

$$X_n = (A + iB)(z^{i\theta})^n + (A - iB)(z^{-i\theta})^n$$

$$= z^n [(A + iB) z^{i n \theta} + (A - iB) z^{-i n \theta}]$$

$$= z^n [(A + iB)(\cos n\theta + i \sin n\theta) + (A - iB)(\cos n\theta - i \sin n\theta)]$$

$$= z^n [2A \cos n\theta + 2i^2 B \sin n\theta]$$