

Applied Math 2

Exam 2 (2 Pages, 110 points)

1/8/2018 8-10am

Formulas:

$J_p(Kx)$ is the solution of $x(xy')' + (K^2x^2 - p^2)y = 0$, $\frac{d}{dx}[x^p J_p(x)] = x^p J_{p-1}(x)$, and

$$\int_0^a r J_p(\alpha r/a) J_p(\beta r/a) dr = \begin{cases} 0 & \alpha \neq \beta \\ \frac{a^2}{2} J_{p+1}^2(\alpha) & \alpha = \beta \end{cases}$$

Problem 1: (Inverse Laplace transform)

- [10%] (a) Find the function $f(t)$ whose Laplace transform is

$$F(z) = \frac{z}{z^2 - k^2}$$

by performing the Bromwich integral

$$f(t) = \frac{1}{2\pi i} \int_{c-i\infty}^{c+i\infty} F(z) e^{zt} dz, \quad t > 0,$$

where the notation means that we integrate along a vertical line $x = c$ in the z plane and c is large enough so that all poles lie to the left of $x = c$.

Problem 2: (Laurent series and residues)

Consider the complex function

$$f(z) = \frac{1}{z(z-2)^3}$$

- [4%] (a) Identify all the poles and the order of the poles.
- [8%] (b) Find the first four terms in the Laurent series about each pole.
- [4%] (c) Find the residue at each pole.

Problem 3: (The point at infinity)

Consider the function

$$f(z) = \frac{z}{z^2 + 1}$$

- [5%] (a) Find out whether infinity is a regular point, an essential singularity, or a pole (and if a pole, of what order).
- [5%] (b) Find the residue at infinity.

Problem 4: (Definite integral)

[6%] Find the definite integral

$$I = \int_0^{2\pi} \frac{d\theta}{13 + 5 \sin \theta}$$

Problem 5: (Laplace's equation in rectangle coordinates)

- [10%] (a) Find the solution of 2D Laplace's equation $\partial^2 u(x, y)/\partial x^2 + \partial^2 u(x, y)/\partial y^2 = 0$ inside the semi-infinite plate ($0 \leq y \leq 10$, $0 \leq x \leq \infty$), if the boundary conditions are: $u(0, y) = y$, and $u(\infty, y) = u(x, 0) = u(x, 10) = 0$.
- [10%] (b) Find the solution of 2D Laplace's equation $\nabla^2 u = 0$ inside the finite plate ($0 \leq y \leq 10$, $0 \leq x \leq 10$), if the boundary conditions are: $u(0, y) = y$, and $u(10, y) = u(x, 0) = u(x, 10) = 0$.

Problem 6: (Laplace's equation in cylindrical coordinates)

In this problem we want to solve the Laplace's equation in cylindrical coordinates

$$\nabla^2 u = \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} + \frac{\partial^2 u}{\partial z^2} = 0,$$

in a semi-infinite solid cylinder with the boundary conditions: $u(r = a, \theta, z > 0) = 0$ and $u(r, \theta, z = 0) = 100$. If the following, we assume a solution of the form $u = R(r)\Theta(\theta)Z(z)$. By using separation of variables,

- [4%] (a) Derive the differential equation of $Z(z)$ and its solution.
- [4%] (b) Derive the differential equation of $\Theta(\theta)$ and its solution.
- [4%] (c) Derive the differential equation of $R(r)$ and show that the solution is $J_n(Kr)$ where J_n is the Bessel function of first kind, K is the separation constant associated with Z , and n is the separation constant associated with Θ .
- [4%] (d) Show that for this problem the solution has the form

$$u = \sum_{m=1}^{\infty} c_m J_0(k_m r/a) e^{-k_m z/a},$$

where k_m , $m = 1, 2, 3, \dots$ are the zeros of J_0 .

- [4%] (e) Use boundary conditions to determine c_m .

Problem 7: (Quotient Rule)

- [8%] (a) If A is any arbitrary tensor and B is a non-zero tensor, show that X is a tensor if the components of X satisfy $X_i A_{ij} = B_j$.

Problem 8: (Isotropic Tensors)

Express following expressions in terms of Kronecker deltas δ s and constants. (Do not need to distinguish upper and lower index for this problem.)

- [4%] (a) $\epsilon_{ijk} \epsilon_{imn}$.
- [4%] (b) $\epsilon_{ijk} \epsilon_{ijn}$.

Problem 9: (General coordinate transformations and tensors)

Consider general transformations from one coordinate system, u^1, u^2, u^3 , to another, u'^1, u'^2, u'^3 . Assume coordinate transform can be written as $u'^i = u'^i(u^1, u^2, u^3)$ and inverse as $u^i = u^i(u'^1, u'^2, u'^3)$ for $i = 1, 2, 3$. Define

$$\mathbf{e}_i = \frac{\partial \mathbf{r}}{\partial u^i} \text{ and } \mathbf{e}^i = \nabla u^i,$$

and similarly for the primed system. Here \mathbf{r} is the position vector.

- [6%] (a) By writing any arbitrary vector \mathbf{a} as $\mathbf{a} = a^i \mathbf{e}_i = a^j \mathbf{e}_j = a'_i \mathbf{e}'^i = a'_j \mathbf{e}'^j$, find the transformation law of a_i and a^i .
- [6%] (b) Let $u^1, u^2, u^3 = x, y, z$ and $u'^1, u'^2, u'^3 = r, \theta, \phi$. Find g'_{ij} where $g'_{ij} = \mathbf{e}'_i \cdot \mathbf{e}'_j$. Write your answer as a matrix $[G']$ whose components are g'_{ij} .

$$\frac{1}{\sqrt{2}} \left(-\frac{1}{\sqrt{2}} \left(\frac{1}{2} \left(z + \frac{1}{z} \right) \right) \right) = \frac{1}{\sqrt{2}} \left(\frac{1}{\sqrt{2}} \left(\frac{2}{13 + \frac{5}{2i} \left(\frac{z^2 - 1}{z} \right)} \right) \right) = \frac{1}{\sqrt{2}} \left(\frac{1}{\sqrt{2}} \left(\frac{26iz + 5z^2 - 5}{2iz} \right) \right)$$