

Mathematical Methods in Physics

Warming up exercises

1 Lecture 1

1.1

Show that the vectors $\mathbf{a} = 3\mathbf{i} - 2\mathbf{j} + \mathbf{k}$, $\mathbf{b} = \mathbf{i} - 3\mathbf{j} + 5\mathbf{k}$ and $\mathbf{c} = 2\mathbf{i} + \mathbf{j} - 4\mathbf{k}$ are parallel to the side of a certain right-angled triangle.

1.2

Show that the points $A : (1, 2, 2)$, $B : (3, 4, 5)$, $C : (-1, 0, -1)$ - calculated with respect to a fixed origin - lie on the same plane.

1.3

Assume that all indices can have the values 1, 2, 3.

- a) Write the following expression in full: $a_{jk}x_k$.
- b) Write the following expression using Einstein summation convention: $a_1x_1x_3 + a_2x_2x_3 + a_3x_3x_3$.
- c) Simplify the expression $\delta_{ij}\delta_{jk}$.

2 Lecture 2

2.1

Show that the planes $2x + 2y - z = 10$ and $3x - 2y + 2z = 0$ are perpendicular.

2.2

Determine if the following sets are vector spaces. If any of them fails to be a vector space, state an axiom that fails to hold

- a) $V_1 = \{\text{the set of vectors } (x_1, x_2, 0)^T, x, x_2 \in \mathbb{R}\}$ and the operations as in \mathbb{R}^3 .
- b) $V_2 = \{\text{the set of vectors } (x_1, x_2, 1)^T, x, x_2 \in \mathbb{R}\}$ and the operations as in \mathbb{R}^3 .

3 Lecture 3

3.1

Verify whether the following sets of elements are linearly dependent or independent

a) $\{(-1, 1, 1, 1), (1, -1, 1, 1), (1, 1, -1, 1), (1, 1, 1, -1)\};$

b) $\left\{ \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix}, \begin{pmatrix} 1 & 1 \\ -1 & -1 \end{pmatrix}, \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} -1 & -1 \\ 1 & 1 \end{pmatrix} \right\}.$

3.2

Verify that the inner product in \mathbb{C}^3 defined as

$$\langle \mathbf{v} | \mathbf{w} \rangle = \mathbf{v}^\dagger \cdot \mathbf{w} = v_1^* w_1 + v_2^* w_2 + v_3^* w_3 \equiv v_i^* w_i,$$

where $\mathbf{v} = (v_1, v_2, v_3)^T$ and $\mathbf{w} = (w_1, w_2, w_3)^T$, satisfies the three conditions that an inner product needs to fulfill.

4 Lecture 4

4.1

Calculate the determinant of the following matrices and show explicitly your calculations.

a) $\begin{pmatrix} 5 & 1 & 8 \\ 15 & 3 & 6 \\ 10 & 4 & 2 \end{pmatrix}.$

b) $\begin{pmatrix} 16 & 22 & 4 \\ 4 & -3 & 2 \\ 12 & 25 & 2 \end{pmatrix}.$

c) $\begin{pmatrix} 1 & -1 & -3 & 2 \\ 0 & -2 & 0 & 0 \\ 4 & 0 & -3 & 3 \\ 4 & -2 & -2 & -2 \end{pmatrix}.$

4.2

Use the Gauss-Jordan method to calculate the inverse of the matrices

$$A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -3/17 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & 2 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}.$$

4.3

Calculate the inverse of the matrix $C = \begin{pmatrix} -5 & 3 & 7 \\ -2 & -1 & -8 \\ 7 & 3 & -8 \end{pmatrix}$.

5 Lecture 5

5.1

Find the eigenvalues and eigenvectors of the following matrices

a) $\begin{pmatrix} 4 & -1 \\ 2 & 1 \end{pmatrix}$.

b) $\begin{pmatrix} 1 & 3 \\ 2 & 2 \end{pmatrix}$.

6 Lecture 6

6.1

Find a transformation that diagonalise the matrix $A = \begin{pmatrix} 1 & 2 & 1 \\ 2 & 1 & 1 \\ 1 & 1 & 2 \end{pmatrix}$.

Note that eigenvalues and eigenvectors of this matrix were obtained in Lecture 5, exercise 1.

7 Lecture 7

7.1

If the following functions are defined over the interval $-\pi < x < \pi$ and $f(x + 2\pi) = f(x)$, state whether or not each function can be represented by a Fourier series:

a) $f(x) = x^3$, b) $f(x) = 4x - 5$, c) $f(x) = \frac{2}{x}$,

d) $f(x) = \frac{1}{x - 5}$, e) $f(x) = \tan x$, f) $f(x) = y$, where $x^2 + y^2 = \pi^2$.

7.2

What is the value at $x = 4$ of the Fourier series for the function $f(x) = f(x + 2\pi)$ defined by

$$f(x) = \begin{cases} 2 & 0 \leq x < 2 \\ 4 & 2 \leq x < 4 \\ -2 & 4 \leq x < 2\pi \end{cases}.$$

8 Lecture 8

8.1

A wave is described by the 2π periodic function

$$f(x) = \begin{cases} 0 & -\pi < x \leq 0 \\ \sin x & 0 < x \leq \pi \end{cases}.$$

Find the Fourier series of $f(x)$.

9 Lecture 9

9.1

Find the Fourier transform of $f(t) = \begin{cases} 0 & t < 0 \\ e^{-\alpha t} & t \geq 0 \end{cases} \quad (\alpha > 0).$

9.2

The Fourier transform of $f(t)$ is $\hat{f}(\omega)$. Using the properties of the Fourier transforms calculate the Fourier transform of

$$\text{a) } f(at + 2), \quad \text{b) } f(t + 4) + f(t - 4).$$

10 Lecture 10

10.1

Calculate the following integrals

$$\text{a) } \int_{-\infty}^{\infty} \delta(x - 3)f(x + 5)dx, \quad \text{b) } \int_{-\infty}^{\infty} \delta(x - 1)e^{i\pi x}dx, \quad \text{c) } \int_{-2}^2 \delta(x - \pi) \cos x \, dx.$$

10.2

The differential equation for unforced and undamped harmonic motion is of the form $mf''(t) + kf(t) = 0$. Find the permitted frequencies of oscillations by taking the Fourier transform of this equation.

11 Lecture 11

11.1

Simplify the following Dirac δ -functions

$$a) \delta(x^2 - 9), \quad b) \delta(2x), \quad c) \delta((x+1)x).$$

11.2

Rewrite the following functions by means of the Heaviside step function

$$a) f_1(x) = \begin{cases} 1 & t \leq 2 \\ 0 & \text{otherwise} \end{cases}, \quad b) f_2(x) = \begin{cases} \cos t & 0 < t \leq \pi \\ 0 & \text{otherwise} \end{cases}, \quad c) f_3(x) = \begin{cases} t & 0 < t \leq 1 \\ 2-t & 0 < 1 \leq 2 \\ 0 & \text{otherwise} \end{cases}.$$

12 Lecture 12

12.1

Calculate the Laplace transforms of the following functions

$$a) f_1(t) = H(t-3), \quad b) f_2(t) = t^3 \delta(t-2), \quad c) f_3(t) = 4 \sinh 3t.$$

12.2

Use the Laplace transform properties and the table in Riley (page 455) to find the inverse Laplace transforms of the following functions

$$a) \bar{f}_1(s) = \frac{1}{(s-3)^2}, \quad b) \bar{f}_2(s) = \frac{s}{s^2+25}, \quad c) \bar{f}_3(s) = \frac{3}{(s+1)^2+1} - \frac{3}{s-1}.$$

13 Lecture 13

13.1

Given the vector function $\mathbf{a}(u, v) = u^5 \mathbf{i} + v e^{4u} \mathbf{j}$ find the differential $d\mathbf{a}$.

13.2

- a) Find a parametric representation for the curve C described by the functions $x + 2z = 1$, and $y = 2$ with $-1 \leq z \leq 3$.
- b) Find a parametric representation for a straight line with end points $A = (0, 0, 0)$ and $B = (1, 2, 3)$.

14 Lecture 14

14.1

Given the curve C represented parametrically by

$$\mathbf{r}(u) = 2 \cos u \mathbf{i} + 2 \sin u \mathbf{j},$$

find $d\mathbf{r}/ds$, $d^2\mathbf{r}/ds^2$ and the radius of curvature ρ .

14.2

The surface of a sphere of radius a is parametrised by the following expression

$$\mathbf{r}(\theta, \phi) = a \cos \phi \sin \theta \mathbf{i} + a \sin \phi \sin \theta \mathbf{j} + a \cos \theta \mathbf{k}.$$

Find the scalar and the vector area elements.

15 Lecture 15

15.1

Compute the following quantities:

- a) the divergence of $\mathbf{a}(x, y, z) = xz \mathbf{i} + (y^2 + x) \mathbf{j} + xyz \mathbf{k}$,
- b) the curl of $\mathbf{b}(x, y, z) = (x/y^2) \mathbf{i} - (yz/x) \mathbf{j} + (1/z) \mathbf{k}$,
- c) the Laplacian of $\phi(x, y, z) = (x^2 z^3)/y^4$.

15.2

Show that $\nabla \times (\nabla \phi) = 0$ and $\nabla \cdot (\nabla \times \mathbf{a}) = 0$ for any scalar field ϕ and any vector field \mathbf{a} .

15.3

Evaluate the line integral $I = \int_C \mathbf{a} \cdot d\mathbf{r}$ where $\mathbf{a} = x^2 \mathbf{i} + 2yz \mathbf{j} + y \mathbf{k}$ along a straight line with endpoints $A = (1, 0, 1)$ $B = (2, 4, -2)$.

16 Lecture 16

16.1

Check, by calculating its curl, that the vector field $\mathbf{a} = 2xz\mathbf{i} + 2yz^2\mathbf{j} + (x^2 + 2y^2z - 1)\mathbf{k}$ is conservative. By finding its potential, or otherwise, calculate the integral $I = \int_C \mathbf{a} \cdot d\mathbf{r}$, where C is the curve $\mathbf{r} = u\mathbf{i} + \mathbf{j} + u^2\mathbf{k}$, with $-1 \leq u \leq 1$.

16.2

Evaluate the integral $I = \int_C (xdy - ydx)$ where C is a semicircle lying in the first and fourth quadrant of the plane. Do so by using two different parametrisations for C :

- a) $x = \cos u$, $y = \sin u$, for $-\pi/2 \leq u \leq \pi/2$;
- b) $x = (1 - t)^{1/2}$, $y = t$, for $-1 \leq t \leq 1$.

17 Lecture 17

17.1

Calculate the surface integral $I = \int_S \mathbf{a} \cdot d\mathbf{S}$ where $\mathbf{a} = 2y\mathbf{j} + z\mathbf{k}$ and S is the surface $x^2 + y^2 = 4$ in the first two octants bounded by the plane $z = 0$, $z = 5$ and $y = 0$.

17.2

Calculate the volume elements dV for cylindrical polar coordinates given by $x = \rho \cos \phi$, $y = \rho \sin \phi$, $z = z$, then calculate the three vector area elements when ρ is constant, ϕ is constant and z is constant, respectively.

18 Lecture 18

18.1

A surface consists of that part of the cylinder $x^2 + y^2 = 9$ between $z = 0$ and $z = 4$ for $y \geq 0$ and the two semicircles of radius 3 in the plane $z = 0$ and $z = 4$. What is the boundary of this surface and its orientation when $d\mathbf{S}$ points out of the surface?

18.2

Verify the Stokes' theorem for the vector function $\mathbf{a} = xz\mathbf{j}$ and the surface S defined by $\mathbf{r} = a \sin \theta \cos \phi \mathbf{i} + a \sin \theta \sin \phi \mathbf{j} + r \cos \theta \mathbf{k}$, with $0 \leq \phi \leq 2\pi$ and $0 \leq \theta \leq \alpha$.

19 Lecture 19

19.1

For spherical polar coordinates $\mathbf{r} = r \cos \phi \sin \theta \mathbf{i} + r \sin \phi \sin \theta \mathbf{j} + r \cos \theta \mathbf{k}$. Find the unit vectors $\hat{\mathbf{e}}_r$, $\hat{\mathbf{e}}_\phi$, $\hat{\mathbf{e}}_\theta$ and the scale factors. Then calculate the curl of $\mathbf{a} = (\tan \theta/2)/r \hat{\mathbf{e}}_\phi$ ($\theta \neq \pi$).

19.2

Paraboloid coordinates u , v and ϕ are defined in terms of Cartesian coordinates by

$$x = uv \cos \phi, \quad y = uv \sin \phi, \quad z = \frac{1}{2} (u^2 - v^2).$$

Find the scale factors and the unit vectors $\hat{\mathbf{e}}_u$, $\hat{\mathbf{e}}_v$ and $\hat{\mathbf{e}}_\phi$, then show that the system of coordinates is orthogonal.