

UNIVERSITY OF DUBLIN

XMA1231

TRINITY COLLEGE

FACULTY OF SCIENCE

SCHOOL OF MATHEMATICS

SF Mathematics
SF Theoretical Physics
SF Two Subject Mod

Hilary Term 2009

COURSE 231

Day Date, 2009

Dr. S. Ryan

ATTEMPT SIX QUESTIONS

Log tables are available from the invigilators, if required.

Non-programmable calculators are permitted for this examination,—please indicate the make and model of your calculator on each answer book used.

1. Express the function $f(x) = |\cos(x)|$ as a (real) Fourier series.

This has period π , so

$$a_n = \frac{2}{\pi} \int_{-\pi/2}^{\pi/2} dx |\cos(x)| \cos(nx) = \frac{2}{\pi} \int_{-\pi/2}^{\pi/2} dx \cos(x) \cos(nx).$$

For $n = 0$,

$$a_0 = \frac{2}{\pi} \int_{-\pi/2}^{\pi/2} dx \cos(x) = \frac{4}{\pi}.$$

and

$$\begin{aligned} a_n &= \frac{1}{2} \frac{2}{\pi} \int_{-\pi/2}^{\pi/2} dx (e^{i(n+1)x} + e^{i(-n+1)x}), \\ &= \frac{1}{\pi} \frac{1}{i} \frac{e^{(n+1)x}}{n+1} + \frac{e^{i(-n+1)x}}{-n+1} \Big|_{-\pi/2}^{\pi/2}, \\ &= \frac{2}{\pi} \left(\frac{1}{n+1} \sin\left((n+1)\frac{\pi}{2}\right) + \frac{1}{-n+1} \sin\left((1-n)\frac{\pi}{2}\right) \right). \end{aligned}$$

For n odd, $\sin\left((n \pm 1)\frac{\pi}{2}\right) = 0$. For n even, $\sin\left((n+1)\frac{\pi}{2}\right) = \cos(n\pi/2) = (-1)^{n/2}$ and $\sin\left((-n+1)\frac{\pi}{2}\right) = \cos(n\pi/2) = (-1)^{n/2}$. So,

$$a_n = \frac{2}{\pi} \left(\frac{1}{n+1} + \frac{1}{-n+1} \right) (-1)^{n/2} = \frac{4}{1-n^2}.$$

So, the fourier series is

$$|\cos(x)| = \frac{2}{\pi} + \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^n}{1-4n^2} \cos(2nx).$$

where $n \rightarrow 2n$ for n even.

2. Evaluate the integral

$$\int_D dV \sqrt{3x^2 + 3z^2},$$

where D is the solid bounded by $y = 2x^2 + 2z^2$ and the plane $y = 8$.

You should begin by sketching the solid of interest.

Use spherical polars in the xz plane. Write $x = r \cos \theta$ and $z = r \sin \theta$ so that $x^2 + z^2 = r^2$. Then $2x^2 + 2z^2 \leq y \leq 8$ with $0 \leq \theta \leq 2\pi$ and $0 \leq r \leq 2$ (from $z = 0$ in $8 = 2x^2 + 2z^2$). Then

$$\begin{aligned} \int_D dV \sqrt{3x^2 + 3z^2} &= \int_0^{2\pi} d\theta \int_0^2 dr \int_{2x^2+2z^2}^8 dy \sqrt{3x^2 + 3z^2}, \\ &= \int_0^{2\pi} d\theta \int_0^2 dr \sqrt{3x^2 + 3z^2} y \Big|_{2x^2+2z^2}^8, \\ &= \int_0^{2\pi} d\theta \int_0^2 dr \sqrt{3x^2 + 3z^2} (8 - (2x^2 + 2z^2)). \end{aligned}$$

Now $x^2 + z^2 = r^2$ so we can rewrite the integral above as

$$\begin{aligned} \int_D dV \sqrt{3x^2 + 3z^2} &= \int_0^{2\pi} d\theta \int_0^2 dr \sqrt{3r^2} (8 - 2r^2)r, \\ &= 2\pi \int_0^2 6r^2 dr \sqrt{3} (8 - 2r^2), \\ &= \sqrt{3} 2\pi \left[\frac{8}{3} r^3 - \frac{2}{5} r^5 \right]_0^2, \\ &= 2\pi \sqrt{3} \left[\frac{64}{3} - \frac{64}{5} \right] \\ &= \frac{256\sqrt{3}\pi}{15}. \end{aligned}$$

3. An *eigenfunction* of the Fourier transform ($\widetilde{f(k)}$), is a function f for which

$$\widetilde{f(k)} = \frac{1}{2\pi} \int_{-\infty}^{\infty} dx f(x) e^{-ikx} = \lambda f(k),$$

where λ is a scalar called the *eigenvalue*.

Show that the Gaussian function $f(x) = e^{-\frac{1}{2}x^2}$ is such an eigenfunction.

Note: The gaussian integral formula is given in the useful information page and may be used without proof

Consider the function

$$\Phi(x, t) = e^{2xt-t^2} = \sum_{n=0}^{\infty} \frac{t^n}{n!} H_n(x),$$

the so-called generating function for the Hermite polynomials H_t . By computing the fourier transform of $e^{-\frac{1}{2}x^2}\Phi(x, t)$ show that the functions $f_n(x) = e^{-\frac{1}{2}x^2}H_n(x)$ are eigenfunctions of the Fourier transform.

Determine the eigenvalues λ_n .

Work out $\widetilde{f(k)}$ by

$$\begin{aligned} \widetilde{f(k)} &= \frac{1}{2\pi} \int_{-\infty}^{\infty} dx e^{-\frac{1}{2}x^2} e^{-ikx} \\ &= \frac{1}{2\pi} \sqrt{\frac{\pi}{\frac{1}{2}}} e^{-ik^2/4(\frac{1}{2})} \\ &= \frac{1}{2\pi} \sqrt{2\pi} e^{-k^2/2} \\ &= \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}k^2} \\ &= \frac{1}{\sqrt{2\pi}} f(k). \end{aligned}$$

Now, $\Phi(x, t) = e^{2xt-t^2} = \sum_{n=0}^{\infty} \frac{t^n}{n!} H_n(x)$. Taking the FT of $e^{-\frac{1}{2}x^2}\Phi(x, t)$,

$$\begin{aligned} \mathcal{F}(e^{-\frac{1}{2}x^2}\Phi(x, t)) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} dx e^{-\frac{1}{2}x^2+2xt-t^2-ikx} \\ &= e^{-\frac{k^2}{2}-2kit+t^2} \\ &= \sum_0^{\infty} e^{-\frac{k^2}{2}} H_n(k) \frac{(-it)^n}{n!}. \end{aligned}$$

And the FT of $e^{-\frac{1}{2}x^2} \sum_{n=0}^{\infty} \frac{t^n}{n!} H_n(x)$ can be written as $\sum_{n=0}^{\infty} \mathcal{F}(e^{-x^2/2} H_n(x)) \frac{t^n}{n!}$. Equating like powers of n on the left and right sides of the FT gives

$$\mathcal{F}(e^{-x^2/2} H_n(x)) = (-i)^n e^{-k^2/2} H_n(k).$$

ie eigenfunctions as required and using the eigenfunction result above the eigenvalues are $(-i)^n$.

4. Prove that a continuous vector field \mathbf{F} in an open and connected domain, is conservative if and only if it is path independent.

Given the vector field, $\mathbf{F} = y\mathbf{i} - x\mathbf{j}$, determine the line integral $\int_C \mathbf{F} \cdot d\mathbf{l}$ from $(1, 0)$ to $(0, -1)$ along

- the straight line segment joining these points,
- three-quarters of the unit circle, centred at the origin traversed counterclockwise.

What do the results imply about the field \mathbf{F} ?

Proof in the notes.

- the straight line segment:
Parameterise the curve as $\mathbf{r} = (1-t)\mathbf{i} - t\mathbf{j}$, with $0 \leq t \leq 1$. So, $\partial\mathbf{r}/\partial t = -\mathbf{i} - \mathbf{j}$ and also $\mathbf{F} = -t\mathbf{i} + (t-1)\mathbf{j}$. Then the line integral is

$$\begin{aligned} \int_C \mathbf{F} \cdot d\mathbf{l} &= \int_0^1 dt ((-t)\mathbf{i} + (t-1)\mathbf{j}) \cdot (-\mathbf{i} - \mathbf{j}) \\ &= \int_0^1 dt t + 1 - t \\ &= 1. \end{aligned}$$

- This time parameterise the curve as $\mathbf{r} = \cos(t)\mathbf{i} + \sin(t)\mathbf{j}$ giving $\partial\mathbf{r}/\partial t = -\sin(t)\mathbf{i} + \cos(t)\mathbf{j}$ and $\mathbf{F} = \sin(t)\mathbf{i} - \cos(t)\mathbf{j}$. The line integral is

$$\begin{aligned} \int_C \mathbf{F} \cdot d\mathbf{l} &= \int_0^{3\pi/2} (\sin(t)\mathbf{i} - \cos(t)\mathbf{j}) \cdot (-\sin(t)\mathbf{i} + \cos(t)\mathbf{j}) \\ &= \int_0^{3\pi/2} -1 \\ &= -\frac{3\pi}{2}. \end{aligned}$$

The line integrals along the 2 paths differ so \mathbf{F} is path-dependent and not conservative.

1 Some useful formulae

1. A function with period l has a Fourier series expansion

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(\frac{2\pi nx}{l}\right) + \sum_{n=1}^{\infty} b_n \sin\left(\frac{2\pi nx}{l}\right),$$

where

$$\begin{aligned} a_0 &= \frac{2}{l} \int_{-l/2}^{l/2} dx f(x), \\ a_n &= \frac{2}{l} \int_{-l/2}^{l/2} dx f(x) \cos\left(\frac{2\pi nx}{l}\right), \\ b_n &= \frac{2}{l} \int_{-l/2}^{l/2} dx f(x) \sin\left(\frac{2\pi nx}{l}\right). \end{aligned}$$

2. A function with period l has a Fourier series expansion

$$f(x) = \sum_{n=-\infty}^{\infty} c_n \exp\left(\frac{2i\pi nx}{l}\right),$$

where

$$c_n = \frac{1}{l} \int_{-l/2}^{l/2} dx f(x) \exp\left(\frac{-2i\pi nx}{l}\right).$$

3. The Fourier integral representation (or Fourier transform) is

$$\begin{aligned} f(x) &= \int_{-\infty}^{\infty} dk \widetilde{f(k)} e^{ikx}, \\ \widetilde{f(k)} &= \frac{1}{2\pi} \int_{-\infty}^{\infty} dx f(x) e^{-ikx}. \end{aligned}$$

4. The Gaussian integral is

$$\int_{-\infty}^{\infty} dx e^{-ax^2+bx} = \sqrt{\frac{\pi}{a}} e^{b^2/4a},$$

for $a > 0$ and $b \in \mathbb{C}$.