

Re-Exam Mathematical Physics, Prof. G. Palasantzas



- Date: 13-07-2023
- Total number of points 100
- 10 points for taking the exam
- For all problems justify briefly your answer

Problem 1 (25 points)

Find the value of c if
$$\sum_{n=2}^{\infty} (1 + c)^{-n} = 2$$

Problem 2 (20 points)

Consider the boundary value problem for the one-dimensional heat equation for a bar with zero-temperature ends:

$$\begin{aligned} \frac{\partial u}{\partial t} &= c^2 \frac{\partial^2 u}{\partial x^2}, & u &= u(x, t), \quad t > 0, \quad 0 < x < L, \\ u(x, 0) &= f(x), \\ u(0, t) &= 0, & u(L, t) &= 0, \quad t \geq 0. \end{aligned}$$

$u(x, t)$: Temperature

The general solution for $u(x, t)$ is given by:

$$u(x, t) = \sum_{n=1}^{\infty} B_n e^{-\lambda_n^2 t} \sin \frac{n\pi}{L} x, \quad \lambda_n = \frac{cn\pi}{L}$$

Derive the solution $u(x, t)$

(a: 10 points) for $f(x) = 20 \sin(\pi x/L)$

(b: 10 points) for $f(x) = 20 \sin(\pi x/L) + 50 \sin 3\pi x/L$

Problem 3 (20 points)

Consider a spring with spring constant k and a mass m attached to it ($k = m\omega^2$). The mass m is assumed to perform motion under the influence of an external periodic force $F(t) = F_0 [\cos^2(9\omega_0 t) - 0.5] + 2F_0 \cos(7\omega_0 t)$ ($F(t) = F(t + T)$ with $T = 2\pi/\omega_0$). The equation of motion of the mass m reads of the form

$$m \frac{d^2 x}{dt^2} + c \frac{dx}{dt} + kx = F(t)$$

Find a particular periodic solution for the motion of the mass m by considering as a trial solution a Fourier series of the form $X_p(t) = \sum_{-\infty}^{+\infty} X_n e^{in\omega_0 t}$.

Problem 4 (25 points)

Consider the definition of the Fourier transform $F(k) = \int_{-\infty}^{+\infty} F(x)e^{-i2\pi kx}dx$ and the definition of the delta function $\delta(k) = \int_{-\infty}^{+\infty} e^{-i2\pi kx}dx$.

Calculate the Fourier transform of the function $F(x) = \sin^n(2\pi k_0 x)$ with n a positive integer.

Tip: Consider the Binomial identity $(x + y)^n = \sum_{m=0}^n \frac{n!}{m!(n-m)!} x^{n-m} y^m$

Problem 1

$\sum_{n=2}^{\infty} (1+c)^{-n}$ is a geometric series with $a = (1+c)^{-2}$ and $r = (1+c)^{-1}$, so the series converges when

$|(1+c)^{-1}| < 1 \Leftrightarrow |1+c| > 1 \Leftrightarrow 1+c > 1 \text{ or } 1+c < -1 \Leftrightarrow c > 0 \text{ or } c < -2$. We calculate the sum of the

series and set it equal to 2: $\frac{(1+c)^{-2}}{1-(1+c)^{-1}} = 2 \Leftrightarrow \left(\frac{1}{1+c}\right)^2 = 2 - 2\left(\frac{1}{1+c}\right) \Leftrightarrow 1 = 2(1+c)^2 - 2(1+c) \Leftrightarrow$

$2c^2 + 2c - 1 = 0 \Leftrightarrow c = \frac{-2 \pm \sqrt{12}}{4} = \frac{\pm\sqrt{3}-1}{2}$. However, the negative root is inadmissible because $-2 < \frac{-\sqrt{3}-1}{2} < 0$.

So $c = \frac{\sqrt{3}-1}{2}$.

Problem 2

(a) Here you satisfy the initial condition $u(x,0)=f(x)=20\sin(\pi x/L)$ for
 $\lambda_1 = c\pi/L$

Thus, the solution is

$$u(x,t) = 20 \exp[-\lambda_1^2 t] \sin\left(\frac{c\pi x}{L}\right)$$

(b) Satisfy the initial conditions:

$$U(x,0)=20\sin(\pi x/L)+50\sin(3\pi x/L)$$

Only the terms $\lambda_1=c\pi/L$ and $\lambda_3=3c\pi/L$ give non-zero contribution to the series solution with $B_1=20$ and $B_3=50$

So the solution is:

$$U(x,t)=20\exp[-\lambda_1^2 t]\sin(\pi x/L)+50\exp[-\lambda_3^2 t]\sin(3\pi x/L)$$

Problem 3

$$F(t) = F_0 [\cos^2(9\omega_0 t) - 0.5] + 2F_0 \cos(7\omega_0 t)$$

$$\cos^2(9\omega_0 t) = \frac{1}{4} (e^{i18\omega_0 t} + e^{-i18\omega_0 t} + 2) =$$

$$= \frac{1}{2} \cos(18\omega_0 t) + 0.5. \text{ Thus, we have}$$

$$F(t) = \frac{F_0}{2} \cos(18\omega_0 t) + 2F_0 \cos(7\omega_0 t) \text{ OR}$$

$$F(t) = \frac{F_0}{4} e^{i18\omega_0 t} + \frac{F_0}{4} e^{-i18\omega_0 t} + F_0 e^{i7\omega_0 t} + F_0 e^{-i7\omega_0 t}$$

$$\text{Thus } F(t) = \sum_{n=-\infty}^{+\infty} \zeta_n e^{in\omega_0 t}$$

Fourier series for
F(t)

$$\zeta_{18} = \zeta_{-18} = \frac{F_0}{4}$$

$$\zeta_7 = \zeta_{-7} = F_0$$

$$\zeta_n = 0, n \neq \pm 7, \pm 18$$

Try solution

$$X_p = \sum_{n=-\infty}^{+\infty} X_n e^{in\omega_0 t}, \quad X_p' = \sum_{n=-\infty}^{+\infty} X_n (in\omega_0) e^{in\omega_0 t}$$

$$X_p'' = \sum_{n=-\infty}^{+\infty} X_n (-(n\omega_0)^2) e^{in\omega_0 t}$$

then substitute into the differential equation.

$$m \sum_{n=-\infty}^{+\infty} (-(n\omega_0)^2) X_n e^{in\omega_0 t} + c \sum_{n=-\infty}^{+\infty} (in\omega_0) X_n e^{in\omega_0 t} + k \sum_{n=-\infty}^{+\infty} X_n e^{in\omega_0 t} = p$$

$$\sum_{n=-\infty}^{+\infty} \left[\{k - m(n\omega_0)^2\} + i c(n\omega_0) \right] X_n - F_n \Big] e^{in\omega_0 t} = 0$$

$\forall t \Rightarrow$

$$X_n = \frac{F_n}{(k - m(n\omega_0)^2) + i c n \omega_0} = \frac{F_n}{D_n} e^{i\delta_n}$$

$$X_p(t) = \sum_{n=-\infty}^{+\infty} \frac{F_n}{D_n} e^{i\delta_n} e^{in\omega_0 t}$$

general solution in fact
for any periodic force F(t)

$$D_n = \sqrt{(k - m(n\omega_0)^2)^2 + (c n \omega_0)^2}$$

$$\tan \delta_n = \frac{c n \omega_0}{m(n\omega_0)^2 - k}$$

$$\tan \delta_{-n} = -\tan \delta_n$$

$$\text{or } \delta_{-n} = -\delta_n$$

$$D_{-n} = D_n$$

For our particular case we have:

$$X_p(t) = \frac{F_0}{4D_{18}} e^{i(18\omega_0 t + \delta_{18})} + \frac{F_0}{4D_{18}} e^{-i(18\omega_0 t + \delta_{18})} + \frac{F_0}{D_7} e^{i(7\omega_0 t + \delta_7)} + \frac{F_0}{D_7} e^{-i(7\omega_0 t + \delta_7)}$$

$$\Rightarrow X_p(t) = \frac{F_0}{2D_{18}} \cos(18\omega_0 t + \delta_{18}) + \frac{2F_0}{D_7} \cos(7\omega_0 t + \delta_7)$$

Problem 4

Consider $f(x) = \sin^n(2\pi k_0 x)$

Find the Fourier transform.

$$F(k) = \int_{-\infty}^{+\infty} \sin^n(2\pi k_0 x) e^{-i2\pi kx} dx$$

$$\sin^n(2\pi k_0 x) = \frac{1}{2^n i^n} \left(e^{i2\pi k_0 x} - e^{-i2\pi k_0 x} \right)^n =$$

$$= \frac{1}{2^n i^n} \sum_{m=0}^n \frac{n!}{m!(n-m)!} e^{i2\pi k_0 x(n-m)} e^{-i2\pi k_0 x m} (-1)^m =$$

$$F(k) = \frac{1}{2^n i^n} \sum_{m=0}^n \frac{n!}{m!(n-m)!} (-1)^m \int_{-\infty}^{+\infty} e^{i2\pi k_0(n-m)x} e^{-i2\pi kx} dx$$

$$\int_{-\infty}^{+\infty} e^{-i2\pi [k - k_0(n-m)]x} dx = \delta(k - k_0(n-m))$$

$$\Rightarrow F(k) = \frac{1}{2^n i^n} \sum_{m=0}^n \frac{n!}{m!(n-m)!} (-1)^m \delta(k - k_0(n-m))$$