Metodos matemáticos 2

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1. Función Gamma

Límite al infinito(Euler)

$$\begin{split} \Gamma(z) &\equiv & \lim_{n \to \infty} \frac{1 \cdot 2 \cdot 3 \cdots n}{z(z+1)(z+2) \cdots (z+n)} n^z, \quad z \in \mathbb{Z}^+ \ o \ z \in \mathbb{C} \\ \Gamma(z+1) &= & \lim_{n \to \infty} \frac{1 \cdot 2 \cdot 3 \cdots n}{(z+1)(z+2) \cdots (z+n+1)} n^{z+1} \\ &= & z \cdot \Gamma(z) = \lim_{n \to \infty} \frac{nz}{z+n+1} \Gamma(z) = \Gamma(z+1) = z \cdot \Gamma(z) \end{split}$$

Aplicando lo anterior a z=1,2,3...n

$$\begin{array}{ll} \Gamma(1) = & \lim_{n \to \infty} \frac{1 \cdot 2 \cdot 3 \cdots n}{(1)(2) \cdots (n+1)} n^z = \lim_{n \to \infty} \frac{n}{n+1} = 1 \\ \Gamma(2) = & z \cdot \Gamma(z) = \Gamma(z+1) = \Gamma(1+1) = 1 \\ \Gamma(3) = & 2 \cdot \Gamma(1) = \Gamma(2+1) = 2 \cdot 1 \\ \Gamma(4) = & 3 \cdot \Gamma(3) = \Gamma(3+1) = 3 \cdot 2 \cdot 1 \\ & \ddots \\ & \ddots \\ & \Gamma(n) = & (n-1)! \end{array}$$

Itegral Definida(Integral de Euler)

$$\Gamma(z) = \int_0^\infty e^{-t} t^{z-1} dt, \quad Re(z) > 0$$

Ej.

Como aparecen en física

$$\Gamma(z) = 2 \int_0^\infty e^{-t^2} t^{z+1} dt$$
 o $\Gamma(z) = \int_0^1 \left[ln(\frac{1}{t}) \right]^{z-1} dt$

Si $z=\frac{1}{2}\Rightarrow\Gamma(\frac{1}{2})=\sqrt{\pi}$ es integral error de Gauss

$$F(z,n) = \int_0^n \left(1 - \frac{t}{n}\right)^n t^{z-1} dt, \quad \text{Re}(z) > 0 \text{ con n entero positivo } \ni$$

$$e^{-t} = \lim_{n \to \infty} \left(1 - \frac{t}{n}\right)^n$$

$$\Rightarrow F(z,n) = \int_0^n \left(1 - \frac{t}{n}\right)^n t^{z-1} dt = \int_0^1 (1 - u)^n (un)^{z-1} n du \ni u = \frac{t}{n}$$

$$\frac{F(z,n)}{n^z} = \int_0^1 (1 - u)^n (u)^{z-1} du$$

Ahora por integración por partes usando $u=(1-u)^n,\,du=n(1-u)^{n-1}du,\,v=\frac{u^z}{z},\,dv=u^{z-1}du$ tenemos

$$\begin{array}{ll} \frac{F(z,n)}{n^z} = & (1-u)^n \frac{u^z}{z} \Big|_0^1 - \int_0^1 \frac{u^z}{z} n (1-u)^{n-1} du \\ F(z,n) = & n^z \cdot \frac{n(n-1)\cdots 1}{z(z+1)\cdots (z+n-1)} = \int_0^1 u^{z+n-1} du \\ = & \frac{1\cdot 2 \cdots n}{z(z+1)\cdots (z+n)} n^z \Rightarrow \lim_{n \to \infty} F(z,n) = \Gamma(z) \end{array}$$

Producto infinito(Weierstrass)

$$\frac{1}{\Gamma(z)} = ze^{\delta z} \prod_{n=1}^{\infty} \left(1 + \frac{z}{n}\right) e^{-\frac{z}{n}}$$

 $\delta :=$ constante de Euler-Mascheron $\delta := 0.5772156619$

Ecuación estadística de Maxwell-Boltzmann

K es la constante de Boltzmann

 $e^{-E/KT}$ T es la temperatura absoluta

E(energía): estado de energía ocupada

probabilidad de estar en estado de energía es $Y_{kt} = \beta$

 $P(E) = Ce^{-\beta E}$ n(E)dE $1 = C \int n(E)e^{-\beta E}dE$ Para un gas idel sin estructura

 $n(E)^{1/2}$

E=energía cinética

$$\begin{array}{lll} 1 = & c \int_0^\infty E^{1/2} e^{-\beta E} dE = \frac{C\Gamma(3/2)}{\beta^{3/2}}, & \beta E = T \Rightarrow dE = \frac{dt}{\beta} \\ 1 = & C \int_0^\infty e^{-t} \left(\frac{t}{\beta}\right)^{1/2} \frac{1}{\beta} dt \\ & = C \int_0^\infty e^{-t} t^{3/2 - 1} dt \cdot \frac{1}{\beta^{3/2}} \\ & = & \frac{C\Gamma(3/2)}{\beta^{3/2}} \\ & = & c \cdot \frac{\sqrt{\pi}}{2 \cdot \beta^{3/2}} \end{array}$$

$$\therefore C = \frac{2 \cdot \beta^{3/2}}{\sqrt{\pi}}$$

lunes 10 de julio Relaciones de funciones

$$\Gamma(z+1) = z\Gamma(z)$$

Fomula de reflexión

$$\Gamma(z)\Gamma(1-z) = \frac{\pi}{sen(z\pi)}$$

Fórmuláde duplicación de Legendre

$$\Gamma(1+z)\Gamma(z+\frac{1}{2}) = 2^{-2z}\sqrt{\pi}\Gamma(2z+1)$$

Notación doble factorial:

$$(2n+1)!! = 1 \cdot 3 \cdot 5 \cdots (2n+1) = \frac{(2n+1)!}{2^n n}$$

$$(2n)!! = 2 \cdot 4 \cdot 6 \cdots (2n) = 2^n n!$$

$$(-1)!! = 1$$

PROPIEDADES ANALÍTICAS

 $[\Gamma(z)]^{-1}$ tiene singularidades en z=0,-1,-2... y no tiene cuando z=-1,2,3... y no tiene ceros en el plano complejo finito positivo.

El residuo R_n cuando z=-n donde n es un entero mayor o igual a cero.

$$R_{n} = \lim_{n \to 0} (\epsilon \Gamma(-n + \epsilon))$$

$$= \lim_{n \to 0} \frac{\epsilon \Gamma(-n+1+\epsilon)}{-n+\epsilon}$$

$$= \lim_{n \to 0} \frac{\epsilon \Gamma(-n+2+\epsilon)}{(-n+\epsilon)(-n+1+\epsilon)}$$

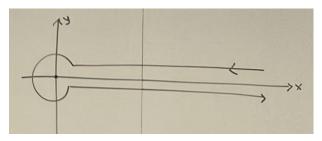
$$= \lim_{n \to 0} \frac{\epsilon \Gamma(1+\epsilon)}{(-n+\epsilon)\cdots(\epsilon)}$$

$$= \frac{(-1)^{n}}{n!}, \text{ el residuo alterna signos en } z = -n$$

Integral de Schaefli

$$\int_C e^{-t} t^v dt = (e^{2\pi i v}) \Gamma(v+1)$$

donde C es el contorno



Esta integral es útil cuando V no es entero.

Notación factorial:

$$\prod(z) = z! = \Gamma(z+1)$$

Función Digamma

$$\ln(\Gamma(z+1)) = z \cdot \Gamma(z)$$

$$= \lim_{n \to \infty} \frac{z}{z} \ln\left[\frac{n! \cdot n^z}{(z+1)(z_2) \cdots (z+n)}\right]$$

$$\frac{d}{dz} \ln(\Gamma(z+1)) = \frac{d}{dz} \lim_{n \to \infty} \left[\ln(n!) + z \cdot \ln(n) - \ln(z+1) - \ln(z+2) - \dots \ln(z+n)\right]$$

$$\frac{d}{dz} \ln(\Gamma(z+1)) \equiv \underbrace{\varphi(z+1)}_{\text{Función}} = \lim_{n \to \infty} \left(\ln(n) - \frac{1}{z+1} - \frac{1}{z+2} \cdot \dots - \frac{1}{z+n}\right)$$

$$\varphi(z+1) = \frac{[\Gamma(z+1)]'}{\Gamma(z+1)}$$

Si sumamos y restamos un número armónico

$$H_n = \sum_{m=1}^n \frac{1}{m}$$

$$\varphi(z+1) = \lim_{n \to \infty} \left[\underbrace{\frac{\ln(n) - H_n}{-\delta \text{ cuando}}}_{n \to \infty} - \sum \left(\frac{1}{z+m} - \frac{1}{m} \right) \right]$$

$$\Rightarrow \varphi(z+1) = -\delta + \sum_{m=1}^\infty \frac{z}{m(m+z)}, \quad \text{si } z=0 \Rightarrow \varphi(1) = -\delta$$

para n > 0, n entero.

$$\varphi(n+1) = -\delta + \sum_{m=1}^{n} \frac{1}{m}$$
$$= -\delta + H_n$$

Función Poligamma

Cuando se deriva muchas veces la función digamma

$$\varphi^{(m)}(z+1) \equiv \frac{d^{m+1}}{dz^{m+1}} \ln \Gamma(z+1)$$

$$\varphi^{(m)}(z+1) = (-1)^{m+1} m! \cdot \sum_{n=1}^{\infty} \frac{1}{(z+n)^{m+1}}, \quad m = 1, 2, 3...$$

Si z=0 la función se conoce como zeta de Riemann

$$\zeta(m) = \sum_{n=1}^{\infty} \frac{1}{n^m}$$

$$\Rightarrow \varphi_{(1)}^{(m)} = (-1)^{m+1} \cdot m! \cdot \zeta(m+1), \quad m = 1, 2, 3...$$

Expansión de Maclaurin

$$\ln \Gamma(z+1) = \sum_{n=1}^{\infty} \frac{z^n}{n!} \varphi_{(1)}^{(n-1)}$$
$$= -\delta \cdot z + \sum_{n=2}^{\infty} (-1)^n \frac{z^n}{n} \zeta(n)$$

converge en |z| < 1 para $z = x \Rightarrow$ se puede calcular $\Gamma(z+1)$ para números reales o complejos.

Suma de series

Transformar la serie por medio de fracciones parciales y expresar la serie infinita como sumas finitas de funciones gamma y poligamma.

Εj.

$$\varphi^{(m)}(z+2) = \varphi^{(m)}(z+1) + (-1)^m \frac{m!}{(z+1)^{m+1}}$$

$$\varphi^{(m)}(z+2) - \varphi^{(m)}(z+1) = \frac{(-1)^m m!}{(z+1)^{m+1}}$$

$$\frac{d^{(m)}}{dz^{(m)}} \left[\varphi(z+2) - \varphi(z+1) \right]$$

$$\varphi(z+2) - \varphi(z+1) = \sum_{m=1}^{\infty} \frac{z+1}{m(m+z+1)} - \sum_{m=1}^{\infty} \frac{z}{m(m+z)}$$

$$= \sum_{m=1}^{\infty} \left[\frac{1}{m} - \frac{1}{m+z+1} - \frac{1}{m} + \frac{1}{m+z} \right]$$

$$= \frac{1}{z+1}$$

$$\frac{d^m}{dz^m} \left[\varphi(z+2) - \varphi(z+1) \right] = \frac{d^m}{dz^m} \left[\frac{1}{z+1} \right] = \frac{(-1)^m m!}{(z+1)^{m+1}}$$

Demuestre que:

$$\frac{1}{2}\ln\left[\frac{\pi\cdot z}{sen(\pi\cdot z)}\right] = \sum_{n=1}^{\infty} \frac{\zeta(2n)}{2n} z^{2n}, \quad |z| < 1$$

$$\bullet \quad \frac{1}{2} \ln \left[\underbrace{\Gamma(z)}_{z\Gamma(z)=\Gamma(z+1)} \Gamma(z-1) \right] = \frac{1}{2} \ln \left[\frac{\pi}{sen(z\pi)} \right]$$

•
$$\ln \Gamma(z+1) = \lim_{n \to \infty} [\ln(n!) + z \ln(n) - \ln(z+1) - \dots - \ln(z+n)]$$

$$\Gamma(z)\Gamma(1-z) \leadsto \Gamma(1+z)\Gamma(1-z)$$

$$\ln\left[\Gamma(1+z)\Gamma(1-z)\right] = -\delta \cdot z + \sum_{n=2}^{\infty} (-1)^n \frac{z^n}{n} \zeta(n)$$

$$+(-\delta(-z)) + \sum_{n=2}^{\infty} (-1)^n \frac{(-z)^n}{n} \zeta(n)$$

$$= \sum_{n=2}^{\infty} \zeta(n) \underbrace{\left[\frac{z^n}{n} + \frac{(-z)^n}{n}\right]}_{z^{2n}}$$

$$= 2 \sum_{n=1}^{\infty} (-1)^{2n} \zeta(2n) \frac{z^{2n}}{2n}$$

viernes 14 de julio La Función Beta

$$\Gamma(p+q) \propto \Gamma(p)\Gamma(q)$$

$$n! = \Gamma(n+1) \& \int_0^\infty e^{-t}t^2 dt, \qquad \text{Variante de gamma para definir la funión beta}$$

$$\Gamma(m)\Gamma(n) = \int_0^\infty e^{-u}u^m fu \int_0^\infty e^{-v}v^n dv$$

$$u = x^2 \qquad v = y^2$$

$$du = 2xdx \quad dv = 2ydy$$

$$\Gamma(m)\Gamma(n) = \int_0^\infty \int_0^\infty e^{-x^2}e^{-y^2}x^{2m}(2x)y^{2m}(2y)dxdy$$

$$= 4\int_0^\infty e^{-x^2}e^{-x^2}e^{-y^2}x^{2m+1}y^{2m+1}dxdy$$

 $x = rcos(\theta)$ $y = rsen(\theta)$

otro cambio de variables

Usando el jacobiano

$$\begin{vmatrix} \frac{\partial x}{\partial r} = \cos\theta dr & \frac{\partial x}{\partial \theta} = -rsen\theta d\theta \\ \frac{\partial y}{\partial r} = sen\theta dr & \frac{\partial y}{\partial \theta} r \cos\theta d\theta \end{vmatrix} = rdrd\theta$$

$$= \int_0^\infty \int_0^{\pi/2} e^{-r^2 \cos^2\theta} r^{2m+2n+3} \cos^{2m+1}\theta sen^{2n+1} drd\theta$$

$$\Gamma(m)\Gamma(n) = 2\Gamma(m+n+1) \int_0^{\pi/2} \cos^{2m+1}\theta sen^{2n+1}\theta d\theta$$

$$\Gamma(z) = 2 \int_0^\infty e^{-t^2} t^{2z-1} dt; \ Re(z>0)$$

$$\Gamma(q)\Gamma(p) = 4 \int_0^\infty e^{-s^2} s^{2q-1} ds \int_0^\infty e^{-t^2} t^{2p-1} dt$$

$$s = r\cos\theta \qquad t = rsen\theta$$

$$r^2 = s^2 + t^2 \qquad dsdt = rdrd\theta$$

$$\Gamma(q)\Gamma(p) = 4 \int \int e^{-r^2 \cos^2\theta} e^{-r^2 sen^2\theta} r^{2q-1} \cos^{2q-1} r^{2p-1} sen^{2p-1} r drd\theta$$

$$= 2 \cdot 2 \int_0^\infty e^{-r^2} r^{2q+2p-1} \cos^{2q-1} sen^{2p-1} drd\theta$$

$$\Gamma(p)\Gamma(q) = 2 \int \cos^{2q-1} sen^{2p-1} d\theta$$

$$\frac{m!n!}{(m+n+1)!} \star = 2 \int_0^{pi/2} \cos^{2m+1}\theta sen^{2n+1}\theta d\theta$$

$$b(p,q) = \frac{\Gamma(q)\Gamma(p)}{\Gamma(q+p)}$$

$$\Rightarrow definición de función beta$$

$$b(p,q) = b(q,p)$$

Si se sustituye $t = cos^2\theta$ y $dt = -2cos\theta sen\theta d\theta$

$$\begin{array}{lll} \cos^2\theta & t + sen^2\theta = & 1 \\ & sen^2\theta = & 1-t \end{array} \star = & 2\int_0^1 \cos^{2m}\theta \cos\theta (1-t)^n sen\theta dt \\ \\ sen^{2n+1}\theta & = & sen^{2n}\theta sen\theta \\ & = & (1-t)^n sen\theta \end{array} = & \int_0^1 t^m (1-t)^n dt \Rightarrow \text{ otra forma de escribir } B(m+1,n+1) \end{array}$$

lunes 17 de julio

Ej.

Una particula de masa m se mueve en un potencial simétrico esta descrito por $v(x) = A|x|^n$ y energía total como $\frac{1}{2}m\left(\frac{dx}{dt}\right)^2 + v(x) = E$

Resolviendo para $\frac{dx}{dt}$ e intgrando encontramos que el movimiento períodico es:

$$\zeta = \sqrt{2m} \int_0^{X_{max}} \frac{dx}{(E - Ax)^{1/2}}$$

donde X_{max} es el punto de innplexion clasico dado por $Ax_{max}^n=E$ Muestre que:

$$\tau = \frac{2}{n} \sqrt{\frac{e\pi m}{E}} \left(\frac{E}{A}\right)^{1/2} \left[\frac{\Gamma(1/n)}{\Gamma(\frac{1}{n} + \frac{1}{2})}\right]$$

$$B(p+1,q+1) = B(1/n,1/2) = \int_0^1 t^p (1 - t^q dt)$$

$$\frac{1}{n} = p+1 \Rightarrow p = \frac{1}{n} - 1$$

$$\frac{1}{2} = q+1 \Rightarrow q = \frac{1}{2} - 2$$

$$\int_0^1 t^{\frac{1}{n} - 1} (1 - t)^{-1/2}$$

$$t = \frac{Ax^n}{E} \Rightarrow \left(\frac{Et}{A}\right)^{1/n}$$

$$dt = \frac{A}{E}n(x^{n-1})dx$$

$$dx = \underbrace{\frac{E}{A}}_{\frac{1}{n}}\frac{1}{x^n}dt$$

$$\tau = 2\frac{\sqrt{2m}}{\sqrt{E}\int_0^1 \frac{x}{\frac{nt}{t}}dt}}$$

$$= \left(\frac{E}{A}\right)^{1/n} \frac{2}{n}\sqrt{\frac{2m}{E}}\int_0^1 \frac{\frac{(Et)^{1/n}}{A^{1/n}}dt}{\frac{nt}{(1-t)^{1/2}}}dt$$

$$= \frac{2}{n}\sqrt{\frac{2m}{E}}\left(\frac{E}{A}\right)^{1/n}\int_0^1 t^{\frac{1}{n}-1}(1-t)^{-1/2}dt$$

$$\tau = \frac{2}{n}\sqrt{\frac{2\pi m}{E}}\left(\frac{E}{A}\right)^{1/n}\frac{\Gamma(\frac{1}{n})}{\Gamma(\frac{1}{n}+\frac{1}{2})}$$

2. SERIES DE STIRLING

$$ln(n!) \leadsto ln \Gamma(z)$$

para z no entero, |z| muy grande, no Series de Maclaurin

$$\Gamma(z+1) = z\Gamma(z)$$

Se usa una expansión asintótica para $\ln(\Gamma(z))$ esta expansión es la que se conoce como Serie de Stirling o Formula de Stirling Series asintóticas \rightarrow Series semi-convergentes \rightarrow Series de Poincaré

Se consideran 2 tipos de integrales

$$I_1(x) = \int_x^\infty e^{-u} f(u) du$$

$$I_2(x) = \int_0^\infty e^{-u} f\left(\frac{u}{x}\right) du$$

Qué podemos hacer con las series asintóticas:

- 1. Si multiplicamos 2 series asintóticas vamos a tener otra serie asintótica.
- 2. Se pueden integrar término a término u el resultado será, otra serie asintotica de la forma

$$\int_{x}^{\infty} f(x)dx$$

3. La diferenciación es válido únicamente bajo ciertas condiciones.

Método para generar una serie asintótica:

Método de Steepest Descents

a lo largo del camino máximo decrecimiento

- \rightarrow Saddle point \rightarrow punto silla
- \rightarrow Método de integrandos Holomorfos

Derivación de la fórmula de integración de Euler-Maclaurin

 \longrightarrow uno de los usos de los polinomios de Bernoulli \longleftarrow

Números de Bernoulli \longrightarrow Polinomios de Bernoulli

$$\frac{B_n}{e^t - 1} = \sum_{n=0}^{\infty} \frac{B_n t^n}{n!}$$

Como $\frac{t}{e^t-1} = \sum_{n=0}^{\infty} \frac{B_n t^n}{n!}$ es una serie de Taylor se pueden identificar a B_n como una sucesión de derivadas de la función generadora valuadas en cero.

$$\Rightarrow B_n = \frac{d^n}{dt^n} \left(\frac{t}{e^t - 1} \right) \Big|_{t=0}$$

$$B_0 = \lim_{n \to 0} \frac{t}{e^t - 1} = 1$$

$$B_1 = \lim_{n \to 0} \frac{d}{dt} \left[\frac{t}{e^t - 1} \right] \Big|_{t=0} = -\frac{1}{2}$$

$$B_1 = \lim_{n \to 0} \left(\frac{1}{e^t - 1} - \frac{te^t}{(e^t - 1)^2} \right)$$

$$B_1 = \lim_{n \to 0} \left(\frac{e^t - 1 - te^t}{(e^t - 1)^2} \right) = \lim_{n \to 0} \frac{e^t - te^t}{2(e^t - 1)e^t}$$

$$= -\frac{1}{2}$$

La fórmula Euler-Maclaurin para evaluar integrales definidas en $(0,\infty)$

$$\int_0^\infty = \frac{1}{2}f(0) + f(1) + f(2) + f(3...)$$
$$+ \frac{B_2}{2!}f'(0) + \frac{B_4}{4!}f^{(3)}(0) + \frac{B_6}{6!}f^{(5)}(0)$$

Donde B_n son los números de Bernoulli

$$B_2 = \frac{1}{6}, \ B_4 = -\frac{1}{30}, \ B_6 = \frac{1}{42}, \ B_8 = -\frac{1}{30}, \dots$$
$$\int_0^\infty \frac{dx}{(z+x)^2} = \frac{1}{z}$$

z no está en el eje real negativo

$$f(1) + f(2) + f(3) + \dots = \sum_{n=1}^{\infty} \frac{1}{(z+n)^2} =$$

$$\varphi^{(m)}(z+1) = \frac{d^{m+1}}{dz^{m+1}} \ln \Gamma(z+1)$$

$$= (-1)^{m+1} m! \sum_{n=2}^{\infty} \frac{1}{(z+n)^{m+1}}$$

m=1

$$(-1)^2 \cdot 1! \sum_{n=1}^{\infty} \frac{1}{(z+n)^2} = \varphi^{(1)}(z+1)$$

$$f_{(0)}^{(2n+1)} = \left(\frac{d}{dx}\right)^{2n-1} \frac{1}{(z+x)^2} \bigg|_{x=0} = -\frac{(2n)!}{z^{2n+1}}$$

$$\int_0^{\infty} f(x) dx = \int_0^{\infty} \frac{dx}{(z+x)^2} = \frac{1}{z} = \frac{1}{2} \frac{1}{z^2} + \qquad \varphi_{(z+1)}^{(1)} \qquad -\frac{B_2}{z^3} - \frac{B_4}{z^5} - \dots$$

$$\varphi_{(z+1)}^{(1)} = \frac{d}{dz} \underbrace{\varphi(z+1)}_{digamma}$$

$$\varphi_{(z+1)}^{(1)} = \frac{1}{z} - \frac{1}{2z^2} + \frac{B_2}{z^3} + \frac{B_4}{z^5} + \dots$$

$$= \frac{1}{z} - \frac{1}{2z^2} + \sum_{n=1}^{\infty} \frac{B_{2n}}{z^{2n+1}}$$
Es una serie asintótica que es util si se utilizan pocos términos pocos términos

Al integrar $\varphi_{(z+1)}^{(1)}$ obtenemos $\varphi_{(z+1)}$ [Digamma]

$$\varphi_{(z+1)} = C_1 + \ln z + \frac{1}{2z} - \frac{B_2}{2z^2} - \frac{B_4}{4z^4} - \dots$$
$$= C_1 + \ln z + \frac{1}{2z} - \sum_{n=1}^{\infty} \frac{B_{2n}}{z^{2n}}$$

viernes 21 de julio Fórmula de stirling

$$\begin{split} \varphi_{(z+1)} = & \quad C_1 + \ln z + \frac{1}{2z} - \frac{B_2}{2z^2} - \frac{B_4}{4z^4} - \ldots, \quad B_{2n} \text{ Números de Bernoulli} \\ = & \quad C_1 + \ln z + \frac{1}{2z} - \sum_{n=1}^{\infty} \frac{B_{2n}}{2nz^{2n}} \\ & \quad \varphi_{(z+1)} \equiv \frac{d}{dz} \ln \Gamma(z+1) \\ \ln \Gamma(z+1) = & \quad C_2 + \left(z + \frac{1}{2}\right) \ln z + (c_1 - 1)z + \frac{B_2}{2z} + \ldots + \frac{B_{2n}}{2n(2n-1)z^{2n-1}} + \ldots \\ & \quad \Rightarrow C_1 = 0 \ y \ c_2 = \frac{1}{2} \ln 2\pi \\ \ln \Gamma(z+1) = & \quad \frac{1}{2} \ln 2\pi + \left(z + \frac{1}{2}\right) \ln z - z + \frac{1}{12z} + \frac{1}{360z^3} + \frac{1}{1260z^5} + \ldots \\ & \quad \lim_{n \to \infty} \frac{z!}{\sqrt{zz^z}e^{-z}} = & \quad \sqrt{2\pi} \\ & \quad z! \approx & \quad \sqrt{2\pi}\sqrt{z}z^ze^{-z} \\ & \quad \Gamma(z+1) \approx & \quad \sqrt{2\pi}z^{z+\frac{1}{2}}e^{-z} \\ & \quad \ln \Gamma(z+1) \approx & \quad \frac{1}{2} \ln 2\pi + \left(z + \frac{1}{2}\right) (\ln z) - z \\ & \quad \ln n! \approx & \quad n \ln n - n \end{split}$$

 $\lim_{n \to \infty} \sqrt[n^3]{n} = 1$

 $\lim_{n \to \infty} \sqrt[n]{n} = 1$

Ej.

n es natural.

$$\lim_{n \to \infty} \int_{n \to \infty}^{n^3} \sqrt{n^7} = 1$$

$$\lim_{n \to \infty} \int_{n \to \infty}^{n/n} \sqrt{q(n)} = 1$$
pero...
$$\lim_{n \to \infty} \sqrt[n]{n!} = \infty$$

$$\Rightarrow \lim_{n \to \infty} \sqrt[n]{n!} = \lim_{n \to \infty} \int_{n \to \infty}^{n} \sqrt{2\pi} \sqrt{n} n^n e^{-n}$$

$$= \lim_{n \to \infty} \int_{n \to \infty}^{2n} \sqrt{2\pi} n^{-1} \cdot n \cdot e^{-n}$$

$$= \infty$$

$$\lim_{n \to \infty} \frac{2n!}{4^n (n+1)! n!} = 0$$

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

$$2n! = \sqrt{2\pi} \sqrt{2n} (2n)^{2n} e^{-2n}$$

$$\lim_{n \to \infty} \frac{\sqrt{2\pi} \sqrt{2n} (2n)^{2n} (e)^{-2n}}{4^n (n+1)(\sqrt{2\pi n} \cdot n^n e^{-n})^2}$$

$$\lim_{n \to \infty} \frac{\sqrt{\pi n}}{(n+1)(\pi n)} = 0$$

Ej.

Un conjunto de N partículas distiguibles es asignado a los estados $\psi_i \ni i = 1, 2, ..., M$. Si el número de partículas en los diversos estados son $n_1, n_2, n_3, ..., n_M$ (con $M \ll N$). El número de formas que se pueden hacer es:

$$w = \frac{N!}{n_1!n_2!...n_M!}$$

La entropía asociada es $S=k \, \ln w$ donde k es la constante de Boltzmann.

En el límite cuando $N \to \infty$, con $n_i = P_i N$, (P_i es la fracción del as partículas en le estado i). Encuentre S en función de N y P_i .

Pista:
$$\sum_{i} P_i = 1$$

Sol.

$$\begin{split} & \ln N! \approx & N \ln N - N \quad \text{usando la condición} \sum_i n_i = N \\ S = & k \ln W = & l \left[\ln N! - \ln n_i! \right] \\ & = & k \left[\left(N \ln N - N \right) - \left(\sum_{i=1}^M n_i + n n_i - n_i \right) \right] \end{split}$$

lunes 24 de julio

$$\zeta(z) = \sum_{n=1}^{\infty} n^{-z} \quad \text{por definición}$$

$$\zeta(z) = \int_{0}^{\infty} \frac{u^{z-1}}{e^{u}-1} du$$

$$\zeta(1) = \infty \qquad \qquad \zeta(2) = \frac{\pi^{2}}{6} = \sum_{n=1}^{\infty} \frac{1}{n^{2}}$$

$$\zeta(3) = 1,202056 \qquad \qquad \zeta(4) = \frac{\pi^{4}}{90}$$

$$\zeta(5) = 1,0369 \qquad \qquad \zeta(6) = \frac{\pi^{6}}{945}$$

$$Re(z) > 1$$

$$\zeta(-1) = \frac{1}{1^{-1}} + \frac{1}{2^{-1}} + \dots$$

$$= 1 + 2 + 3 + 4 + \dots$$

$$= -\frac{1}{12}$$

$$\zeta(-2n) = 0$$
 Ceros "triviales"

$$\begin{array}{ccc} z = 2 + i & & \\ n = \frac{1}{2} & & n^z = & \frac{1}{2}^{2+i} = & \frac{1}{2}^2 \frac{1}{2}^i \end{array}$$

Otra forma de definir Zeta de Riemann

$$\zeta(s) = \prod_{\substack{\text{primos}\\ \text{p}=2}}^{\infty} (1 - p^{-s})^{-1}$$

franja crítica:

$$\begin{split} \zeta(z) &= \quad \frac{1}{\Gamma(z)} \int_0^\infty \frac{t^{z-1}}{e^t - 1} dt \frac{e^{-t}}{e^{-t}} = \frac{1}{\Gamma(z)} \int_0^\infty \frac{t^{z-1} \cdot e^{-t}}{1 - e^{-t}} \\ &= \quad \int_0^\infty t^{z-1} e^{-t} \sum_{m=1}^\infty e^{-mt} dt \qquad \qquad \left(\frac{1}{1 - x} = \sum_{m=0}^\infty x^m \right) \\ &= \quad \frac{1}{\Gamma(z)} \int_0^\infty t^{z-1} \sum_{m=1}^\infty e^{-mt} dt \qquad \qquad = \frac{1}{\Gamma(z)} \int_0^\infty \sum_{m=1}^\infty \left(\frac{x}{m} \right)^{z-1} e^{-x} \frac{dx}{m} \\ &= \frac{1}{\Gamma(z)} \left(\sum_{m=1}^\infty \frac{1}{m^z} \right) \int_0^\infty x^{z-1} e^{-x} dx \end{split}$$

Ej.

$$\int_{0}^{\infty} \frac{x^{n} \cdot e^{x}}{(e^{x} - 1)^{2}} dx = n! \zeta(n)$$

$$u = x^{n}$$

$$du = nx^{n-1} dx$$

$$v = -\frac{1}{e^{x} - 1}$$

$$dv = \frac{e^{x}}{(e^{x} - 1)^{2}} dx$$

$$= -\frac{x^{n}}{e^{x} - 1} \Big|_{0}^{\infty - 1} - \int_{0}^{\infty} -\frac{1}{e^{x} - 1} nx^{n-1} dx$$

$$\zeta(z) = \frac{1}{\Gamma(z)} \int_{0}^{\infty} \frac{t^{z-1}}{e^{t} - 1} dt$$

$$= \int_{0}^{\infty} \frac{x^{n-1}}{e^{x} - 1} dx = n(n+1)! \zeta(z)$$

Funciones Incompletas

Gamma incompleta

Cuando a es entero:

$$\begin{split} \delta(a,x) &= \int_0^x e^{-t} t^{a-1} dt & R(a) > 0 \\ \Gamma(a,x) &= \int_x^\infty e^{-t} t^{a-1} dt \\ \delta(a,x) + \Gamma(a,x) &= Gamma(a) = \Gamma(a) \\ \delta(n,x) &= (n-1)! \left(1 - e^{-x} \sum_{s=0}^{n-1} \frac{x^s}{s!}\right) \\ \Gamma(n,x) &= (n-1)! e^{-x} \sum_{s=0}^{n-1} \frac{x^s}{s!} \end{split}$$

Cuando a no es entero:

$$\begin{array}{ll} \delta(a,x) \to & \text{serie de potencias para x pequeno} & \Rightarrow \delta(a,x) = x^a \sum_{n=0}^{\infty} (-1)^n \frac{x^n}{n!(a+n)} \\ \Gamma(a,x) \to & \text{serie asintótica} & \Rightarrow \Gamma(a,x) \sim x^{a-1} e^{-x} \sum_{n=0}^{\infty} \frac{\Gamma(a)}{\Gamma(a-n)} \cdot \frac{1}{x^n} \end{array}$$

Cuando a=0

$$\Gamma(0,x) \sim \frac{e^x}{x} \sum_{n=0}^{\infty} (-1)^n \frac{n!}{x^n}$$

Beta Incompleta

$$B_x(p,q)=\int_0^x t^{p-1}(1-t)^{z-1}dt \quad 0\le x\le 1, p>0, q>0$$

$$Si \quad x=0\Rightarrow B(p,q) \text{ función Beta}$$

Aparece en:

- Funciones hipergeométricas
- Probabilidades

Viernes 28 de julio

Lunes 31 de julio

Derivaci'on bajo el signo de la integral

Integral de Feynmann

$$\frac{d}{dt} \int f(x,t)dx = \int \frac{\partial(x,t)}{\partial t}dx$$

Derivaci'on de la funci'on Gamma

$$F(t) = \int_{0}^{\infty} e^{-tx} dx$$

 $F(t) = \frac{1}{t} \text{ para } t > 0$

$$\frac{dF(t)}{dt} = F'(t) = \int_{0}^{\infty} \frac{d}{dt} e^{-tx} dx = \frac{d}{dt} \left[\frac{1}{t} \right]$$

$$\Rightarrow \int_{0}^{\infty} -xe^{-tx} dx = -\frac{1}{t^2}$$

$$\Rightarrow \int_{0}^{\infty} x^n e^{-tx} dx = \frac{n!}{t^{n+1}}$$

 $n! = \int_{0}^{\infty} e^{-x} x^n dx$

$$n! = t^{n+1} \int_{0}^{\infty} x^{n} e^{-tx} dx = \int_{0}^{\infty} x^{n} e^{-x} dx$$

$$\frac{u = tx}{du = tdx} \int_{0}^{\infty} t^{px} t^{\frac{u^{n}}{p^{p}}} e^{-u} \frac{du}{t}$$

$$\int\limits_{0}^{1} \frac{x^2 - 1}{\ln(x)}$$

$$\frac{d}{dt}I(t) = \int_{0}^{1} \frac{\partial}{\partial t} \frac{x^{t}-1}{\ln(x)}$$

$$= \int_{0}^{1} \frac{1}{\ln(x)} \frac{\partial}{\partial t} [x^{t}-1] dx$$

$$= \int_{0}^{1} \frac{1}{\ln(x)} x^{t} \ln(x) dx$$

$$= \int_{0}^{1} x^{t} dx = \frac{1}{t+1} x^{t+1} \Big|_{0}^{1}$$

$$= \frac{1}{t+1}$$

$$\int \frac{d}{dt}I(t) = \int \frac{1}{t+1} dt$$

$$I(t) = \ln|t+1| + c$$

si t=0

$$I(2) = \ln|2+1| = \ln|3|$$

$$I(2) = \int_{0}^{2} I'(t)dt$$

$$= \int_{0}^{2} \frac{1}{t+1}dt = \ln|t+1||_{0}^{2}$$

$$= \ln|3|$$

$$\int_{0}^{\infty} \frac{e^{-x^{2}}sen(x^{2})}{x^{2}} dx$$

$$\frac{d}{dx}sen(ax^{2}) = x^{2}cos(ax^{2})$$

$$\frac{d}{da}I(a) = \int_{da}^{d} \int_{0}^{\infty} \frac{\partial}{\partial a} \frac{e^{-x^{2}}sen(x^{2})}{x^{2}} dx$$

$$= \int_{0}^{\infty} \frac{e^{-x^{2}}}{x^{2}} x^{2} cos(ax^{2}) dx$$

$$I'(a) = \int_{0}^{\infty} e^{-x^{2}} cos(ax^{2}) dx$$

$$= Re \int_{0}^{\infty} e^{-x^{2}} e^{iax^{2}} dx$$

$$= Re \int_{0}^{\infty} e^{-x^{2}(1-ia)} dx$$

$$I'(a) da = \int_{0}^{1} \sqrt{\pi} Re \left[\frac{1}{\sqrt{1-ia}} \right] da$$

$$I(a) = \int_{0}^{\pi} Re \left[2i\sqrt{1-ia} \right] + c$$

$$a = 0 \Rightarrow sen(ax^{2}) = 0 \Rightarrow c = 0$$

$$I(1) = \sqrt{\pi} Re \left[i\sqrt{1-i} \right]$$

$$r = \sqrt{1^{2} + (-1)^{2}} = \sqrt{2}$$

$$\theta = tan^{-1} \left[\frac{-1}{1} \right] = -\frac{\pi}{4}$$

$$1 - i = \sqrt{2}e^{-\frac{\pi}{4}i}$$

$$\sqrt{1-i} = \sqrt{\sqrt{2}} \left[cos_{0}^{\frac{\pi}{0}} - isen_{0}^{\frac{\pi}{0}} \right]$$

$$\int\limits_{0}^{\infty} \left[\ln(\mathbf{x}) \right] \left[\ln(\mathbf{tanh}(\mathbf{x})) \right] d\mathbf{x}$$

 $i\sqrt{1-i} = \sqrt{\sqrt{2}} \left[i\cos\frac{\pi}{9} - i^2 sen\frac{\pi}{9}\right]$

$$I(m) = \int_{0}^{\infty} x^{m} \ln(\tanh(x)) dx$$
 a usar:

$$\frac{d}{dm}x^m = x^m \ln(x)$$

$$tanh(x) = \frac{e^x - e^{-x}}{e^x + e^{-x}} = \frac{1 - e^{-2x}}{1 + e^{-2x}}$$

$$\Gamma(z) = \int_0^\infty t^{z-1} e^{-t} dt$$

1-i en forma polar: $re^{i\theta}$

Viernes 04 de agosto Ej.

$$\int_{0}^{\infty} [\ln(x)] [\ln(tanh(x))]$$

$$I(m) = \int_{0}^{\infty} x^{m} \left[\ln(1 - e^{-2x} - \ln(1 + e^{-2x})) \right] dx$$

$$= \int_{0}^{\infty} x^{m} \left[\sum_{n=1}^{\infty} \frac{(-1)^{n+1} (-e)^{-2nx}}{n} \right] dx - \int_{0}^{\infty} x^{m} \sum_{n=1}^{\infty} \frac{(-1)^{n+1} (e)^{-2nx}}{n} dx$$

$$tanh(x) = \frac{e^x - e^x}{e^x + e^{-x}}$$
$$\frac{d}{dm}x^m = x^m log(x)$$
$$tanh(x) = \frac{1 - e^{-2x}}{1 + e^{-2x}}$$

PEDIR COPIA

Serie de MacLaurin

$$\ln(1+x) = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n}$$

Funciones Bessel

$$x^{2}y'' + xy' + (x^{2} - p^{2})y = 0$$
$$x^{2}y'' + xy' + (x^{2} - \frac{1}{4})y = 0$$

EC. Bessel de orden P.

EC. Bessel de orden $\frac{1}{2}$

M'etodo por series de Frobenius

$$y = \sum_{n=0}^{\infty} c_n x^{n+r}$$

$$xy'' + y' + xy = 0$$

Ec. Bessel de orden 0

$$y_2 = y_1 \ln(x) + x^{r_1+1} \sum_{n=0}^{\infty} b_n x^n$$

$$x \sum_{n=0}^{\infty} (n+r)(n+r-1)C_n x^{\frac{n+r-1}{n+r-2}} + \sum_{n=0}^{\infty} (n+r)C_n x^{n+r-1} + \sum_{n=0}^{\infty} C_n x^{\frac{n+r-1}{n+r}} = 0$$

$$n = 0$$

$$(r)(r-1)C_0 x^{r-1}$$

$$(1+r)(r)C_1 x^r$$

$$\sum_{n=0}^{\infty} (n+r)(n+r-1)C_n x^{n+r-1}$$

$$\sum_{n=0}^{\infty} (n+r)C_n x^{n+r-1}$$

lunes 07 d e agosto

 $\underline{x^0}$:

 x^1 :

 $\underline{x^2}$:

$$\begin{aligned} xy'' + y' + xy &= 0 \end{aligned}$$

$$y_1 = C_0 \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n} (n!)^2}$$

$$J_0(x) = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n} (n!)^2}$$

$$y_2 = y_1 \ln(x) + x^{r_2+1} \sum_{n=1}^{\infty} b_n x^n$$

$$xy'' \ln(x) + 2y_1' - \frac{1}{x} y_1' + \sum_{n=1}^{\infty} n(n-1)b_n x^{n-1} + \frac{1}{x^{y_1'}} \ln(x) + \sum_{n=1}^{\infty} h_n x^{n-1} + \frac{1}{x^{y_1'}} \ln(x) + \sum_{n=1}^{\infty} b_n x^{n+1} = 0$$

$$= 2 \sum_{n=1}^{\infty} \frac{(-1)^n (2n) x^{2n-1}}{2^{2n} (n!)^2} + \sum_{n=1}^{\infty} n(n-1)b_n x^{n-1} + \sum_{n=1}^{\infty} nb_n x^{n-1} + \sum_{n=1}^{\infty} b_n x^{n-1} = 0$$

$$n = 1 \qquad 1(0)b_1 + 1b_1 = 0 \qquad \Rightarrow b_1 = 0$$

$$\frac{2(-1)(2)}{2^2(1!)^2} + 2(2-1)b_2 + 2b_2 = 0 \qquad \Rightarrow -1 + 2b_2 + 2b_2 = 0$$

$$\Rightarrow b_2 = \frac{1}{4}$$

Ya funciona para todas las series

$$2\sum_{n=2}^{\infty} \frac{(-1)^n (2n)x^{2n-1}}{2^{2n}(n!)^2} + \sum_{n=3}^{\infty} n(n-1)b_n x^{n-1} + \sum_{n=3}^{\infty} nb_j x^{n-1} + \sum_{n=1}^{\infty} b_n x^{n+1} = 0$$

$$2\sum_{n=2}^{\infty} \frac{(-1)^n (2n)x^{2n-1}}{2^{2n}(n!)^2} + \sum_{n=2}^{\infty} (n+1)(n)b_{n+1}x^n + \sum_{n=2}^{\infty} (n+1)b_{n+1}x^n + \sum_{n=2}^{\infty} b_{n-1}x^n = 0$$

$$2\sum_{n=2}^{\infty} \frac{(-1)^n (2n)x^{2n-1}}{2^{2n}(n!)^2} + \sum_{n=2}^{\infty} [n(n+1)b_{n+1} + (n+1)b_{n+1} + b_{n-1}]x^n = 0$$

$$2\sum_{n=2}^{\infty} \frac{(-1)^n (2n)x^{2n-1}}{2^{2n}(n!)^2} + \sum_{n=2}^{\infty} [(n+1)^2 b_{n+1} \cdot (n+1)^2 b_{n+1} + b_{n-1}]x^n = 0$$

$$\boxed{n \text{ par} \to n=2k}$$

$$(2k+1)^2 b_{2k+1} + b_{2k-1} \qquad \text{para } k \ge 1$$

$$b_{2k+1} = \frac{-b_{2k-1}}{(2k+1)^2}$$

$$b_3 = \frac{-b_1}{3^2} = 0$$

$$\boxed{k=2}$$

$$\underbrace{\frac{2(-1)^{k}2k}{2^{2k}((k)!)^{2}} + (2k)^{2}b_{2k} + b_{2k-2} = 0}_{2(2k)^{2}b_{2k} + b_{2k-2} = 0}$$

$$(2k)^{2}b_{2k} + b_{2k-2} = \frac{-(-1)^{k}4k}{2^{2k}(k!)^{2}}$$

$$\overset{(2k)^{2}}{\underset{\star}{(2k)^{2}}} \underbrace{\frac{(-1)^{k+1}C_{2k}}{2^{2k}(k!)^{2}}}_{\underset{\star}{\underset{\star}{(2k-2)((k-1)!)^{2}}{(k-1)!}}} = -\frac{(-1)^{k}4K}{2^{2k}(k!)^{2}}$$

$$\underbrace{2^{2k}(k!)^{2}}_{\underset{2^{2k}-2((k-1)!)^{2}}{(k-1)!}} = 4k^{2}$$

suponemos:

$$\star b_{2k} = \frac{(-1)^{k+1} C_{2k}}{2^{2k} (k!)^2}$$

$$\underline{k = 1} : b_2 = \frac{(-1)^2 C_2}{2^2 (1!)^2} = \frac{C_2}{2^2} \Rightarrow C_2 = 1$$

$$\star \star b_{2k-2} = \frac{(-1)^k C_{2k-2}}{2^{2k-2} ((k-1)!)^2}$$

entonces:

$$4k^{2}(-1)^{k}(-1)C_{2k} + (-1)^{k}C_{2k-2}4k^{2} = -(-1)^{k}4k$$
$$c_{2k-2} - C_{2k} = \frac{-1}{k}$$
$$C_{2k} = C_{2k-2} + \frac{1}{k}$$

Buscando el patron:

k=2:

<u>k=3</u>:

 $\underline{\mathbf{k}} = \underline{\mathbf{4}}$:

$$C_4 = C_2 + \frac{1}{2} = 1 + \frac{1}{2} = H_2$$

$$C_6 = C_4 + \frac{1}{3} = \left[1 + \frac{1}{2}\right] + \frac{1}{3} = H_3$$

$$C_8 = C_6 + \frac{1}{4} = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} = H_4$$

$$C_{2k} = H_k$$

$$b_{2k} = \frac{(-1)^{k+1} C_{2k}}{2^{2k} (k!)^2}$$
$$= \frac{(-1)^{k+1} H_k}{2^{2k} (k!)^2}$$

$$y_2 = J_0(x)\ln(x) + \sum_{n=1}^{\infty} \frac{(-1)^{n+1} H_n x^{2n-1}}{2^{2n} (n!)^2}$$
$$Y_o(x) = \frac{2}{\pi} (\gamma - \ln(2)) y_1 + \frac{2}{\pi} y_2$$

 $\gamma = \text{constante Euler-Mascheroni}$

$$\gamma = \lim_{n \to \infty} (H_n - \ln(n)) = 0.577215$$

La soluci'on general

$$y = C_1 J_0(x) + C_2 Y_0(x)$$

$$x^2y'' + xy' + (x^2 - p^2)y = 0$$