## Coursework II

CID number: Trust me, you don't want to know it.

MATH40007: Introduction to Applied Mathematics , 2023

Imperial College London

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## Problem 1

Part I: For any integer  $n \geq 0$  define

$$I_{+}(n) \equiv \int_{0}^{1} e^{y} \sin(n\pi y) dy, \quad I_{-}(n) \equiv \int_{0}^{1} e^{-y} \sin(n\pi y) dy.$$

- (i) Calculate these two integrals explicitly.
- (ii) Use the result of part (i) to find the Fourier sine series of both  $\sinh y$  and  $\cosh y$  over the interval [0,1] (you should use ideas from the "Calculus and Applications" course).

Part II: Consider the electric circuit shown in the Figure where the vertical edges have conductance c and the horizontal edges have conductance d. Node 2 N + 1 is set to unit voltage, while nodes 0 and N + 1 to 2 N are grounded (set to zero voltage). Kirchhoff's current law holds at nodes 1 to N. Let  $\hat{\mathbf{x}}$  denote the voltages at nodes 1 to N. The nodes should be ordered as follows:  $1, 2, \ldots, 2$  N - 1, 2 N, 0, 2 N + 1.

(a) Show that the conductance-weighted Laplacian matrix is

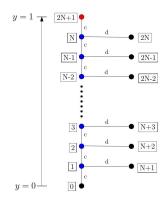
$$\mathbf{K} = \left( egin{array}{ccc} c\mathbf{K}_N + d\mathbf{I}_N & -d\mathbf{I}_N & -c\mathbf{P} \ -d\mathbf{I}_N & d\mathbf{I}_N & \mathbf{0} \ -c\mathbf{P}^T & \mathbf{0} & c\mathbf{I}_2 \end{array} 
ight),$$

where  $\mathbf{I}_j$  denotes the j-by- j identity matrix and  $\mathbf{K}_N$  is the N-by- N matrix familiar from lectures. You should find the N-by-2 matrix  $\mathbf{P}$ .

(b) Let  $\{\Phi_{\mathbf{j}} \mid j=1,\ldots,N\}$  and  $\{\lambda_j \mid j=1,\ldots,N\}$  denote the orthonormal eigenvectors and corresponding eigenvalues of  $\mathbf{K}_N$ . By writing

$$\hat{\mathbf{x}} = \sum_{j=1}^{N} a_j(\mu) \mathbf{\Phi}_j, \quad \mu = \frac{d}{c}$$

find the coefficients  $\{a_j(\mu) \mid j = 1, \dots, N\}$ .



(c) Show that the *n*-th element of  $\hat{\mathbf{x}}$  can also be written as

$$\frac{\lambda_{+}(\mu)^{n} - \lambda_{-}(\mu)^{n}}{\lambda_{+}(\mu)^{N+1} - \lambda_{-}(\mu)^{N+1}}, \quad n = 1, \dots, N,$$

for suitable choices of the parameters  $\lambda_{\pm}(\mu)$ .

- (d) The uniqueness theorem for harmonic potentials discussed in lectures has an analogous version when the conductances are not all equal. Use this fact to establish a discrete identity involving your answers to parts (b) and (c).
  - (e) Now pick  $\mu$  to be given by

$$\mu = \frac{1}{(N+1)^2}$$

and introduce the new variable

$$y = \frac{n}{(N+1)}$$

Find the limit of both left- and right-hand sides of the discrete identity you found in part (d) as  $N \to \infty$  with y taken to be fixed.

## Solution.

## Part I: (i)

$$I_{+}(n) = \int_{0}^{1} e^{y} \sin(n\pi y) dy$$

$$= \int_{0}^{1} \sin(n\pi y) d(e^{y})$$

$$= \sin(n\pi y) e^{y} \Big|_{0}^{1} - n\pi \int_{0}^{1} e^{y} \cos(n\pi y) dy$$

$$= -n\pi \int_{0}^{1} e^{y} \cos(n\pi y) dy$$

$$= -n\pi \int_{0}^{1} \cos(n\pi y) d(e^{y})$$

$$= -n\pi \cos(n\pi y) e^{y} \Big|_{0}^{1} - n^{2}\pi^{2} \int_{0}^{1} e^{y} \sin(n\pi y) dy$$

$$= -n\pi (\cos(n\pi y) e^{-1}) - n^{2}\pi^{2} I_{+}(n)$$

$$(n^{2}\pi^{2} + 1) I_{+}(n) = n\pi (1 - (-1)^{n} e)$$

$$I_{+}(n) = \frac{n\pi (1 - (-1)^{n} e)}{n^{2}\pi^{2} + 1}$$

$$I_{-}(n) = \int_{0}^{1} e^{-y} \sin(n\pi y) dy$$

$$= -\int_{0}^{1} \sin(n\pi y) d(e^{-y})$$

$$= -e^{-y} \sin(n\pi y) \Big|_{0}^{1} + n\pi \int_{0}^{1} e^{-y} \cos(n\pi y) dy$$

$$= -n\pi \int_{0}^{1} \cos(n\pi y) d(e^{-y})$$

$$= -n\pi \cos(n\pi y)e^{-y}\Big|_0^1 - n^2\pi^2 \int_0^1 e^{-y} \sin(n\pi y)dy$$

$$= -n\pi (\cos(n\pi)e^{-1} - 1) - n^2\pi^2 I_-(n)$$

$$I_-(n) + n^2\pi^2 I_-(n) = n\pi (1 - (-1)^n e^{-1})$$

$$I_-(n) = \frac{n\pi (1 - (-1)^n e^{-1})}{n^2\pi^2 + 1}$$

As conclusion, we have

$$I_{+}(n) = \frac{n\pi(1 - (-1)^{n}e)}{n^{2}\pi^{2} + 1}$$
$$I_{-}(n) = \frac{n\pi(1 - (-1)^{n}e^{-1})}{n^{2}\pi^{2} + 1}$$

(ii) As  $\sinh y$  is an odd function, we have  $a_n = 0$  for all n. Therefore, at the interval [0, 1], we have

$$b_n = 2 \int_0^1 \frac{e^y - e^{-y}}{2} \sin(n\pi y) dy$$
  
=  $\int e^y \sin(n\pi y) dy - \int_0^1 e^{-y} \sin(n\pi y) dy$   
=  $I_+(n) - I_-(n)$ 

Hence, the Fourier sine series of  $\sinh y$  is

$$\sinh y = \sum_{n=1}^{\infty} b_n \sin(n\pi y) = \sum_{n=1}^{\infty} (I_+(n) - I_-(n)) \sin(n\pi y) = \sum_{n=1}^{\infty} \frac{n\pi (-1)^n (e^{-1} - e)}{n^2\pi + 1} \sin(n\pi y)$$

For  $\cosh y$ , it is an even function. We can do the odd extension of  $\cosh y$  to get the Fourier sine series of  $\cosh y$ . Hence,

$$b_n = 2 \int_0^1 \frac{e^y + e^{-y}}{2} \sin(n\pi y) dy$$
  
=  $\int_0^1 e^y \sin(n\pi y) dy + \int_0^1 e^{-y} \sin(n\pi y) dy$   
=  $I_+(n) + I_-(n)$ 

Hence, the Fourier sine series of  $\cosh y$  is

$$\cosh y = \sum_{n=1}^{\infty} b_n \sin(n\pi y) = \sum_{n=1}^{\infty} (I_+(n) + I_-(n)) \sin(n\pi y) = \sum_{n=1}^{n} \frac{2n\pi (-1)^n (e^{-1} + e)}{n^2\pi + 1} \sin(n\pi y)$$

As conclusion, we have

$$\sinh y = \sum_{n=1}^{\infty} \frac{n\pi(-1)^n (e^{-1} - e)}{n^2\pi + 1} \sin(n\pi y)$$

$$\cosh y = \sum_{n=1}^{n} \frac{2n\pi(-1)^n(e^{-1} + e)}{n^2\pi + 1} \sin(n\pi y)$$

Part II: (a) By the order given, The conductance-weighted Laplacian matrix of the graph is given by

which is equal to

$$\mathbf{K} = \begin{bmatrix} c\mathbf{K}_N + d\mathbf{I}_N & -d\mathbf{I}_N & -c\mathbf{P} \\ -d\mathbf{I}_N & d\mathbf{I}_N & \mathbf{0} \\ -c\mathbf{P}^T & \mathbf{0} & c\mathbf{I}_2 \end{bmatrix},$$

where  $\mathbf{I}_j$  denotes the j-by- j identity matrix and  $\mathbf{K}_N$  is the N-by- N matrix familiar from lectures and the N-by-N matrix  $\mathbf{P}$  is given by

$$\mathbf{P} = \begin{bmatrix} 1 & 0 \\ 0 & 0 \\ 0 & 0 \\ \vdots & \vdots \\ 0 & 0 \\ 0 & 1 \end{bmatrix}$$

(b) For this electric circuit, we have:

$$\mathbf{KX} = \mathbf{f} \tag{1}$$

$$\begin{bmatrix} c\mathbf{K}_N + d\mathbf{I}_N & -d\mathbf{I}_N & -c\mathbf{P} \\ -d\mathbf{I}_N & d\mathbf{I}_N & \mathbf{0} \\ -c\mathbf{P}^T & \mathbf{0} & c\mathbf{I}_2 \end{bmatrix} \begin{bmatrix} \hat{\mathbf{x}} \\ \mathbf{0} \\ \hat{\mathbf{e}} \end{bmatrix} = \begin{bmatrix} \mathbf{0} \\ \mathbf{C}_{\text{eff}} \\ \hat{\mathbf{f}} \end{bmatrix}$$
(2)

where  $\hat{\mathbf{x}}$  is the vector of the voltages at the nodes 1 to N. Since the nodes at N+1 to 2N are grounded, the voltages there are all 0 and  $\hat{\mathbf{e}}$  is the vector of the voltages at the voltage source 2N+1 and 0,  $\mathbf{C}_{\mathbf{eff}}$  is the vector of the effective conductance, and  $\hat{\mathbf{f}}$  is the vector of the applied voltages. As KCL holds at nodes

1 to N, the flux of nodes 1 to N are all zero. In ditails, we have

$$\hat{\mathbf{e}} = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \ \hat{\mathbf{f}} = \begin{bmatrix} -f_0 \\ f_0 \end{bmatrix}$$

The linear system (2) is equivalent to

$$c\mathbf{K}_{N}\hat{\mathbf{x}} + d\mathbf{I}_{N}\hat{\mathbf{x}} - d\mathbf{I}_{N}\mathbf{0} - c\mathbf{P}\hat{\mathbf{e}} = \mathbf{0}$$
(3)

$$d\mathbf{I}_N \hat{\mathbf{x}} - d\mathbf{I}_N \mathbf{0} = \mathbf{C}_{\mathbf{eff}} \tag{4}$$

$$-c\mathbf{P}^T\hat{\mathbf{e}} = \hat{\mathbf{f}} \tag{5}$$

Let's consider equation (3), it impies that

$$c\mathbf{K}_N\hat{\mathbf{x}} + d\mathbf{I}_N\hat{\mathbf{x}} = c\mathbf{P}\hat{\mathbf{e}} \tag{6}$$

$$c\mathbf{K}_{N}\hat{\mathbf{x}} + d\hat{\mathbf{x}} = c\mathbf{P}\hat{\mathbf{e}} = \begin{bmatrix} 0\\0\\\vdots\\c \end{bmatrix}$$
(7)

Let us solve equation (7) using the eigenvectors of  $\mathbf{K}_N$ , which we learnt in the lecture.

$$\mathbf{K}_N \mathbf{\Phi}_j = \lambda \mathbf{\Phi}_j, \ j = 1, 2, \cdots, N \tag{8}$$

where

$$\Phi_{j} = \sqrt{\frac{2}{N+1}} \begin{pmatrix} \sin\left(\frac{j\pi}{N+1}\right) \\ \sin\left(\frac{2j\pi}{N+1}\right) \\ . \\ . \\ \sin\left(\frac{nj\pi}{N+1}\right) \end{pmatrix}, \quad j = 1, \dots, N$$

which has corresponding eigenvalue

$$\lambda_j = 2 - 2\cos\left(\frac{\pi j}{N+1}\right), \quad j = 1, \dots, N.$$

This orthonormal set of vectors can be used as a basis of the solution space. As

$$\hat{\mathbf{x}} = \sum_{j=1}^{N} a_j(\mu) \mathbf{\Phi}_j, \quad \mu = \frac{d}{c}$$

for some set of coefficients  $\{a_j(\mu) \mid j=1,\ldots,N\}$  to be determined. The equation (7) now tells us that

$$c\mathbf{K}_{N}\hat{\mathbf{x}} + d\hat{\mathbf{x}} = c\mathbf{K}_{N}(\sum_{j=1}^{N} a_{j}(\mu)\mathbf{\Phi}_{j})$$
(9)

$$= c \sum_{j=1}^{N} a_j(\mu) \lambda_j \mathbf{\Phi}_j + d \sum_{j=1}^{N} a_j(\mu) \mathbf{\Phi}_j$$

$$\tag{10}$$

$$= \sum_{j=1}^{N} (ca_j(\mu)\lambda_j + da_j(\mu))\mathbf{\Phi}_j = \sum_{j=1}^{N} a_j(\mu)(c\lambda_j + d)\mathbf{\Phi}_j = \begin{vmatrix} 0\\0\\\vdots\\c \end{vmatrix}$$
(11)

The orthonormality of the eigenvectors can be exploited to find the coefficients  $a_j(\mu)$ . To see this, note that on multiplying (11) by  $\mathbf{\Phi}_j^T$ , it follows that

$$\sum_{j=1}^{N} a_j(\mu)(c\lambda_j + d)\mathbf{\Phi}_m^T \mathbf{\Phi}_j = \mathbf{\Phi}_m^T \begin{bmatrix} 0 \\ 0 \\ \vdots \\ c \end{bmatrix} = c\sqrt{\frac{2}{N+1}} \sin(\frac{Nm\pi}{N+1}).$$

By the orthonormality of the eigenvectors, we have

$$\mathbf{\Phi}_m^T \mathbf{\Phi}_j = \delta_{mj}.$$

where  $\delta_{mj}$  is the Kronecker delta. Therefore, we have

$$a_m(\mu)(c\lambda_m + d) = c\sqrt{\frac{2}{N+1}}\sin(\frac{Nm\pi}{N+1})$$
$$a_m(\mu) = \frac{c\sqrt{\frac{2}{N+1}}\sin(\frac{Nm\pi}{N+1})}{c\lambda_m + d}$$

As  $\mu = \frac{d}{c}$ , we have

$$a_m(\mu) = \sqrt{\frac{2}{N+1}} \frac{\sin(\frac{Nm\pi}{N+1})}{\lambda_m + \mu} = \sqrt{\frac{2}{N+1}} \frac{\sin(\frac{Nm\pi}{N+1})}{(2 - 2\cos(\frac{Nm\pi}{N+1})) + \mu}$$

Therefore, we have the coefficients  $\{a_j(\mu)|j=1,...,N\}$  as

$$a_j(\mu) = \sqrt{\frac{2}{N+1}} \frac{\sin(\frac{Nj\pi}{N+1})}{(2 - 2\cos(\frac{Nj\pi}{N+1})) + \mu}$$

(c) As KCL holds at nodes 1 to N and node 2N + 1 is set to unit voltage and node 0 is grounded, we have

$$x_0 = 1, \quad , x_{2N+1} = 1$$

For n = 1, 2, ..., N

$$c(x_{n+1} - x_n) = dx_n + c(x_{n-1} - x_n)$$
$$x_n = \frac{c}{2c+d}(x_{n+1} + x_{n-1})$$

$$= \frac{x_{n+1} + x_{n-1}}{\mu + 2}$$

where  $\mu = \frac{d}{c}$ . Therefore, we have

$$(2+\mu)x_n = x_{n-1} + x_{n+1}, \quad n = 1, 2, ..., N$$

We get such a recrussion relation and it is linear, then we can solve it like this. We can transfer the relation into a characteristic equation,

$$(2+\mu)\lambda^n = \lambda^{n-1} + \lambda^{n+1} \tag{12}$$

$$\lambda^{n+1} - (2+\mu)\lambda^n + \lambda^{n-1} = 0 \tag{13}$$

$$\lambda^{n-1}(\lambda^2 - (2+\mu)\lambda + 1) = 0 \tag{14}$$

As n=1,2,...,N,  $\lambda^{n-1}\neq 0$ , then it must have  $\lambda^2-(2+\mu)\lambda+1=0$ , then we can get the solution of  $\lambda$ ,

$$\lambda = \frac{1}{2}(\mu + 2 \pm \sqrt{4\mu + \mu^2})$$

Therefore, we have

$$x_n = \frac{(\frac{1}{2}(\mu + 2 + \sqrt{4\mu + \mu^2}))^n - (\frac{1}{2}(\mu + 2 - \sqrt{4\mu + \mu^2}))^n}{(\frac{1}{2}(\mu + 2 + \sqrt{4\mu + \mu^2}))^{N+1} - (\frac{1}{2}(\mu + 2 - \sqrt{4\mu + \mu^2}))^{N+1}}$$

We set

$$\lambda_{+}(\mu) = \frac{1}{2}(\mu + 2 + \sqrt{4\mu + \mu^{2}})$$
$$\lambda_{-}(\mu) = \frac{1}{2}(\mu + 2 - \sqrt{4\mu + \mu^{2}}),$$

Then, we have

$$x_n = \frac{\lambda_+(\mu)^n - \lambda_-(\mu)^n}{\lambda_+(\mu)^{N+1} - \lambda_-(\mu)^{N+1}} \quad n = 1, 2, ..., N$$

(d) By the uniqueness theorem of hormonic potentials, the results from (b) and (c) must be equal. Therefore, we have

$$\frac{\lambda_{+}(\mu)^{n} - \lambda_{-}(\mu)^{n}}{\lambda_{+}(\mu)^{N+1} - \lambda_{-}(\mu)^{N+1}} = \sum_{j=1}^{N} \frac{2}{N+1} \frac{\sin(\frac{Nj\pi}{N+1})}{(2 - 2\cos(\frac{j\pi}{N+1})) + \mu} \sin(\frac{nj\pi}{N+1}) \tag{15}$$

$$\frac{\lambda_{+}(\mu)^{n} - \lambda_{-}(\mu)^{n}}{\lambda_{+}(\mu)^{N+1} - \lambda_{-}(\mu)^{N+1}} = \frac{2}{N+1} \sum_{j=1}^{N} \frac{\sin(\frac{Nj\pi}{N+1})}{(2 - 2\cos(\frac{j\pi}{N+1})) + \mu} \sin(\frac{nj\pi}{N+1})$$
(16)

which is the discrete identity.

(e) We take the limit  $N \to \infty$  at the both sides of identity (16) and use

$$\mu = \frac{1}{(N+1)^2}, \quad y = \frac{n}{N+1}.$$

then we get,

$$\begin{split} \lim_{N \to \infty} \frac{(\frac{1}{2}(\mu + 2 + \sqrt{4\mu + \mu^2}))^n - (\frac{1}{2}(\mu + 2 - \sqrt{4\mu + \mu^2}))^n}{(\frac{1}{2}(\mu + 2 + \sqrt{4\mu + \mu^2}))^{N+1} - (\frac{1}{2}(\mu + 2 - \sqrt{4\mu + \mu^2}))^{N+1}} \\ = \lim_{N \to \infty} \sum_{j=1}^{\infty} \frac{2}{N+1} \frac{\sin(\frac{Nj\pi}{N+1})}{(2 - 2\cos(\frac{j\pi}{N+1})) + \frac{1}{(N+1)^2}} \sin(j\pi y) \end{split}$$

As  $N \to \infty$ , the  $\frac{j\pi}{N+1}$  is very small and we use the Taylor series,

$$2 - 2\cos(\frac{j\pi}{N+1}) = 2(1 - \cos(\frac{j\pi}{N+1})) = 2(1 - (1 - \frac{1}{2!}\frac{j^2\pi^2}{(N+1)^2}) + \ldots) = \frac{j^2\pi^2}{(N+1)^2} + \ldots$$
$$\sin(\frac{j\pi}{N+1}) = \frac{\pi j}{N+1} + \ldots$$

Let us see the limitation again. From the Calculus and Applications course, we know that,

$$\lim_{N \to \infty} \left( \frac{1}{2} \left( \left( \frac{1}{(N+1)^2} \right) + 2 + \sqrt{4 \frac{1}{(N+1)^2} + \frac{1}{(N+1)^2}} \right) \right)^n - \left( \frac{1}{2} \left( \left( \frac{1}{(N+1)^2} \right) + 2 - \sqrt{4 \frac{1}{(N+1)^2} + \frac{1}{(N+1)^2}} \right) \right)^n = 0$$

$$\lim_{N \to \infty} \left( \frac{1}{2} \left( \left( \frac{1}{(N+1)^2} \right) + 2 + \sqrt{4 \frac{1}{(N+1)^2} + \frac{1}{(N+1)^2}} \right) \right)^{N+1} - \left( \frac{1}{2} \left( \left( \frac{1}{(N+1)^2} \right) + 2 - \sqrt{4 \frac{1}{(N+1)^2} + \frac{1}{(N+1)^2}} \right) \right)^{N+1} = e - \frac{1}{e}$$

For the identity, use the Taylor expansion of  $2 - 2\cos(\frac{j\pi}{N+1})$ ,

$$\frac{0}{e - e^{-1}} = \lim_{N \to \infty} \sum_{j=1}^{\infty} \frac{2(N+1)\sin(\frac{Nj\pi}{N+1})}{j^2\pi^2 + 1} \sin(j\pi y)$$

$$0 = \lim_{N \to \infty} \sum_{j=1}^{\infty} \frac{2(N+1)(e - e^{-1})\sin(\frac{j\pi(N+1) - j\pi}{N+1})}{j^2\pi^2 + 1} \sin(j\pi y)$$

$$0 = \lim_{N \to \infty} \sum_{j=1}^{\infty} \frac{2(N+1)(e - e^{-1})(\sin(j\pi)\cos(\frac{j\pi}{N+1}) - \cos(j\pi)\sin(\frac{j\pi}{N+1}))}{j^2\pi^2 + 1} \sin(j\pi y)$$

$$0 = \lim_{N \to \infty} \sum_{j=1}^{\infty} \frac{2(N+1)(e - e^{-1})(-(-1)^j\sin(\frac{j\pi}{N+1}))}{j^2\pi^2 + 1} \sin(j\pi y)$$

We use the Taylor expansion of  $\sin(\frac{j\pi}{N+1})$ ,

$$0 = \lim_{N \to \infty} \sum_{j=1}^{\infty} \frac{2(N+1)(e-e^{-1})(-(-1)^j \frac{\pi j}{N+1})}{j^2 \pi^2 + 1} \sin(j\pi y)$$

$$0 = 2 \sum_{j=1}^{\infty} \frac{j\pi (e^{-1} - e)(-1)^j}{j^2 \pi^2 + 1} \sin(j\pi y)$$

$$0 = \sum_{j=1}^{\infty} \frac{j\pi (e^{-1} - e)(-1)^j}{j^2 \pi^2 + 1} \sin(j\pi y)$$

We can observe that

$$\sum_{j=1}^{\infty} \frac{j\pi (e^{-1} - e)(-1)^j}{j^2\pi^2 + 1} \sin(j\pi y)$$

is the Fourier sine series of  $\sinh y$  from Part I. Since

$$y = \frac{n}{N+1} \to 0 \quad when \quad N \to \infty$$
 
$$\sinh y = 0 \quad when \quad y = 0$$

We have

$$\sum_{j=1}^{\infty} \frac{j\pi (e^{-1} - e)(-1)^j}{j^2\pi^2 + 1} \sin(j\pi y) = \sinh 0 = 0$$

Therefore, the value of  $\sinh y$  when y=0 is coincide with what we calculate in (e). It is clear that the Fourier sine series of  $\sinh y$  is zero when y is fixed as  $\frac{n}{1+N}$ .