

Answer Books A, B and C.

Any calculator, except one with a programmable memory, may be used in this examination.

# Level 2 Examination contributing to the Degrees of Bachelor of Science (BSc) and Master in Science (MSci)

## PHY2006 Mathematical Physics

Friday, 16th August 2019 9:30 AM - 12:30 PM

Examiners: Prof P Browning
Dr P van der Burgt
and the Internal Examiners

Answer ALL QUESTIONS in Section A Answer ONE QUESTION in Section B Answer ONE QUESTION in Section C

Use a separate answer book for each Section You have THREE HOURS to complete this paper.

### SECTION A

A.1 Show whether the following second order PDEs are Hyberbolic, Parabolic or Elliptic

(a) 
$$\frac{\partial u}{\partial t} = D \frac{\partial^2 u}{\partial x^2}$$

(b) 
$$\frac{\partial^2 u}{\partial t^2} = D \frac{\partial^2 u}{\partial x^2}$$

(c) 
$$i\hbar \frac{\partial \psi}{\partial t} = -\frac{\hbar^2}{2m} \frac{\partial^2 \psi}{\partial x^2} + V\psi$$

[10]

A.2 Find the solution to the following first order partial differential equation;

$$\frac{\partial u}{\partial t} + t\sqrt{x}\frac{\partial u}{\partial x} = 0$$

with initial condition  $u(x,0) = \exp(2x)$   $(\equiv e^{2x})$ .

[10]

**A.3** The temperature of a rod satisfies the heat equation (with constant conductivity D)

$$\frac{\partial T}{\partial t} = D \frac{\partial^2 T}{\partial x^2}$$

Using the method of separation of variables, *i.e.* letting  $T(x,t) = Y(x)\Theta(t)$ , show that the heat equation can be written in the form

$$\frac{1}{D\Theta}\frac{d\Theta}{dt} = \frac{1}{Y}\frac{d^2Y}{dx^2} = A$$

where A is an arbitrary constant.

[10]

**A.4** (a) Use the Gram-Schmidt orthogonalization procedure to make a function g'(x) from g(x) = 1 which is orthogonal to f(x) = x in the vector space where the inner product  $\langle f(x)|g(x) \rangle$  is defined by

$$< f(x)|g(x)> = \int_0^1 f(x)g(x) dx$$

- (b) Use the Gram-Schmidt orthogonalization procedure to generate another function h'(x) from  $h(x) = x^2$  which is orthogonal to both f(x) and g'(x). [10]
- **A.5** Consider by inspection each of the four periodic functions shown in Figure 1 and the Fourier series which could be used to represent them. For each of these four functions you should indicate for the equivalent Fourier series

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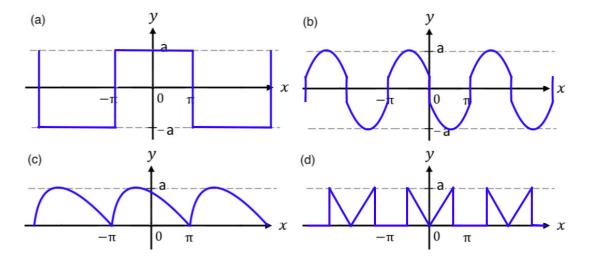


Figure 1: Four periodic functions for question **A.5** 

- If  $a_0$  is zero or non-zero.
- If all the  $a_k$  values (for k > 0) are zero or not.
- ullet If all the  $b_k$  values are zero or not.

[10]

 ${\bf A.6}\,$  Calculate the Fourier transform of the function f(x) where

$$f(x) = e^x$$
  $x < 0$   
 $f(x) = e^{-x}$   $x \ge 0$ 

[10]

#### **SECTION B**

**B.1** Consider the function

$$u(x,t) = \frac{a}{\sqrt{t}} \exp\left(-x^2/4t\right)$$

where a is an arbitrary constant.

- (a) Evaluate the following derivatives
  - i.  $\frac{\partial u}{\partial t}$
  - ii.  $\frac{\partial^2 u}{\partial x^2}$
- (b) Hence, for what value of a is u(x,t) given above a solution to the heat equation

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}$$

- (c) Draw two rough sketch graphs;
  - i. sketch two plots for u(x,t) against x; one plot should have t=1 and the other should have t=4. Draw both plots on the same graph and label the plots carefully with t=1 and t=4.
  - ii. sketch two plots for u(x,t) against t; one plot should have x=1 and the other should have x=2. Draw both plots on the same graph and label the plots carefully with x=1 and x=2.

Hint: you may find it useful to write out each expression for u(x,t) with a fixed value of x or t.

[20]

 ${f B.2}$  The Lagrangian for a single particle of mass m is defined in Cartesian coordinates as

$$L = \frac{1}{2}m\left[\dot{x}^2 + \dot{y}^2 + \dot{z}^2\right] - V$$

where V is the potential energy of the particle. Here, in this question, V = mgz. Re-write the Lagrangian in terms of a new set of variables

(a) Polar Coordinates –  $(x, y) \Rightarrow (r, \theta)$ 

$$x = r\cos\theta \ , \quad y = r\sin\theta$$

i. Find  $\dot{x}$  and  $\dot{y}$ 

[Hint: Use 
$$\frac{dx}{dt} = \frac{\partial x}{\partial r}\frac{dr}{dt} + \frac{\partial x}{\partial \theta}\frac{d\theta}{dt}$$
 and similarly for  $y(r,\theta)$  and  $z(r,\theta)$ ]

ii. Write out the resulting expression for  $\dot{x}^2 + \dot{y}^2$  and find L. [Simplify your result as much as possible. Note: without loss of generality, you can set z=0.]

(b) Cylindrical Coordinates –  $(x, y, z) \Rightarrow (r, \theta, z)$ 

$$x = r \cos \theta$$
,  $y = r \sin \theta$ ,  $z = z$ 

- i. Find  $\dot{x}$ ,  $\dot{y}$  and  $\dot{z}$
- ii. Write out the resulting expression for  $\dot{x}^2 + \dot{y}^2 + \dot{z}^2$  and find L.
- (c) Spherical Coordinates  $(x, y, z) \Rightarrow (r, \theta, \phi)$

$$x = r \cos \theta$$
,  $y = r \sin \theta \cos \phi$ ,  $z = r \sin \theta \sin \phi$ 

- i. Find  $\dot{x}$ ,  $\dot{y}$  and  $\dot{z}$
- ii. Write out the resulting expression for  $\dot{x}^2 + \dot{y}^2 + \dot{z}^2$  and find L.

[20]

[4]

[9]

[3]

### SECTION C

**C.1** The function f(x) is defined by

$$f(x) = 0$$

$$-\pi \le x \le -\frac{\pi}{2}$$

$$f(x) = -x$$

$$f(x) = 0$$

$$\frac{\pi}{2} \le x \le \pi$$

$$f(x) = f(x + 2\pi)$$

- (a) Draw a sketch of the function f(x).
- (b) Is f(x) even, odd, or neither? [1]
- (c) Indicate if any of the terms  $a_0$ ,  $a_k$  and  $b_k$  of the Fourier series expansion of f(x) are expected to be zero by inspection of the sketch of f(x). [3]
- (d) Determine the values of the terms  $a_0$ ,  $a_k$  and  $b_k$  of the Fourier series expansion of f(x). It is not necessary to explicitly calculate any terms that you have determined to be zero by inspection.
- (e) Determine the values  $a_0, a_1, a_2, a_3, a_4, b_1, b_2, b_3$  and  $b_4$ . [3]

C.2 (a) A subspace of  $\mathbb{R}^5$  is defined by the vectors

$$\mathbf{a} = \begin{pmatrix} 1\\4\\2\\-2\\0 \end{pmatrix} \qquad \qquad \mathbf{b} = \begin{pmatrix} 0\\-4\\4\\-4\\1 \end{pmatrix} \qquad \qquad \mathbf{c} = \begin{pmatrix} 3\\-1\\-8\\4\\-5 \end{pmatrix}$$

- i. Show that **a** and **b** are orthogonal.
- ii. Use the Gram-Schmidt orthogonalization procedure to make a vector  $\mathbf{c}'$  from  $\mathbf{c}$  orthogonal to both  $\mathbf{a}$  and  $\mathbf{b}$ .
- (b) Waves of similar intensities at 400 Hz and 500 Hz are combined (added together). The combined signal is used to modulate a high frequency 'carrier wave' of 120 kHz.
  - i. Let us assume that the signals at 400 Hz and 500 Hz can be represented by  $f(t) = A\cos(2\pi at)$  where A is the amplitude and a is the frequency in Hz. Now assuming that the amplitudes, A, for the two signals are similar the combined signal, s(t), is given by

$$s(t) = A(\cos(2\pi 400t) + \cos(2\pi 500t))$$

Predict what the Fourier transform of this combined signal will look like and draw a rough sketch of what you expect it to be. [2] ii. When the high frequency 120 kHz carrier wave is modulated by the combined 400 and 500 Hz the overall signal, cw(t), is given by

$$cw(t) = (10A + s(t))\cos(2\pi \cdot 120 \times 10^{3} \cdot t)$$
 where 
$$(10A + s(t)) = 10A + A(\cos(2\pi 400t) + \cos(2\pi 500t))$$

Predict what the Fourier transform of this combined signal will look like and draw a rough sketch of what you expect it to be. Note, it is not necessary to mathematically calculate the Fourier transform, you may find it useful to use the formula

$$\cos(A)\cos(B) = \frac{1}{2}(\cos(A-B) + \cos(A+B))$$

to help predict the Fourier transform.

[8]