Fundamental Mathematics (Engineering Mathematics)

Shinichi Nishizawa

Course schedule

- □ Guidance + Differential equations (#1,2)
- Differential equations and physics (#3)
- □ Array and vector (#4, 5)
- Vector analysis (#6, 7)
- □ Complex function theory (#8, 9)
- □ Fourier transform (#10, 11)
- □ Laplace transform (#12, 13)
- □ Final examination and explanation(#14)
- □ Score: Exam (70%) + Report (20%) + Attendance (10%)

2nd order differential equation

- Introduce 2nd order differential equation
 - y'' + ay' + by = r(x) (a, b are constants) (eq.4.1)
 - □ If r(x) = 0, eq.4.1 is homogeneous (eq.4.2)
 - □ If $r(x) \neq 0$, eq.4.1 is inhomogeneous
- Inhomogeneous form is very tough for hand calculation
 - \square If r(x) is constant, sine, or exponential we can use method of indeterminate coefficient
 - In physics, circuits, we can use this assumption
 - □ (Variation of constants)
 - Method of indeterminate coefficient

Structure of solution for inhomogeneous equation

- □ Theorem:
 - Assume general solution u(x) for y'' + ay' + by = 0 and particular solution $y_p(x)$ for y'' + ay' + by = r(x).
 - \blacksquare General solution for $y^{\prime\prime}+ay^{\prime}+by=r(x)$ is $y(x)=y_p(x)+u(x)$.
- □ Proof:
 - \square Calculate differential for y(x) + u(x)
 - □ 1st order diff: (y(x) + u(x))' = y'(x) + u'(x)
 - 2nd order diff: (y(x) + u(x))'' = y''(x) + u''(x)
 - □ (continue)

y(x) is any solution u(x) is solution for homogeneous

Structure of solution for inhomogeneous equation (cont.)

- $\Box y(x) + u(x)$ is also the solution for eq.4.1
- Next, assume $y_1(x)$ and $y_2(x)$ are the solution for inhomogeneous equation (eq.4.1).
 - The difference $y_1(x) y_2(x)$ is solution for homogeneous

$$(y_1 - y_2)'' + a(y_1 - y_2)' + b(y_1 - y_2) = (y_1'' + ay_1' + by_1) - (y_2'' + ay_2' + by_2) = r(x) - r(x) = 0$$

- \blacksquare General solution for inhomogeneous equation (y(x)):
 - □ Particular solution for inhomogeneous $(y_p(x))$ + general solution for homogenesis (u(x))

Structure of solution for inhomogeneous equation (cont.)

General solution for 2nd order homogeneous equation:

General solution for inhomogeneous equation

- Need particular solution for inhomogeneous eq. $(y_p(x))$
- Use method of indeterminate coefficient
- (Variation of constants need to calculate array…)

Method of indeterminate coefficient

- With some assumptions, we can easily solve differential equation
 - Guess the candidate of particular solution
 - □ If the right side of an equation is…
 - n-order polynormal: candidate should be n-polynormal
 - sine function: candidate should be in sine
 - exponential: candidate should be in exponential

6

Method of indeterminate coefficient(exponent)

- Solve general solution y(x) of : $y'' + 3y' + 2y = e^{2x}$
 - \square Get general solution $y_0(x)$ for homogeneous equation

$$y'' + 3y' + 2y = 0$$

Its characteristic equation:

$$(\lambda^2 + 3\lambda + 2) = (\lambda + 1)(\lambda + 2) = 0, \lambda = -1, -2$$

$$y_0(x) = c_1 e^{-x} + c_2 e^{-2x}$$

- \blacksquare Get particular solution $y_p(x)$ for inhomogeneous equation
 - Assume $y_p(x) = Ae^{2x}$, (A is const., e^{2x} is right side)

$$4Ae^{2x} + 3 \cdot 2Ae^{2x} + 2 \cdot Ae^{2x} = e^{2x}$$

7

Method of indeterminate coefficient(exponent, cont.)

- Solve general solution y(x) of : $y'' + 3y' + 2y = e^{-x}$
 - \blacksquare Get general solution $y_0(x)$ for homogeneous equation

$$y_0(x) = c_1 e^{-x} + c_2 e^{-2x}$$

- \Box Get particular solution $y_p(x)$ for inhomogeneous equation
 - Assume $y_p(x) = Ae^{-x}$, (A is const., e^{-x} is right side)
 - $\triangle Ae^{-x} 3Ae^{-x} + 2Ae^{-x} = 0$??
 - □ Assume $y_p(x) = Axe^{-x}$, (A is const., e^{-x} is right side)
 - $Ax^{2}e^{-x} 3xAe^{-x} + 2Ae^{-x} = e^{-x} A=1$

Method of indeterminate coefficient(sine)

- Solve particular solution of : $y'' + 3y' + 2y = \cos x$
 - Ex1: Assume particular solution is $y_p = \alpha \cos x + \beta \sin x$
 - \square α, β are constant. Substitute y_p to equation

$$\alpha = \frac{1}{10}$$
, $\beta = \frac{3}{10}$, thus $y_p = \frac{1}{10}\cos x + \frac{3}{10}\sin x$

- Ex2: Solve in imaginary space, then take real part
 - Assume target solution is $u'' + 3u' + 2u = e^{ix}$
 - Assume particular solution is $u_p = Ae^{ix}$ (A is const)

$$y_p = Re\{u_p\} = \frac{1}{10}\cos x + \frac{3}{10}\sin x$$

Method of indeterminate coefficient (polynormal)

- Solve particular solution of : $y'' + 3y' + 2y = x^2$
 - Assume particular solution is $y_p = \alpha x^2 + \beta x + \gamma$
 - \square α, β, γ are constant. Substitute y_p to equation
 - $\square 2\alpha x^2 + (6\alpha + 2\beta)x + (2\alpha + 3\beta + 2\gamma) = x^2$
 - This equation should satisfy following conditions
 - x^2 : $2\alpha = 1$, x^1 : $6\alpha + 2\beta = 0$, x^0 : $2\alpha + 3\beta + 2\gamma = 0$, thus

Method of indeterminate coefficient (polynormal)

- Solve general solution of : $y'' + y' = x^2$
 - \blacksquare Get general solution $y_0(x)$ for homogeneous equation
 - □ Characteristic equation: $\lambda(\lambda + 1) = 0$

$$y_0(x) = c_1 + c_2 e^{-x}$$

- \square Particular solution: cannot fix coefficient cx^0
- Assume particular solution is $y_p = \alpha x^3 + \beta x^2 + \gamma x^1$
 - $\square \alpha, \beta, \gamma$ are constant. Substitute y_p to equation

$$\Box (3\alpha)x^2 + (6\alpha + 2\beta)x + (2\beta + \gamma) = x^2$$

This equation should satisfy following conditions

11

Initial condition

- Use initial condition to calculate particular solution
 - y'' + ay' + by = r(x), use y(0) = A, y'(0) = B.(A, B:const)
- □ If one particular solution y_p is known, general solution y(x):
 - $\Box y(x) = c_1 \varphi(x) + c_2 \psi(x) + y_p \ (\varphi(x) \text{ and } \psi(x) \text{ : shape of basic functions})$
 - \square Calculate c_1 and c_2 using initial conditions
- Generally, solve next simultaneous equation

$$\Box \begin{bmatrix} \varphi(0) & \psi(0) \\ \varphi'(0) & \psi'(0) \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} A - y_p(0) \\ B - y_p(0) \end{bmatrix}$$

12

Method of indeterminate coefficient(exponent)

 \square Solve particular solution y(x)

$$y'' + 3y' + 2y = e^{2x}, y(0) = 0, y'(0) = 1$$

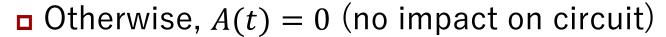
□ Get general solution $y(x) = c_1 e^{-x} + c_2 e^{-2x} + \frac{1}{12} e^{2x}$

$$\mathbf{D} y'^{(0)} = -c_1 - 2c_2 + \frac{1}{6} = 1$$
, thus $c_1 = \frac{2}{3}$, $c_1 = -\frac{3}{4}$

Example 1: LC circuit

- \square Derive current I(t) of LC circuit
 - Initial conditions:

$$ightharpoonup$$
 For $t = 0$, $A(0) = I(0) = 2$,



$$\Box I'(0) = 0$$

■ Voltage of L (V_L) C (V_C) are:

$$(I(t) = Q'(t))$$

A(t)

$$\square V_L = L \frac{dI(t)}{dt}, V_C = \frac{Q(t)}{C}, LI'(t) + \frac{Q(t)}{C} = 0$$

- □ For the current I(t), $I''(t) + \frac{I(t)}{IC} = 0$
- (You will learn this in electric circuit class)

LC circuit, E(t) = V

$$\Box I''(t) + \frac{I(t)}{LC} = 0 \ (E'(t) = 0), \text{ assume } I(t) = ce^{\lambda t}$$

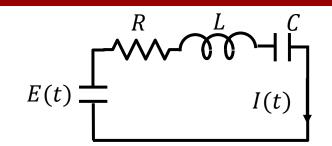
- □ Characteristic equation: $\lambda^2 + \frac{1}{LC} = 0$, $\lambda = \pm \sqrt{\frac{1}{LC}}i = \pm \omega i$,
- \blacksquare General solution $I_q(t)$:

$$\Box I_g(t) = (c_1 e^{\omega it} + c_2 e^{-\omega it}) = (d_1 \cos \omega t + d_2 \sin \omega t)$$

- □ Select θ which satisfy $\cos \theta = \frac{d_2}{\sqrt{d_1^2 + d_2^2}}$, $\sin \theta = \frac{d_1}{\sqrt{d_1^2 + d_2^2}}$
 - $\square I_g(t) = \sqrt{d_1^2 + d_2^2} \sin(\omega t + \theta),$
- $\square I_p(0) = \sqrt{d_1^2 + d_2^2} \sin(\theta) = 2, I_p'(0) = \sqrt{d_1^2 + d_2^2} \cos(\theta) = 0$
 - $\square I_p(t) = 2\sin(\omega t + \pi/2)$ (it will oscillate, "resonance")

Example 2: RLC circuit

- \Box Derive current I(t) of RLC circuit
 - \square Initial condition: I(0) = 0
- □ Voltage of R (V_R) L (V_L) C (V_C) are:



$$\square V_R = RI(t), V_L = L \frac{dI(t)}{dt}, V_C = \frac{Q(t)}{C}, LI'(t) + RI(t) + \frac{Q(t)}{C} = E(t)$$

- □ For the current I(t), $I''(t) + \frac{R}{L}I'(t) + \frac{I(t)}{LC} = \frac{E'(t)}{L}$ (I(t) = Q'(t))
- □ (You will learn this in electric circuit class)
- Solve this equation
 - \square For E(t) = V(V is constant)
 - \square For E(t) = Vt (V is constant)

RLC circuit, E(t) = V

$$\Box I''(t) + \frac{R}{L}I'(t) + \frac{I(t)}{LC} = 0$$
 (E'(t) = 0), assume $I(t) = ce^{\lambda t}$

□ Characteristic equation: $\lambda^2 + \frac{R}{L}\lambda + \frac{1}{LC} = 0$

$$\square R^2 > \frac{4L}{C}: I(t) = e^{-\frac{Rt}{2L}} \left(c_1 e^{t\sqrt{R^2 - 4L/C}/2L} + c_2 e^{-t\sqrt{R^2 - 4L/C}/2L} \right)$$

$$\square R^2 = \frac{4L}{c} : I(t) = e^{-\frac{Rt}{2L}} (c_1 + c_2 t)$$

$$\square R^2 < \frac{4L}{C}: I(t) = e^{-\frac{Rt}{2L}} \left(c_1 e^{t\sqrt{4L/C - R^2}/2L} + c_2 e^{-t\sqrt{4L/C - R^2}/2L} \right)$$

17

RLC circuit, E(t) = Vt

- $I''(t) + \frac{R}{L}I'(t) + \frac{I(t)}{LC} = V \text{ assume particular solutions are } I_{p1}(t), I_{p2}(t), I_{p3}(t)$
 - □ General solutions are

 - $\square R^2 = \frac{4L}{c} : I(t) = e^{-\frac{Rt}{2L}} (c_1 + c_2 t) + I_{p2}(t)$

Fundamental Mathematics

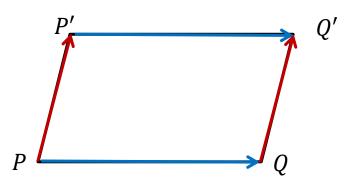
Array and vector-

Motivation

- Many physics can be expressed by vectors
 - □ Good to explain in simple way (if we know vectors)
- Target: understand the meaning of Maxwell's equation
 - \square div $\boldsymbol{D} = \rho$
 - \square $\iint \mathbf{D} \cdot d\mathbf{S} = \iiint \rho dV$ (Gauss's eq of electric field)
 - \Box div $\mathbf{B} = 0$
 - \square $\iint \mathbf{B} \cdot d\mathbf{S} = \iiint \operatorname{div} \mathbf{B} dV$ (Gauss's eq of magnetic field)
 - □ rot $\mathbf{H} = i + \frac{\delta D}{\delta t}$: $\oint \mathbf{H} \cdot d\mathbf{r} = \iint \left(i + \frac{\delta \mathbf{D}}{\delta t}\right) \cdot d\mathbf{S}$ (Ampele's law)
 - \square div $\mathbf{E} = -\frac{\delta B}{\delta t}$: $\oint \mathbf{E} \cdot d\mathbf{r} = -\frac{\delta}{\delta t} \iint \mathbf{B} \cdot d\mathbf{S}$ Faraday's law)

Scalar and Vector

- Scalar: Value (only)
- Vector: Value (length) and its direction
 - \square Vector from point *P* to *Q* is: \overrightarrow{PQ}
 - □ P: start point, Q: end point
 - \blacksquare If $\overrightarrow{P'Q'}$ is equal to \overrightarrow{PQ} , \overrightarrow{PQ} and $\overrightarrow{P'Q'}$ is in the same class
 - \square If two points are the same, it is zero vector \overrightarrow{PP} , \overrightarrow{QQ}
- To show the vector, we use **bold**
 - □ Vector: $\boldsymbol{a} = \overrightarrow{PQ}$
 - \square Zero vector $\mathbf{0} = \overrightarrow{PP}$



Add, sub, extension

- Assume $a = \overrightarrow{OA}$, $b = \overrightarrow{OB}$, $c = \overrightarrow{OC}$, where O, A, B, C composes parallelogram
 - □ Define: $-a = -\overrightarrow{OA} = \overrightarrow{AO}$
 - □ Define: $\mathbf{a} + \mathbf{b} = \overrightarrow{OA} + \overrightarrow{OB} = \overrightarrow{OC}$
 - □ Define: $\mathbf{a} \mathbf{b} = \overrightarrow{OA} \overrightarrow{OB} = \overrightarrow{OC'}$
- \Box For real value λ , its product to the vector \boldsymbol{a} is
 - $\Box a\lambda = \lambda a$
- □ If the three points P, Q, R are on the same line: $\overrightarrow{PQ} = \lambda \overrightarrow{PR}$
- □ If the two vectors are in parallel: $a\lambda = b$
 - Geometric vector space
 - Vector space: more general and abstract

22

Vector space

- ightharpoonup L is called vector space if element of L satisfy following definition and notation
 - \square Addition: result of a + b is unique $(a, b \in L)$
 - \square Scalar multiply: result of $a\lambda$ is unique $(a \in L, \lambda \in R)$
- Both satisfy following:
 - \square Association law: (a + b) + c = a + (b + c)
 - \square Exchange low: a + b = b + a
 - □ Identity element: a + o = a
 - \square inverse element: a + (-a) = 0

Component

- $lue{}$ Vector $m{a}$ is also defined by its components $[a_1, \cdots, a_n]$
 - \square n: its #dimension
- \blacksquare For the xyz-coordinate system, $\boldsymbol{a} = [a_x, a_y, a_z]$
 - This also satisfy the rules of vector space
- □ Or, using unit vector (基本ベクトル) *i, j, k*, for xyz-coord. system,
 - $\blacksquare \ a = a_1 i + a_2 j + a_3 k$, where $a_1 = |a_x|, a_2 = |a_y|, a_3 = |a_z|$
- Length: $|a| = \sqrt{a_x^2 + a_y^2 + a_z^2}$, unit vector u = a/|a|
- These definitions can be easily implemented as array of computer program
- $\Box \ln \text{C-language: } a[3] = [a_x, a_y, a_z]$

Inner product (内積)

- □ For two vectors $\mathbf{a} = \overrightarrow{OA}$, $\mathbf{b} = \overrightarrow{OB}$, $\mathbf{a} \cdot \mathbf{b} = \mathbf{c} = |\mathbf{a}| |\mathbf{b}| \cos\theta$ is called as inner product in scaler value $(\theta = \angle AOB)$
- Inner products has following characteristics

$$\Box a \cdot b = b \cdot a$$

$$\square a \cdot (b+c) = a \cdot b + a \cdot c$$

$$\square \lambda a \cdot b = a \cdot \lambda b = \lambda (a \cdot b)$$

 \Box For unit vector i, j, k,

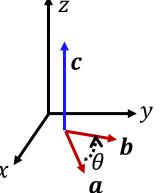
$$\square i \cdot i = j \cdot j = k \cdot k = 1$$

$$\Box i \cdot j = j \cdot k = k \cdot i = 0$$

Outer product (外積)

- □ (Assume right-hand side coordinate system)
- lacktriangle For $m{a} = \overrightarrow{OA}$, $m{b} = \overrightarrow{OB}$, $m{c} = m{a} \times m{b}$: outer product
 - $\Box |c| = |a||b|\sin\theta$





- \square If \boldsymbol{a} and \boldsymbol{b} are in parallel ($\sin\theta=0$), \boldsymbol{a} or $\boldsymbol{b}=\boldsymbol{o}$, $c=\boldsymbol{o}$
- □ Theorem:

$$\square a \times a = o$$

$$\Box a \times b = -b \times a$$

$$\square \lambda a \times b = a \times \lambda b = \lambda (a \times b)$$

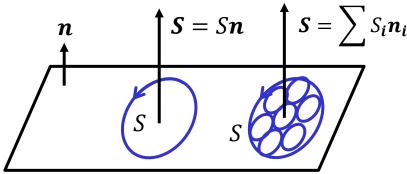
$$\square i \cdot i = j \cdot j = k \cdot k = 0$$

$$\square i \cdot j = k, j \cdot k = i, k \cdot i = j$$

Vector area(面積ベクトル)

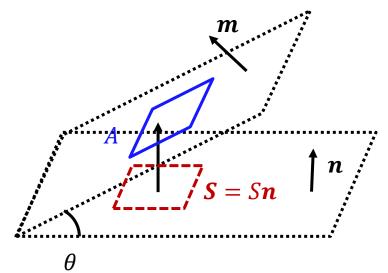
- Vector area: vector combining an area quality w/ dimension
- Assume surface S on signed area in two dimension system
 - $lue{}$ Vector area $oldsymbol{S}$ can be expressed with its unit vector $oldsymbol{n}$
 - $\Box S = Sn$
 - \blacksquare Rotation of vector n express the sign
 - anticlockwise (right-hand screw): plus
 - □ clockwsise (left-hand screw): minus
 - □ If S is subset of Si, the vector area *S* can be

$$\square S = \sum S_i n_i$$



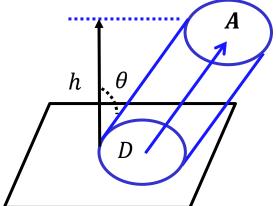
Projection (射影)

- Area vector is used to calculate surface integral
 - Treat flus of a vector filed through a surface
- ightharpoonup Projection area A on plane S can be calculated by dot product with target plane unit normal m
 - $\square A = S \cdot m$
- \blacksquare If the two surface has same xy and angle θ for z-coordinate,
 - $\Box A = |S| \cos \theta$



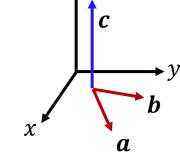
Volume(体積)

- Volume V can be calculated by area vector
 - □ Calculate volume *V* of tilted cylinder
 - Bottom plane: area vector **D**
 - Direction: A
 - \blacksquare Assume its angle: θ
 - □ Hight $h = |A| \cos \theta$
 - \square Volume $V = h|S| = |A||S| \cos \theta = A \cdot S$
- □ Volume $V = A \cdot S$ express the amount of flow A which punctulate the plane D



Conclusion

- Start to learn for vector and array
- Scalar: Value (only)
- Vector: Value (length) and its direction
 - \square Vector from point *P* to *Q* is: $\overrightarrow{PQ} = a$



- □ Inner product: $\mathbf{a} \cdot \mathbf{b} = \mathbf{c} = |\mathbf{a}| |\mathbf{b}| \cos\theta$ (in scalar)
- □ Outer product: $a \times b = c$
 - \square Orthogonal to the parallelogram of \boldsymbol{a} and \boldsymbol{b}
 - \Box Lentgh: $|c| = |a||b|\sin\theta$
- □ nishizawa@aoni.waseda.jp