, \quad n = 0, \pm 1, \pm 2, \pm 3, \dots \quad (\text{B.27})$$

If c is a rational number, then it can always be expressed in the form $c = m/k$, where m is an integer and k is a positive integer such that m and k possess no common divisor. One can then assume that $n = 0, 1, 2, \dots, k-1$ in eq. (B.27), since other values of n will not produce any new values of $z^{m/k}$. It follows that the multivalued function $w = z^{m/k}$ has precisely k distinct branches. If c is irrational or complex, then the number of branches is infinite (with one branch for each possible choice of integer n).

Having defined the multivalued complex power function, we are now able to compute $\text{ln}(z^c)$ for arbitrary complex number c and complex variable z ,

$$\begin{aligned} \text{ln}(z^c) &= \text{ln}(e^{c \ln z}) = \text{ln}(e^{c(\text{Ln } z + 2\pi i m)}) = \text{ln}(e^{c \text{Ln } z} e^{2\pi i m c}) \\ &= \text{ln}(e^{c \text{Ln } z}) + \text{ln}(e^{2\pi i m c}) = c(\text{Ln } z + 2\pi i m) + 2\pi i k \\ &= c \ln z + 2\pi i k = c \left(\ln z + \frac{2\pi i k}{c} \right), \end{aligned} \quad (\text{B.28})$$

where k and m are arbitrary integers. Thus, $\text{ln}(z^c) = c \ln z$ in the sense of *set equality* (in which case the sets corresponding to $\ln z$ and $\ln z + 2\pi i k/c$ coincide) if and only if k/c is an integer for all values of k . The only possible way to satisfy this latter requirement is to take $c = 1/n$, where n is an integer. Thus, eq. (B.19) is now verified.

We now explore the properties of the multivalued complex power function. First, it is tempting to write:

$$z^a z^b = e^{a \ln z} e^{b \ln z} = e^{a \ln z + b \ln z} \stackrel{?}{=} e^{(a+b) \ln z} = z^{a+b}. \quad (\text{B.29})$$

However, consider the case of non-integer a and b where $a + b$ is an integer. In this case, eq. (B.29) cannot be correct since it would equate a multivalued function $z^a z^b$ with a single-valued function z^{a+b} . In fact, the questionable step in eq. (B.29) is false:

$$a \ln z + b \ln z \stackrel{?}{=} (a + b) \ln z \quad [\text{FALSE!!}]. \quad (\text{B.30})$$

We previously noted that eq. (B.30) is false in the case of $a = b = 1$ [cf. eq. (A.16)]. A more careful computation yields:

$$\begin{aligned} z^a z^b &= e^{a \ln z} e^{b \ln z} = e^{a(\ln z + 2\pi i n)} e^{b(\ln z + 2\pi i k)} = e^{(a+b)\ln z} e^{2\pi i(na+kb)}, \\ z^{a+b} &= e^{(a+b) \ln z} = e^{(a+b)(\ln z + 2\pi i k)} = e^{(a+b)\ln z} e^{2\pi i k(a+b)}, \end{aligned} \quad (\text{B.31})$$

where k and n are arbitrary integers. Hence, z^{a+b} is a subset of $z^a z^b$. Whether the set of values for $z^a z^b$ and z^{a+b} does or does not coincide depends on a and b . However, in general, the relation $z^a z^b = z^{a+b}$ does not hold.

Similarly,

$$\begin{aligned} \frac{z^a}{z^b} &= \frac{e^{a \ln z}}{e^{b \ln z}} = \frac{e^{a(\ln z + 2\pi i n)}}{e^{b(\ln z + 2\pi i k)}} = e^{(a-b)\ln z} e^{2\pi i(na-kb)}, \\ z^{a-b} &= e^{(a-b) \ln z} = e^{(a-b)(\ln z + 2\pi i k)} = e^{(a-b)\ln z} e^{2\pi i k(a-b)}, \end{aligned} \quad (\text{B.32})$$

where k and n are arbitrary integers. Hence, z^{a-b} is a subset of z^a/z^b . Whether the set of values z^a/z^b and z^{a-b} does or does not coincide depends on a and b . However, in general, the relation $z^a/z^b = z^{a-b}$ does not hold. Setting $a = b$ in eq. (B.32) yields the expected result:

$$z^0 = 1, \quad z \neq 0$$

for any non-zero complex number z . Setting $a = 0$ in eq. (B.32) yields the set equality:

$$z^{-b} = \frac{1}{z^b}, \quad (\text{B.33})$$

i.e., the set of values for z^{-b} and $1/z^b$ coincide. However, note that

$$z^a z^{-a} = e^{a \ln z} e^{-a \ln z} = e^{a(\ln z - \ln z)} = e^{a \ln 1} = e^{2\pi i k a},$$

where k is an arbitrary integer. Hence, if a is a non-integer, then $z^a z^{-a} \neq 1$ for $k \neq 0$. This is not in conflict with the set equality given in eq. (B.33) since there always exists at least one value of k (namely $k = 0$) for which $z^a z^{-a} = 1$.

To show that the relation $(z^a)^b = z^{ab}$ can fail, we use eqs. (B.2), (B.14) and (B.26) to conclude that

$$(z^a)^b = (e^{a \ln z})^b = e^{b \ln(e^{a \ln z})} = e^{b(a \ln z + 2\pi i k)} = e^{ba \ln z} e^{2\pi i b k} = z^{ab} e^{2\pi i b k}, \quad (\text{B.34})$$

where k is an arbitrary integer. Thus, z^{ab} is a subset of $(z^a)^b$.

For example, if $ab = 1$ then $z^{ab} = 1$ whereas $(z^a)^{1/a} = ze^{2\pi i b k}$ ($k = 0, \pm 1, \pm 2, \dots$), which differs from z if b is not an integer. Another instructive example is provided by $z = a = b = i$, in which case $z^{ab} = i^{-1} = -i$, whereas eq. (B.34) yields,

$$(i^i)^i = i^{i \cdot i} e^{-2\pi k} = i^{-1} e^{-2\pi k} = -i e^{-2\pi k}, \quad k = 0, \pm 1, \pm 2, \dots \quad (\text{B.35})$$

However, it is easy to construct examples in which the elements of z^{ab} and $(z^a)^b$ coincide; e.g., if $a = \pm 1$ and/or b is an integer.¹⁴

On the other hand, the multivalued power function satisfies the relations,

$$(z_1 z_2)^a = e^{a \ln(z_1 z_2)} = e^{a(\ln z_1 + \ln z_2)} = e^{a \ln z_1} e^{a \ln z_2} = z_1^a z_2^a, \quad (\text{B.36})$$

$$\left(\frac{z_1}{z_2}\right)^a = e^{a \ln(z_1/z_2)} = e^{a(\ln z_1 - \ln z_2)} = e^{a \ln z_1} e^{-a \ln z_2} = z_1^a z_2^{-a}. \quad (\text{B.37})$$

We can define a single-valued power function by selecting the principal value of $\ln z$ in eq. (B.26). Consequently, the *principal value* of z^c is defined by

$$Z^c = e^{c \text{Ln} z}, \quad z \neq 0.$$

For a lack of a better notation, I will indicate the principal value by employing the upper case Z as above. The principal value definition of z^c can lead to some unexpected results. For example, consider the principal value of the cube root function $w = Z^{1/3} = e^{\text{Ln}(z)/3}$. Then, for $z = -1$, the principal value of

$$\sqrt[3]{-1} = e^{\text{Ln}(-1)/3} = e^{\pi i/3} = \frac{1}{2} (1 + i\sqrt{3}).$$

This may have surprised you, if you were expecting that $\sqrt[3]{-1} = -1$. To obtain the latter result would require a different choice of the principal interval in the definition of the principal value of $z^{1/3}$.

Employing the principal value for the complex logarithm and complex power function, it follows that

$$\text{Ln}(Z^c) = \text{Ln}(e^{c \text{Ln} z}) = c \text{Ln} z + 2\pi i N_c, \quad (\text{B.38})$$

after using eq. (B.21), where N_c is an integer determined by

$$N_c \equiv \left[\frac{1}{2} - \frac{\text{Im} (c \text{Ln} z)}{2\pi} \right], \quad (\text{B.39})$$

and $[\cdot]$ is the greatest integer bracket function defined in eq. (A.5). N_c can be evaluated by noting that:

$$\text{Im} (c \text{Ln} z) = \text{Im} \{c (\text{Ln}|z| + i \text{Arg} z)\} = \text{Arg} z \text{Re} c + \text{Ln}|z| \text{Im} c.$$

¹⁴Many other special cases exist in which the elements of z^{ab} and $(z^a)^b$ coincide. For example, if $a = 3/2$ and $b = 1/2$, then one can check that allowing for all possible integer values of k in eq. (B.34) yields $(z^a)^b = z^{ab}$, where both sets of this set equality contain precisely the same four elements.

Note that if $c = n$ where n is an integer, then eq. (B.38) simply reduces to eq. (B.24), as expected. Hence, eq. (B.12) is generally false both for the multivalued complex logarithm and its principal value.

The properties of the generalized power function and its principal value follow from the corresponding properties of the complex logarithm derived in Appendix B.2. For example, the single-valued power function satisfies:

$$Z^a Z^b = e^{a \operatorname{Ln} z} e^{b \operatorname{Ln} z} = e^{(a+b) \operatorname{Ln} z} = Z^{a+b}, \quad (\text{B.40})$$

$$\frac{Z^a}{Z^b} = \frac{e^{a \operatorname{Ln} z}}{e^{b \operatorname{Ln} z}} = e^{(a-b) \operatorname{Ln} z} = Z^{a-b}, \quad (\text{B.41})$$

$$Z^a Z^{-a} = e^{a \operatorname{Ln} z} e^{-a \operatorname{Ln} z} = 1. \quad (\text{B.42})$$

Setting $a = b$ in eq. (B.41) yields $Z^0 = 1$ (for $Z \neq 0$) as expected.

The principal value of the complex power function satisfies a relation similar to that of eq. (B.34),

$$(Z^c)^b = (e^{c \operatorname{Ln} z})^b = e^{b \operatorname{Ln}(e^{c \operatorname{Ln} z})} = e^{b(c \operatorname{Ln} z + 2\pi i N_c)} = e^{bc \operatorname{Ln} z} e^{2\pi i b N_c} = Z^{cb} e^{2\pi i b N_c},$$

where N_c is an integer determined by eq. (B.39). As an example, if $z = b = c = i$, eq. (B.39) gives $N_c = 0$, which yields the principal value of $(i^i)^i = i^{i \cdot i} = i^{-1} = -i$. However, in general $N_c \neq 0$ is possible in which case $(Z^c)^b \neq Z^{cb}$ unless $b N_c$ is an integer. For example, if z is real and negative and $c = -1$, then $N_c = 1$ and $(Z^{-1})^b = Z^{-b} e^{2\pi i b}$. That is, if z is real and negative then $(Z^{-1})^b \neq Z^{-b}$ unless b is an integer.

In contrast to eqs. (B.36) and (B.37), the corresponding relations satisfied by the principal value are more complicated,

$$(Z_1 Z_2)^a = e^{a \operatorname{Ln}(z_1 z_2)} = e^{a(\operatorname{Ln} z_1 + \operatorname{Ln} z_2 + 2\pi i N_+)} = Z_1^a Z_2^a e^{2\pi i a N_+}, \quad (\text{B.43})$$

$$\left(\frac{Z_1}{Z_2}\right)^a = e^{a \operatorname{Ln}(z_1/z_2)} = e^{a(\operatorname{Ln} z_1 - \operatorname{Ln} z_2 + 2\pi i N_-)} = \frac{Z_1^a}{Z_2^a} e^{2\pi i a N_-}, \quad (\text{B.44})$$

where the integers N_{\pm} are determined from eq. (A.23).

APPENDIX C: Revisiting $\operatorname{Arctan}(x + iy)$ and $\operatorname{Arccot}(x + iy)$

Explicit expressions for $\operatorname{Arctan}(x + iy)$ and $\operatorname{Arccot}(x + iy)$ for $x, y \in \mathbb{R}$ were derived in Section 3. In this Appendix, we provide another derivation that employs a method similar to the one used in Section 5 to obtain an explicit expression for $\operatorname{Arcsin}(x + iy)$. We begin by writing

$$\operatorname{Arctan}(x + iy) = u(x, y) + iv(x, y). \quad (\text{C.1})$$

In light of eqs. (21) and (27), it follows that

$$-\frac{1}{2}\pi \leq u(x, y) \leq \frac{1}{2}\pi. \quad (\text{C.2})$$

Then, eq. (C.1) yields:

$$x + iy = \tan(u + iv) = \frac{\sin 2u + i \sinh 2v}{\cos 2u + \cosh 2v}. \quad (\text{C.3})$$

It then follows that

$$x = \frac{\sin 2u}{\cos 2u + \cosh 2v}, \quad y = \frac{\sinh 2v}{\cos 2u + \cosh 2v}. \quad (\text{C.4})$$

We can eliminate v by considering

$$\frac{1 - x^2 - y^2}{2x} = \frac{(\cos 2u + \cosh 2v)^2 - \sin^2 2u - \sinh^2 2v}{2 \sin 2u (\cos 2u + \cosh 2v)} = \frac{\cos 2u}{\sin 2u}. \quad (\text{C.5})$$

Hence,

$$\tan 2u = \frac{2x}{1 - x^2 - y^2}. \quad (\text{C.6})$$

In light of eq. (C.2), we see that u is not uniquely determined from eq. (C.6) alone:

$$u = \frac{1}{2} \text{Arctan} \left(\frac{2x}{1 - x^2 - y^2} \right) + \frac{1}{2} n\pi, \quad \text{where } n = -1, 0, \text{ or } +1. \quad (\text{C.7})$$

However, we can invoke continuity to assert that if $|z| = x^2 + y^2 < 1$ then $n = 0$, since we can continuously vary x and y inside a circle of radius 1 until it reaches the origin of the complex plane where $u = \frac{1}{2} \text{Arctan}(0) = 0$.

Similarly, we can eliminate u by considering

$$\frac{1 + x^2 + y^2}{2y} = \frac{(\cos 2u + \cosh 2v)^2 + \sin^2 2u + \sinh^2 2v}{2 \sinh 2v (\cos 2u + \cosh 2v)} = \frac{\cosh 2v}{\sinh 2v}. \quad (\text{C.8})$$

Hence,

$$v = \frac{1}{2} \text{Arctanh} \left(\frac{2y}{1 + x^2 + y^2} \right) = \frac{1}{4} \text{Ln} \left(\frac{x^2 + (y+1)^2}{x^2 + (y-1)^2} \right), \quad (\text{C.9})$$

where eq. (129) has been used in the final step above. Here there is no ambiguity since the real inverse hyperbolic tangent function is single valued. Hence,

$$\text{Arctan}(x + iy) = \frac{1}{2} \text{Arctan} \left(\frac{2x}{1 - x^2 - y^2} \right) + \frac{1}{4} i \text{Ln} \left(\frac{x^2 + (y+1)^2}{x^2 + (y-1)^2} \right), \quad \text{for } x^2 + y^2 < 1, \quad (\text{C.10})$$

in agreement with eq. (36). To obtain the corresponding formula for $x^2 + y^2 \geq 1$, one can again invoke continuity (as long as one does not pass through the branch cuts) in order to determine n in eq. (C.7). This was discussed in Section 3, so we shall not repeat that analysis here.

Next, we consider

$$\text{Arccot}(x + iy) = u(x, y) + iv(x, y). \quad (\text{C.11})$$

In light of eqs. (24) and (28), it follows that

$$-\frac{1}{2}\pi < u(x, y) \leq \frac{1}{2}\pi. \quad (\text{C.12})$$

Note that the endpoint of $-\frac{1}{2}\pi$ is not included in the range above as discussed in Section 3. Then, eq. (C.11) yields:

$$x + iy = \cot(u + iv) = \frac{\sin 2u - i \sinh 2v}{\cosh 2v - \cos 2u}. \quad (\text{C.13})$$

It then follows that

$$x = \frac{\sin 2u}{\cosh 2v - \cos 2u}, \quad y = \frac{-\sinh 2v}{\cosh 2v - \cos 2u}. \quad (\text{C.14})$$

We can eliminate v by considering

$$\frac{x^2 + y^2 - 1}{2x} = \frac{\sin^2 2u + \sinh^2 2v - (\cosh 2v - \cos 2u)^2}{2 \sin 2u (\cosh 2v - \cos 2u)} = \frac{\cos 2u}{\sin 2u}. \quad (\text{C.15})$$

Hence,

$$\tan 2u = \frac{2x}{x^2 + y^2 - 1}. \quad (\text{C.16})$$

In light of eq. (C.12), we see that u is not uniquely determined from eq. (C.16) alone:

$$u = \frac{1}{2}\text{Arctan}\left(\frac{2x}{x^2 + y^2 - 1}\right) + \frac{1}{2}n\pi, \quad \text{where } n = -1, 0, \text{ or } +1. \quad (\text{C.17})$$

However, we can invoke continuity to assert that if $|z| = x^2 + y^2 > 1$ then $n = 0$, since we can continuously vary x and y outside a circle of radius 1 until it reaches the point of infinity of the complex plane where $u = \frac{1}{2}\text{Arccot}(\infty) = 0$.

Similarly, we can eliminate u by considering

$$\frac{1 + x^2 + y^2}{2y} = -\frac{(\cosh 2v - \cos 2u)^2 + \sin^2 2u + \sinh^2 2v}{2 \sinh 2v (\cosh 2v - \cos 2u)} = -\frac{\cosh 2v}{\sinh 2v}. \quad (\text{C.18})$$

Hence,

$$v = -\frac{1}{2}\text{Arctanh}\left(\frac{2y}{1 + x^2 + y^2}\right) = -\frac{1}{4}\text{Ln}\left(\frac{x^2 + (1 + y)^2}{x^2 + (1 - y)^2}\right), \quad (\text{C.19})$$

where eq. (129) has been used in the final step above. Here, there is no ambiguity since the real inverse hyperbolic tangent function is single valued. Hence,

$$\text{Arccot}(x + iy) = \frac{1}{2}\text{Arctan}\left(\frac{2x}{x^2 + y^2 - 1}\right) - \frac{1}{4}i\text{Ln}\left(\frac{x^2 + (1 + y)^2}{x^2 + (1 - y)^2}\right), \quad \text{for } x^2 + y^2 > 1, \quad (\text{C.20})$$

in agreement with eq. (58). To obtain the corresponding formula for $x^2 + y^2 < 1$, one can again invoke continuity (as long as one does not pass through the branch cuts) in order to determine n in eq. (C.17). This was discussed in Section 3, so we shall not repeat that analysis here.

APPENDIX D: Alternative definitions for Arctan and Arccot

The well-known reference book for mathematical functions by Abramowitz and Stegun (see Ref. 1) and the more recent NIST Handbook of Mathematical Functions (see Ref. 2) define the principal values of the complex arctangent and arccotangent functions as follows:

$$\text{Arctan } z = \frac{1}{2}i \ln \left(\frac{1-iz}{1+iz} \right), \quad (\text{D.1})$$

$$\text{Arccot } z = \text{Arctan} \left(\frac{1}{z} \right) = \frac{1}{2}i \ln \left(\frac{z-i}{z+i} \right). \quad (\text{D.2})$$

With these definitions, the branch cuts are still given by eqs. (15) and (17), respectively. Comparing the above definitions with those of eqs. (12) and (13), one can check that the two definitions differ only on the branch cuts. One can use eqs. (D.1) and (D.2) to define the single-valued functions by employing the standard conventions for evaluating the complex logarithm on its branch cut [namely, by defining $\text{Arg}(-x) = \pi$ for any real positive number x].¹⁵ For example, for values of $z = iy$ ($|y| > 1$) that lie on the branch cut of $\text{Arctan } z$, eq. (D.1) yields,¹⁶

$$\text{Arctan}(iy) = \frac{i}{2} \ln \left(\frac{y+1}{y-1} \right) - \frac{1}{2}\pi, \quad \text{for } |y| > 1. \quad (\text{D.3})$$

This result differs from eq. (16) when $1 < y < \infty$.

It is convenient to define a new variable,

$$v = \frac{1-iz}{1+iz} = \frac{i+z}{i-z}, \quad \Rightarrow \quad -\frac{1}{v} = \frac{z-i}{z+i}. \quad (\text{D.4})$$

Then, we can write:

$$\begin{aligned} \text{Arctan } z + \text{Arccot } z &= \frac{i}{2} \left[\ln v + \ln \left(-\frac{1}{v} \right) \right] \\ &= \frac{i}{2} \left[\ln|v| + \ln \left(\frac{1}{|v|} \right) + i\text{Arg } v + i\text{Arg} \left(-\frac{1}{v} \right) \right] \\ &= -\frac{1}{2} \left[\text{Arg } v + \text{Arg} \left(-\frac{1}{v} \right) \right]. \end{aligned} \quad (\text{D.5})$$

It is straightforward to check that for any nonzero complex number v ,

$$\text{Arg } v + \text{Arg} \left(-\frac{1}{v} \right) = \begin{cases} \pi, & \text{for } \text{Im } v \geq 0, \\ -\pi, & \text{for } \text{Im } v < 0. \end{cases} \quad (\text{D.6})$$

¹⁵Ref. 2 does not assign a unique value to Arctan or Arccot for values of z that lie on the branch cut. However, computer programs such as Mathematica do not have this luxury since it must return a unique value for the corresponding functions evaluated at any complex number z .

¹⁶In light of footnote 15, the result obtained in eq. (4.23.27) of Ref. 2 for $\text{Arctan}(iy)$ is not single-valued, in contrast to eq. (D.3).

Using eq. (D.4), we can evaluate $\text{Im } v$ by computing

$$\frac{i+z}{i-z} = \frac{(i+z)(-i-z^*)}{(i-z)(-i-z^*)} = \frac{1-|z|^2-2i\text{Re } z}{|z|^2+1-2\text{Im } z}.$$

Writing $|z|^2 = (\text{Re } z)^2 + (\text{Im } z)^2$ in the denominator,

$$\frac{i+z}{i-z} = \frac{1-|z|^2-2i\text{Re } z}{(\text{Re } z)^2+(1-\text{Im } z)^2}.$$

Hence,

$$\text{Im } v \equiv \text{Im} \left(\frac{i+z}{i-z} \right) = \frac{-2\text{Re } z}{(\text{Re } z)^2+(1-\text{Im } z)^2}.$$

We conclude that

$$\text{Im } v \geq 0 \implies \text{Re } z \leq 0, \quad \text{Im } v < 0 \implies \text{Re } z > 0.$$

Therefore, eqs. (D.5) and (D.6) yield:

$$\text{Arctan } z + \text{Arccot } z = \begin{cases} -\frac{1}{2}\pi, & \text{for } \text{Re } z \leq 0 \text{ and } z \neq \pm i, \\ \frac{1}{2}\pi, & \text{for } \text{Re } z > 0 \text{ and } z \neq \pm i. \end{cases} \quad (\text{D.7})$$

which differs from eq. (26) when z lives on one of the branch cuts, for $\text{Re } z = 0$ and $z \neq \pm i$. Moreover, there is no longer any ambiguity in how to define $\text{Arccot}(0)$. Indeed, for values of $z = iy$ ($-1 < y < 1$) that lie on the branch cut of $\text{Arccot } z$, eq. (D.2) yields,

$$\text{Arccot}(iy) = \frac{i}{2} \text{Ln} \left(\frac{1-y}{1+y} \right) - \frac{1}{2}\pi, \quad \text{for } |y| < 1, \quad (\text{D.8})$$

which differs from the result of eq. (19) when $-1 < y < 0$. That is, by employing the definition of the principal value of the arccotangent function given by eq. (D.2), $\text{Arccot}(iy)$ is a continuous function of y on the branch cut. In particular, plugging $z = 0$ into eq. (D.2) yields,

$$\text{Arccot}(0) = \frac{1}{2}i \text{Ln}(-1) = -\frac{1}{2}\pi. \quad (\text{D.9})$$

Unfortunately, this result is the negative of the convention proposed in eq. (20).

One disadvantage of the definition of the principal value of the arctangent given by eq. (D.1) concerns the value of $\text{Arctan}(-\infty)$. In particular, if $z = x$ is real,

$$\left| \frac{1-ix}{1+ix} \right| = 1. \quad (\text{D.10})$$

Since $\text{Ln } 1 = 0$, it would follow from eq. (D.1) that for all real x ,

$$\text{Arctan } x = -\frac{1}{2} \text{Arg} \left(\frac{1-ix}{1+ix} \right). \quad (\text{D.11})$$

Indeed, eq. (D.11) is correct for all finite real values of x . It also correctly implies that $\text{Arctan}(-\infty) = -\frac{1}{2}\text{Arg}(-1) = -\frac{1}{2}\pi$, as expected. However, if we take $x \rightarrow \infty$ in eq. (D.11), we would also get $\text{Arctan}(\infty) = -\frac{1}{2}\text{Arg}(-1) = -\frac{1}{2}\pi$, in contradiction with the conventional definition of the principal value of the real-valued arctangent function, where $\text{Arctan}(\infty) = \frac{1}{2}\pi$. This slight inconsistency is not surprising, since the principal value of the argument of any complex number z must lie in the range $-\pi < \text{Arg } z \leq \pi$. Consequently, eq. (D.11) implies that $-\frac{1}{2}\pi \leq \text{Arctan } x < \frac{1}{2}\pi$, which is not quite consistent with eq. (21) as the endpoint at $\frac{1}{2}\pi$ is missing.

Some authors finesse this defect by defining the value of $\text{Arctan}(\infty)$ as the limit of $\text{Arctan}(x)$ as $x \rightarrow \infty$. Note that

$$\lim_{x \rightarrow \infty} \text{Arg}\left(\frac{1-ix}{1+ix}\right) = -\pi,$$

since for any finite real value of $x > 1$, the complex number $(1-ix)/(1+ix)$ lies in Quadrant III¹⁷ and approaches the negative real axis as $x \rightarrow \infty$. Hence, eq. (D.11) yields

$$\lim_{x \rightarrow \infty} \text{Arctan}(x) = \frac{1}{2}\pi.$$

With this interpretation, eq. (D.1) is consistent with the definition for the principal value of the real arctangent function.¹⁸

It is instructive to consider the difference of the two definitions of $\text{Arctan } z$ given by eqs. (12) and (D.1). Using eqs. (A.23) and (B.23), it follows that

$$\text{Ln}\left(\frac{1-iz}{1+iz}\right) - [\text{Ln}(1-iz) - \text{Ln}(1+iz)] = 2\pi i N_-,$$

where

$$N_- = \begin{cases} -1, & \text{if } \text{Arg}(1-iz) - \text{Arg}(1+iz) > \pi, \\ 0, & \text{if } -\pi < \text{Arg}(1-iz) - \text{Arg}(1+iz) \leq \pi, \\ 1, & \text{if } \text{Arg}(1-iz) - \text{Arg}(1+iz) \leq -\pi. \end{cases} \quad (\text{D.12})$$

To evaluate N_- explicitly, we must examine the quantity $\text{Arg}(1-iz) - \text{Arg}(1+iz)$ as a function of the complex number $z = x+iy$. Hence, we shall focus on the quantity $\text{Arg}(1+y-ix) - \text{Arg}(1-y+ix)$ as a function of x and y . As noted in eq. (32), which is repeated below for the convenience of the reader, for finite values of x and y and $x \neq 0$,

$$-\pi < \text{Arg}(1+y-ix) - \text{Arg}(1-y+ix) < \pi.$$

¹⁷This is easily verified. We write:

$$z \equiv \frac{1-ix}{1+ix} = \frac{1-ix}{1+ix} \cdot \frac{1-ix}{1-ix} = \frac{1-x^2-2ix}{1+x^2}.$$

Thus, for real values of $x > 1$, it follows that $\text{Re } z < 0$ and $\text{Im } z < 0$, i.e. the complex number z lies in Quadrant III. Moreover, as $x \rightarrow \infty$, we see that $\text{Re } z \rightarrow -1$ and $\text{Im } z \rightarrow 0^-$, where 0^- indicates that one is approaching 0 from the negative side. Some authors write $\lim_{x \rightarrow \infty} (1-ix)/(1+ix) = -1-i0$ to indicate this behavior, and then define $\text{Arg}(-1-i0) = -\pi$.

¹⁸This is strategy adopted in Ref. 2 since this reference does not assign a unique value to $\text{Arctan } z$ and $\text{Arccot } z$ on their respective branch cuts.

The case of $x = 0$ is easily treated separately, and we find that

$$\operatorname{Arg}(1+y) - \operatorname{Arg}(1-y) = \begin{cases} -\pi, & \text{if } y > 1, \\ 0, & \text{if } -1 < y < 1, \\ \pi, & \text{if } y < -1. \end{cases}$$

Note that we have excluded the points $x = 0, y = \pm 1$, which correspond to the branch points where the arctangent function diverges. Hence, it follows that in the finite complex plane excluding the branch points at $z = \pm i$,

$$N_- = \begin{cases} 1, & \text{if } \operatorname{Re} z = 0 \text{ and } \operatorname{Im} z > 1, \\ 0, & \text{otherwise.} \end{cases}$$

This means that in the finite complex plane, the two possible definitions for the principal value of the arctangent function given by eqs. (12) and (D.1) differ only on the branch cut along the positive imaginary axis above $z = i$. That is, for finite $z \neq \pm i$,

$$\frac{1}{2}i \ln \left(\frac{1-iz}{1+iz} \right) = \begin{cases} -\pi + \frac{1}{2}i [\ln(1-iz) - \ln(1+iz)], & \text{if } \operatorname{Re} z = 0 \text{ and } \operatorname{Im} z > 1, \\ \frac{1}{2}i [\ln(1-iz) - \ln(1+iz)], & \text{otherwise.} \end{cases} \quad (\text{D.13})$$

Additional discrepancies between the two definitions can arise when x and/or y become infinite. For example, since $\operatorname{Arg}(a+i\infty) = \frac{1}{2}\pi$ and $\operatorname{Arg}(a-i\infty) = -\frac{1}{2}\pi$ for any real number a , it follows that $N_- = 1$ for $x = \infty$.

Likewise one can determine the difference of the two definitions of $\operatorname{Arccot} z$ given by eqs. (13) and (D.2). Using the relation $\operatorname{Arccot} z = \operatorname{Arctan}(1/z)$ [which holds for both sets of definitions], eq. (D.13) immediately yields:

$$\frac{1}{2}i \ln \left(\frac{z-i}{z+i} \right) = \begin{cases} -\pi + \frac{i}{2} \left[\ln \left(1 - \frac{i}{z} \right) - \ln \left(1 + \frac{i}{z} \right) \right], & \text{if } \operatorname{Re} z = 0 \text{ and } -1 < \operatorname{Im} z < 0, \\ \frac{i}{2} \left[\ln \left(1 - \frac{i}{z} \right) - \ln \left(1 + \frac{i}{z} \right) \right], & \text{otherwise.} \end{cases} \quad (\text{D.14})$$

It follows that the two possible definitions for the principal value of the arccotangent function given by eqs. (13) and (D.2) differ only on the branch cut along the negative imaginary axis above $z = -i$.

A similar set of issues arise in the definitions of the principal values of the inverse hyperbolic tangent and cotangent functions. It is most convenient to define these functions in terms of the corresponding principal values of the arctangent and arccotangent functions following eqs. (133) and (134),

$$\operatorname{Arctanh} z = i \operatorname{Arctan}(-iz), \quad (\text{D.15})$$

$$\operatorname{Arccoth} z = i \operatorname{Arccot}(-iz). \quad (\text{D.16})$$

So which set of conventions is best? Of course, there is no one right or wrong answer to this question. As a practical matter, I always employ the Mathematica definitions, as this is a program that I often use in my research. In contrast, the authors of Refs. 10, 12 and 13 argue for choosing eq. (12) to define the principal value of the arctangent but use a slight variant of eq. (D.2) to define the principal value of the arccotangent function,¹⁹

$$\text{Arccot } z = \frac{1}{2i} \ln \left(\frac{z+i}{z-i} \right). \quad (\text{D.17})$$

This new definition has the benefit of ensuring that $\text{Arccot}(0) = \frac{1}{2}\pi$ [in contrast to eq. (D.9)]. But, adopting eq. (D.17) will lead to modifications of $\text{Arccot } z$ (compared to alternative definitions previously considered) when evaluated on the branch cut, $\text{Re } z = 0$ and $|\text{Im } z| < 1$. For example, with the definitions of $\text{Arctan } z$ and $\text{Arccot } z$ given by eqs. (12) and (D.17), respectively, it is straightforward to show that a number of relations, such as $\text{Arccot } z = \text{Arctan}(1/z)$, are modified.

Moreover, one can easily derive,

$$\text{Arccot } z = \begin{cases} \pi + \text{Arctan} \left(\frac{1}{z} \right), & \text{if } \text{Re } z = 0 \text{ and } 0 < \text{Im } z < 1, \\ \text{Arctan} \left(\frac{1}{z} \right), & \text{otherwise,} \end{cases}$$

excluding the branch points $z = \pm i$ where $\text{Arctan } z$ and $\text{Arccot } z$ both diverge. Likewise, the expression for $\text{Arctan } z + \text{Arccot } z$ previously obtained will also be modified,

$$\text{Arctan } z + \text{Arccot } z = \begin{cases} \frac{1}{2}\pi, & \text{for } \text{Re } z > 0, \\ \frac{1}{2}\pi, & \text{for } \text{Re } z = 0, \text{ and } \text{Im } z > -1, \\ -\frac{1}{2}\pi, & \text{for } \text{Re } z < 0, \\ -\frac{1}{2}\pi, & \text{for } \text{Re } z = 0, \text{ and } \text{Im } z < -1. \end{cases} \quad (\text{D.18})$$

Other modifications of the results of this Appendix in the case where eq. (D.17) is adopted as the definition of the principal value of the arccotangent function are left as an exercise for the reader.

CAUTION!!

The principal value of the arccotangent is given in terms the principal value of the arctangent,

$$\text{Arccot } z = \text{Arctan} \left(\frac{1}{z} \right), \quad (\text{D.19})$$

for both the Mathematica definition [eq. (13)] or the alternative definition presented in eq. (D.2). However, some reference books (e.g., see Ref. 6) define the principal value of the arccotangent differently via the relation,

$$\text{Arccot } z = \frac{1}{2}\pi - \text{Arctan } z. \quad (\text{D.20})$$

¹⁹The right hand side of eq. (D.17) can be identified with $-\text{Arccot}(-z)$ in the convention where $\text{Arccot } z$ is defined by eq. (D.2).

This relation should be compared with the corresponding relations, eqs. (26), (D.7) and (D.18), which are satisfied when the definitions of the principal value of the arccotangent introduced in eqs. (13), (D.2) and (D.17), respectively, are employed. Indeed, eq. (D.20) has been adopted by the Maple computer algebra system (see Ref. 14), which is one of the main competitors of Mathematica.

The main motivation for eq. (D.20) is that the principal value of the real cotangent function satisfies

$$0 \leq \text{Arccot } x \leq \pi, \quad \text{for } -\infty \leq x \leq +\infty,$$

instead of the interval quoted in eq. (24). One advantage of this latter definition is that for real values of x , $\text{Arccot } x$ is continuous at $x = 0$, in contrast to eq. (D.19) which exhibits a discontinuity at $x = 0$. Note that if one adopts eq. (D.20) as the definition of the principal value of the arccotangent, then the branch cuts of $\text{Arccot } z$ are the same as those of $\text{Arctan } z$ [cf. eq. (15)]. The disadvantages of the definition given in eq. (D.20) are discussed in detail in Refs. 10 and 12.

Which convention does your calculator and/or your favorite mathematics software use? Try evaluating $\text{Arccot}(-1)$. In the convention of eq. (13) or eq. (D.2), we have $\text{Arccot}(-1) = -\frac{1}{4}\pi$, whereas in the convention of eq. (D.20), we have $\text{Arccot}(-1) = \frac{3}{4}\pi$.

APPENDIX E: Derivation of eq. (26)

To derive eq. (26), we will make use of the computations provided in Appendix D. Start from eq. (D.7), which is based on the definitions of the principal values of the arctangent and arccotangent given in eqs. (D.1) and (D.2), respectively. We then use eqs. (D.13) and (D.14) which allow us to translate between the definitions of eqs. (D.1) and (D.2) and the Mathematica definitions of the principal values of the arctangent and arccotangent given in eqs. (12) and (13), respectively. Eqs. (D.13) and (D.14) imply that the result for $\text{Arctan } z + \text{Arccot } z$ does not change if $\text{Re } z \neq 0$. For the case of $\text{Re } z = 0$, $\text{Arctan } z + \text{Arccot } z$ changes from $\frac{1}{2}\pi$ to $-\frac{1}{2}\pi$ if $0 < \text{Im } z < 1$ or $\text{Im } z < -1$. This is precisely what is exhibited in eq. (26).

APPENDIX F: Proof that $\text{Re}(\pm iz + \sqrt{1 - z^2}) > 0$

It is convenient to define:

$$v = iz + \sqrt{1 - z^2}, \quad \frac{1}{v} = \frac{1}{iz + \sqrt{1 - z^2}} = -iz + \sqrt{1 - z^2}.$$

In this Appendix, we shall prove that $\text{Re } v \geq 0$ and $\text{Re } (1/v) \geq 0$.

Using the fact that $\operatorname{Re}(\pm iz) = \mp \operatorname{Im} z$ for any complex number z ,

$$\operatorname{Re} v = -\operatorname{Im} z + |1 - z^2|^{1/2} \cos \left[\frac{1}{2} \operatorname{Arg}(1 - z^2) \right], \quad (\text{F.1})$$

$$\operatorname{Re} \left(\frac{1}{v} \right) = \operatorname{Im} z + |1 - z^2|^{1/2} \cos \left[\frac{1}{2} \operatorname{Arg}(1 - z^2) \right]. \quad (\text{F.2})$$

One can now prove that $\operatorname{Re} v \geq 0$ and $\operatorname{Re}(1/v) \geq 0$ for any finite complex number z by considering separately the cases of $\operatorname{Im} z < 0$, $\operatorname{Im} z = 0$ and $\operatorname{Im} z > 0$. The case of $\operatorname{Im} z = 0$ is the simplest, since in this case $\operatorname{Re} v = 0$ for $|z| \geq 1$ and $\operatorname{Re} v > 0$ for $|z| < 1$ (since the principal value of the square root of a positive number is always positive). In the case of $\operatorname{Im} z \neq 0$, we first note that $-\pi < \operatorname{Arg}(1 - z^2) \leq \pi$ implies that $\cos \left[\frac{1}{2} \operatorname{Arg}(1 - z^2) \right] \geq 0$. Thus if $\operatorname{Im} z < 0$, then it immediately follows from eq. (F.1) that $\operatorname{Re} v > 0$. Likewise, if $\operatorname{Im} z > 0$, then it immediately follows from eq. (F.2) that $\operatorname{Re}(1/v) > 0$. However, the sign of the real part of any complex number z is the *same* as the sign of the real part of $1/z$, since

$$\frac{1}{x + iy} = \frac{x - iy}{x^2 + y^2}.$$

Hence, it follows that both $\operatorname{Re} v \geq 0$ and $\operatorname{Re}(1/v) \geq 0$, as required.

APPENDIX G: Derivation of eq. (160)

We begin with the definitions given in eqs. (87) and (157),²⁰

$$i \operatorname{Arccos} z = \operatorname{Ln} \left(z + i\sqrt{1 - z^2} \right), \quad (\text{G.1})$$

$$\operatorname{Arccosh} z = \operatorname{Ln} \left(z + \sqrt{z + 1} \sqrt{z - 1} \right), \quad (\text{G.2})$$

where the principal values of the square root functions are employed following the notation of eq. (79). Our first task is to relate $\sqrt{z + 1} \sqrt{z - 1}$ to $\sqrt{z^2 - 1}$. Of course, these two quantities are equal for all real numbers $z \geq 1$. But, as these quantities are principal values of the square roots of complex numbers, one must be more careful in the general case. Employing eq. (B.44) to the principal value of the complex square root function yields:²¹

$$\sqrt{z_1 z_2} = e^{\frac{1}{2} \operatorname{Ln}(z_1 z_2)} = e^{\frac{1}{2} (\operatorname{Ln} z_1 + \operatorname{Ln} z_2 + 2\pi i N_+)} = \sqrt{z_1} \sqrt{z_2} e^{\pi i N_+},$$

²⁰We caution the reader that some authors employ different choices for the definitions of the principal values of $\operatorname{arccos} z$ and $\operatorname{arccosh} z$ and their branch cuts. The most common alternative definitions are:

$$\operatorname{Arccosh} z = i \operatorname{Arccos} z = \operatorname{Ln}(z + \sqrt{z^2 - 1}),$$

which differ from the definitions, eqs. (G.1) and (G.2), employed by Mathematica and these notes. In particular, with the alternative definitions given above, $\operatorname{Arccos} z$ now possesses the same set of branch cuts as $\operatorname{Arccosh} z$ given by eq. (168), in contrast to eq. (93). Moreover, $\operatorname{Arccos} z$ no longer satisfies eq. (86) if either $(\operatorname{Re} z)(\operatorname{Im} z) < 0$ or if $|\operatorname{Re} z| > 1$ and $\operatorname{Im} z = 0$ [cf. eq. (G.6)]. Other disadvantages of the alternative definitions of $\operatorname{Arccos} z$ and $\operatorname{Arccosh} z$ are discussed in Ref. 10.

²¹Following the convention established above eq. (79), we employ the ordinary square root sign ($\sqrt{}$) to designate the principal value of the complex square root function.

where

$$N_+ = \begin{cases} -1, & \text{if } \operatorname{Arg} z_1 + \operatorname{Arg} z_2 > \pi, \\ 0, & \text{if } -\pi < \operatorname{Arg} z_1 + \operatorname{Arg} z_2 \leq \pi, \\ 1, & \text{if } \operatorname{Arg} z_1 + \operatorname{Arg} z_2 \leq -\pi. \end{cases}$$

That is,

$$\sqrt{z_1 z_2} = \varepsilon \sqrt{z_1} \sqrt{z_2}, \quad \varepsilon = \pm 1, \quad (\text{G.3})$$

where the choice of sign is determined by:

$$\varepsilon = \begin{cases} +1, & \text{if } -\pi < \operatorname{Arg} z_1 + \operatorname{Arg} z_2 \leq \pi, \\ -1, & \text{otherwise.} \end{cases}$$

By plotting the complex points $z + 1$ and $z - 1$ in the complex plane, one can easily show that for $z \neq \pm 1$,

$$-\pi < \operatorname{Arg}(z + 1) + \operatorname{Arg}(z - 1) \leq \pi, \quad \text{if } \begin{cases} \operatorname{Im} z > 0 \text{ and } \operatorname{Re} z \geq 0, \\ \text{or} \\ \operatorname{Im} z = 0 \text{ and } \operatorname{Re} z > -1, \\ \text{or} \\ \operatorname{Im} z < 0 \text{ and } \operatorname{Re} z > 0. \end{cases}$$

If the above conditions do not hold, then $\operatorname{Arg}(z + 1) + \operatorname{Arg}(z - 1)$ lies outside the range of the principal value of the argument function. Hence, we conclude that if $z_1 = z + 1$ and $z_2 = z - 1$ then if $\operatorname{Im} z \neq 0$ then ε in eq. (G.3) is given by:

$$\varepsilon = \begin{cases} +1, & \text{if } \operatorname{Re} z > 0, \operatorname{Im} z \neq 0 \text{ or } \operatorname{Re} z = 0, \operatorname{Im} z > 0, \\ -1, & \text{if } \operatorname{Re} z < 0, \operatorname{Im} z \neq 0 \text{ or } \operatorname{Re} z = 0, \operatorname{Im} z < 0. \end{cases}$$

In the case of $\operatorname{Im} z = 0$, we must exclude the points $z = \pm 1$, in which case we also have

$$\varepsilon = \begin{cases} +1, & \text{if } \operatorname{Im} z = 0 \text{ and } \operatorname{Re} z > -1 \text{ with } \operatorname{Re} z \neq 1, \\ -1, & \text{if } \operatorname{Im} z = 0 \text{ and } \operatorname{Re} z < -1. \end{cases}$$

It follows that $\operatorname{Arccosh} z = \operatorname{Ln}(z \pm \sqrt{z^2 - 1})$, where the sign is identified with ε above. Noting that $z - \sqrt{z^2 - 1} = [z + \sqrt{z^2 - 1}]^{-1}$, where $z + \sqrt{z^2 - 1}$ is real and negative if and only if $\operatorname{Im} z = 0$ and $\operatorname{Re} z \leq -1$,²² one finds after applying eq. (83) that:

$$\operatorname{Ln}(z - \sqrt{z^2 - 1}) = \begin{cases} 2\pi i - \operatorname{Ln}(z + \sqrt{z^2 - 1}), & \text{for } \operatorname{Im} z = 0 \text{ and } \operatorname{Re} z \leq -1, \\ -\operatorname{Ln}(z + \sqrt{z^2 - 1}), & \text{otherwise.} \end{cases}$$

To complete this part of the analysis, we must consider separately the points $z = \pm 1$. At these two points, eq. (G.2) yields $\operatorname{Arccosh}(1) = 0$ and $\operatorname{Arccosh}(-1) = \operatorname{Ln}(-1) = \pi i$.

²²Let $w = z + \sqrt{z^2 - 1}$, and assume that $\operatorname{Im} w = 0$ and $\operatorname{Re} w \neq 0$. That is, w is real and nonzero, in which case $\operatorname{Im} w^2 = 0$. But

$$0 = \operatorname{Im} w^2 = \operatorname{Im} [2z^2 - 1 + 2z\sqrt{z^2 - 1}] = \operatorname{Im} (2zw - 1) = 2w \operatorname{Im} z,$$

which confirms that $\operatorname{Im} z = 0$, i.e. z must be real. If we require in addition that $\operatorname{Re} w < 0$, then we also must have $\operatorname{Re} z \leq -1$.

Collecting all of the above results then yields:

$$\text{Arccosh} z = \begin{cases} \text{Ln}(z + \sqrt{z^2 - 1}), & \text{if } \text{Im } z > 0, \text{Re } z \geq 0 \text{ or } \text{Im } z = 0, \text{Re } z \geq -1 \\ & \quad \text{or } \text{Im } z < 0, \text{Re } z > 0, \\ -\text{Ln}(z + \sqrt{z^2 - 1}), & \text{if } \text{Im } z > 0, \text{Re } z < 0 \text{ or } \text{Im } z < 0, \text{Re } z \leq 0, \\ 2\pi i - \text{Ln}(z + \sqrt{z^2 - 1}), & \text{if } \text{Im } z = 0, \text{Re } z \leq -1. \end{cases} \quad (\text{G.4})$$

Note that the cases of $z = \pm 1$ are each covered twice in eq. (G.4) but in both respective cases the two results are consistent.

Our second task is to relate $i\sqrt{1-z^2}$ to $\sqrt{z^2-1}$. We first note that for any non-zero complex number z , the principal value of the argument of $-z$ is given by:

$$\text{Arg}(-z) = \begin{cases} \text{Arg } z - \pi, & \text{if } \text{Arg } z > 0, \\ \text{Arg } z + \pi, & \text{if } \text{Arg } z \leq 0. \end{cases} \quad (\text{G.5})$$

This result is easily checked by considering the locations of the complex numbers z and $-z$ in the complex plane. Hence, by making use of eqs. (79) and (G.5) along with $i = e^{i\pi/2}$, it follows that:

$$i\sqrt{1-z^2} = \sqrt{|z^2-1|}e^{\frac{1}{2}[\pi+\text{Arg}(1-z^2)]} = \eta\sqrt{z^2-1}, \quad \eta = \pm 1,$$

where the sign η is determined by:

$$\eta = \begin{cases} +1, & \text{if } \text{Arg}(1-z^2) \leq 0, \\ -1, & \text{if } \text{Arg}(1-z^2) > 0, \end{cases}$$

assuming that $z \neq \pm 1$. If we put $z = x + iy$, then $1 - z^2 = 1 - x^2 - y^2 - 2ixy$, and we deduce that

$$\text{Arg}(1-z^2) \text{ is } \begin{cases} \text{positive,} & \text{either if } xy < 0 \text{ or if } y = 0 \text{ and } |x| > 1, \\ \text{zero,} & \text{either if } x = 0 \text{ or if } y = 0 \text{ and } |x| < 1, \\ \text{negative,} & \text{if } xy > 0. \end{cases}$$

We exclude the points $z = \pm 1$ (corresponding to $y = 0$ and $x = \pm 1$) where $\text{Arg}(1-z^2)$ is undefined. Treating these two points separately, eq. (G.1) yields $\text{Arccos}(1) = 0$ and $i\text{Arccos}(-1) = \text{Ln}(-1) = \pi i$. Collecting all of the above results then yields:

$$i\text{Arccos } z = \begin{cases} \text{Ln}(z + \sqrt{z^2 - 1}), & \text{if } \text{Im } z > 0, \text{Re } z \geq 0 \text{ or } \text{Im } z < 0, \text{Re } z \leq 0 \\ & \quad \text{or } \text{Im } z = 0, |\text{Re } z| \leq 1, \\ -\text{Ln}(z + \sqrt{z^2 - 1}), & \text{if } \text{Im } z > 0, \text{Re } z < 0 \text{ or } \text{Im } z < 0, \text{Re } z > 0, \\ & \quad \text{or } \text{Im } z = 0, \text{Re } z \geq 1, \\ 2\pi i - \text{Ln}(z + \sqrt{z^2 - 1}), & \text{if } \text{Im } z = 0, \text{Re } z \leq -1. \end{cases} \quad (\text{G.6})$$

Note that the cases of $z = \pm 1$ are each covered twice in eq. (G.6) but in both respective cases the two results are consistent.

Comparing eqs. (G.4) and (G.6) established eq. (160) and our proof is complete.

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