Electromagnetism: Pset #3

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Problem 1

Consider, with
$$\psi_G^R(r) = \frac{1}{(2\pi)^{d/2}R^d} \exp\left(-\frac{r^2}{2R^2}\right)$$
,
$$\frac{1}{R} \frac{\partial \psi_G^R}{\partial R} = \frac{1}{R} \frac{1}{(2\pi)^{d/2}R^d} \exp\left(-\frac{r^2}{2R^2}\right) \left[\frac{-d}{R} - \frac{-2r^2}{2R^3}\right]$$

$$\frac{1}{R} \frac{\partial \psi_G^R}{\partial R} = \frac{\psi_G^R(r)}{R^2} \left[-d + \frac{r^2}{R^2}\right]$$

Now consider,

$$\begin{split} \nabla^2 \psi_G^R &= \frac{1}{r^{d-1}} \frac{\partial}{\partial r} \left(r^{d-1} \frac{\partial \psi_G^R}{\partial r} \right) \\ &= \frac{\partial^2 \psi_G^R}{\partial r^2} + \frac{d-1}{r} \frac{\partial \psi_G^R}{\partial r} \\ &= -\frac{\psi_G^R}{R^2} + \frac{r^2}{R^4} \psi_G^R + \frac{d-1}{r} \left(\frac{-r}{R^2} \right) \psi_G^R \\ \nabla^2 \psi_G^R &= \frac{\psi_G^R(r)}{R^2} \left[-d + \frac{r^2}{R^2} \right] = \frac{1}{R} \frac{\partial \psi_G^R}{\partial R} \end{split}$$

Consider now Green's vector field,

$$\vec{\mathbf{G}}[\psi_G^R, \phi_\lambda] = \psi_G^R \vec{\nabla} \phi_\lambda - \phi_\lambda \vec{\nabla} \psi_G^R$$

$$\implies \vec{\nabla} \cdot \vec{\mathbf{G}} = \psi_G^R \nabla^2 \phi_\lambda - \phi_\lambda \nabla^2 \psi_G^R$$

$$\int d^d \vec{\mathbf{r}}(\vec{\nabla} \cdot \vec{\mathbf{G}}) = \int d^d \vec{\mathbf{r}}(\psi_G^R \nabla^2 \phi_\lambda - \phi_\lambda \nabla^2 \psi_G^R)$$

$$\int_{S_{d-1}} \vec{\mathbf{G}} \cdot d\vec{\mathbf{a}} = \int d^d \vec{\mathbf{r}}(\psi_G^R \nabla^2 \phi_\lambda - \phi_\lambda \nabla^2 \psi_G^R)$$

$$\implies 0 = \int d^d \vec{\mathbf{r}}(\psi_G^R \nabla^2 \phi_\lambda - \phi_\lambda \nabla^2 \psi_G^R)$$

From the above manipulations, we can see that,

$$\int d^{d}\vec{\mathbf{r}}(\psi_{G}^{R}\nabla^{2}\phi_{\lambda} - \phi_{\lambda}\nabla^{2}\psi_{G}^{R}) = 0$$

$$\int d^{d}\vec{\mathbf{r}}\left(\psi_{G}^{R}\lambda\phi_{\lambda} - \phi_{\lambda}\frac{1}{R}\frac{\partial\psi_{G}^{R}}{\partial R}\right) = 0$$

$$\implies \lambda \int d^{d}\vec{\mathbf{r}}(\psi_{G}^{R}\phi_{\lambda}) = \frac{1}{R}\frac{\partial}{\partial R}\int d^{d}\vec{\mathbf{r}}\phi_{\lambda}\psi_{G}^{R}$$

$$\implies \int d^{d}\vec{\mathbf{r}}\phi_{\lambda}\psi_{G}^{R} = C\exp\left(\frac{\lambda R^{2}}{2}\right)$$

Good, so now we have got an expression for the gaussian average. All that is left is to figure out the parameter C. For this we note that the Gaussian distribution approaches a Dirac delta function as $R \to 0$, and then write,

$$\int d^{d} \vec{\mathbf{r}} \phi_{\lambda} \lim_{R \to 0} \psi_{G}^{R}(\vec{\mathbf{r}} - \vec{\mathbf{r}}_{0}) = C \lim_{R \to 0} \exp\left(\frac{\lambda R^{2}}{2}\right)$$

$$\int d^{d} \vec{\mathbf{r}} \phi_{\lambda} \delta(\vec{\mathbf{r}} - \vec{\mathbf{r}}_{0}) = C$$

$$\implies C = \phi_{\lambda}(\vec{\mathbf{r}}_{0})$$

$$\implies \int d^{d} \vec{\mathbf{r}} \phi_{\lambda}(\vec{\mathbf{r}}) \psi_{G}^{R}(\vec{\mathbf{r}} - \vec{\mathbf{r}}_{0}) = \phi_{\lambda}(\vec{\mathbf{r}}_{0}) \exp\left(\frac{\lambda R^{2}}{2}\right)$$

Part (b)

$$\begin{split} \Longrightarrow \int \mathrm{d}^d \vec{\mathbf{r}} \; \phi_{\lambda}(\vec{\mathbf{r}}) \frac{1}{(2\pi)^{d/2} R^d} \exp\left(-\frac{|\vec{\mathbf{r}} - \vec{\mathbf{r}}_0|^2}{2R^2}\right) &= \phi_{\lambda}(\vec{\mathbf{r}}_0) \exp\left(\frac{\lambda R^2}{2}\right) \\ \Longrightarrow \int \mathrm{d}^d \vec{\mathbf{r}} \; \phi_{\lambda}(\vec{\mathbf{r}}) \frac{1}{(2\pi)^{d/2} R^d} \exp\left(-\frac{r^2}{2R^2}\right) \exp\left(-\frac{r^2_0}{2R^2}\right) \exp\left(\frac{\vec{\mathbf{r}}_0 \cdot \vec{\mathbf{r}}}{R^2}\right) &= \phi_{\lambda}(\vec{\mathbf{r}}_0) \exp\left(\frac{\lambda R^2}{2}\right) \\ \Longrightarrow \int \mathrm{d}^d \vec{\mathbf{r}} \; \phi_{\lambda}(\vec{\mathbf{r}}) \psi_G^R(\vec{\mathbf{r}}) \exp\left(-\frac{r^2_0}{2R^2}\right) \exp\left(\frac{\vec{\mathbf{r}}_0 \cdot \vec{\mathbf{r}}}{R^2}\right) &= \phi_{\lambda}(\vec{\mathbf{r}}_0) \exp\left(\frac{\lambda R^2}{2}\right) \end{split}$$

Taking averages over $\vec{\mathbf{r}}_0$ and noting that $\kappa = \frac{r}{R^2}$

$$\int \mathrm{d}^d\vec{\mathbf{r}} \ \phi_{\lambda}(\vec{\mathbf{r}}) \psi_G^R(\vec{\mathbf{r}}) \exp\biggl(-\frac{r_0^2}{2R^2}\biggr) I_0 \biggl(d; \frac{r}{R^2} r_0 \biggr) = \langle \phi_{\lambda}(\vec{\mathbf{r}}_0) \rangle \exp\biggl(\frac{\lambda R^2}{2}\biggr)$$

Now, let's make the substitution, $r_0 = \kappa R^2$ and $\phi_{\lambda}(r) = J_0(d;kr) \implies \lambda = -k^2$

$$\int d^d \vec{\mathbf{r}} \ J_0(d;kr)\psi_G^R(\vec{\mathbf{r}}) \exp\left(-\frac{\kappa^2 R^2}{2}\right) I_0(d;\kappa r) = \langle J_0(d;kr_0)\rangle \exp\left(-\frac{k^2 R^2}{2}\right)$$
$$\int d^d \vec{\mathbf{r}} \ J_0(d;kr) I_0(d;\kappa r)\psi_G^R(\vec{\mathbf{r}}) = J_0(d;k\kappa R^2) \exp\left(\frac{(\kappa^2 - k^2)R^2}{2}\right)$$

Similarly, taking $\phi_{\lambda}(r) = I_0(d; \kappa' r) \implies \lambda = \kappa'^2$,

$$\int d^{d}\vec{\mathbf{r}} \ I_{0}(d;\kappa'r)\psi_{G}^{R}(\vec{\mathbf{r}}) \exp\left(-\frac{\kappa^{2}R^{2}}{2}\right) I_{0}(d;\kappa r) = \langle I_{0}(d;\kappa'r_{0})\rangle \exp\left(\frac{\kappa'^{2}R^{2}}{2}\right)$$
$$\int d^{d}\vec{\mathbf{r}} \ I_{0}(d;\kappa'r) I_{0}(d;\kappa r)\psi_{G}^{R}(\vec{\mathbf{r}}) = I_{0}(d;\kappa'\kappa R^{2}) \exp\left(\frac{(\kappa^{2} + \kappa'^{2})R^{2}}{2}\right)$$

Now, let's make the substitution, $r_0 = ik_2R^2$ and $\phi_{\lambda}(r) = J_0(d; k_1r) \implies \lambda = -k_1^2$,

$$\int d^{d}\vec{\mathbf{r}} J_{0}(d; k_{1}r) \psi_{G}^{R}(\vec{\mathbf{r}}) \exp\left(\frac{k_{2}^{2}R^{2}}{2}\right) I_{0}(d; ik_{2}r) = \left\langle J_{0}(d; ik_{1}k_{2}R^{2}) \right\rangle \exp\left(-\frac{k_{1}^{2}R^{2}}{2}\right)$$

$$\int d^{d}\vec{\mathbf{r}} J_{0}(d; k_{1}r) J_{0}(d; k_{2}r) \psi_{G}^{R}(\vec{\mathbf{r}}) = I_{0}(d; k_{1}k_{2}R^{2}) \exp\left(-\frac{(k_{1}^{2} + k_{2}^{2})R^{2}}{2}\right)$$

Part (c)

$$\int d^{d}\vec{\mathbf{r}} J_{0}(d;kr)g(r)f(r) = \int d^{d}\vec{\mathbf{r}} J_{0}(d;kr)g(r) \int \frac{d^{d}k}{(2\pi)^{d}} J_{0}(d;k'r)\bar{f}(k)$$

$$= \int d^{d}\vec{\mathbf{r}} J_{0}(d;kr) \int \frac{d^{d}(\vec{\mathbf{k}} - \vec{\mathbf{k'}})}{(2\pi)^{d}} J_{0}(d;|\vec{\mathbf{k}} - \vec{\mathbf{k'}}|r) \bar{g}(|\vec{\mathbf{k}} - \vec{\mathbf{k'}}|) \int \frac{d^{d}k}{(2\pi)^{d}} J_{0}(d;k'r)\bar{f}(k)$$

Part (d)

Consider,

$$I_1 = \int_0^\infty \frac{\mathrm{d}R}{R^{2\Delta+1}} \exp\left(-\frac{r^2}{2R^2}\right)$$

Substitute $R^2 = \frac{r^2}{2u} \implies du = -\frac{r^2}{R^3} dR \implies dR = -\frac{r du}{(2u)^{3/2}}$,

$$I_{1} = \int_{0}^{\infty} \frac{r \, \mathrm{d}u}{(2u)^{3/2}} \left(\frac{2u}{r^{2}}\right)^{\Delta + 1/2} \exp(-u)$$

$$= \frac{2^{\Delta - 1}}{r^{2\Delta}} \int_{0}^{\infty} \mathrm{d}u \, u^{\Delta - 1} \exp(-u)$$

$$I_{1} = \frac{2^{\Delta - 1}}{r^{2\Delta}} \Gamma(\Delta) \quad ; \quad \text{for } \Delta > 0$$

Now consider,

$$I_{2} = \int_{0}^{\infty} \frac{\mathrm{d}R}{R^{2\Delta+1}} (2\pi)^{d/2} R^{d} \exp\left(-\frac{k^{2}R^{2}}{2}\right)$$

Substitute
$$\frac{k^2R^2}{2}=u \implies \mathrm{d}u=k^2R\,\mathrm{d}R\,, R=\left(\frac{2u}{k^2}\right)^{1/2},$$

$$I_{2} = \int_{0}^{\infty} \frac{du}{k^{2}} \frac{1}{R^{2\Delta+2}} (2\pi)^{d/2} \left(\frac{2u}{k^{2}}\right)^{d/2} \exp(-u)$$

$$= \int_{0}^{\infty} \frac{du}{k^{2}} \left(\frac{k^{2}}{2u}\right)^{\Delta+1} (2\pi)^{d/2} \left(\frac{2u}{k^{2}}\right)^{d/2} \exp(-u)$$

$$= \frac{2^{d-\Delta-1}\pi^{d/2}}{k^{2\Delta-d}} \int_{0}^{\infty} du \, u^{d/2-\Delta-1} \exp(-u)$$

$$I_{2} = \frac{2^{d-\Delta-1}\pi^{d/2}}{k^{2\Delta-d}} \Gamma(d/2-\Delta) \quad ; \quad \text{for} \quad \frac{d}{2} > \Delta$$

From Gaussian averaging, we know that,

$$\int \mathrm{d}^d \vec{\mathbf{r}} \; \phi_{-k^2}(\vec{\mathbf{r}}) \psi_G^R(\vec{\mathbf{r}} - \vec{\mathbf{r}}_0) = \phi_{-k^2}(\vec{\mathbf{r}}_0) \exp\left(-\frac{k^2 R^2}{2}\right)$$

$$\int \mathrm{d}^d \vec{\mathbf{r}} \; \phi_{-k^2}(\vec{\mathbf{r}}) \int_0^\infty \frac{\mathrm{d}R}{R^{2\Delta+1}} (2\pi)^{d/2} R^d \psi_G^R(\vec{\mathbf{r}} - \vec{\mathbf{r}}_0) = \phi_{-k^2}(\vec{\mathbf{r}}_0) \int_0^\infty \frac{\mathrm{d}R}{R^{2\Delta+1}} (2\pi)^{d/2} R^d \exp\left(-\frac{k^2 R^2}{2}\right)$$

$$\int \mathrm{d}^d \vec{\mathbf{r}} \; \phi_{-k^2}(\vec{\mathbf{r}}) \frac{2^{\Delta-1}}{|\vec{\mathbf{r}} - \vec{\mathbf{r}}_0|^{2\Delta}} \Gamma(\Delta) = \phi_{-k^2}(\vec{\mathbf{r}}_0) \frac{2^{d-\Delta-1} \pi^{d/2}}{k^{2\Delta-d}} \Gamma(d/2 - \Delta)$$

$$\implies \int \mathrm{d}^d \vec{\mathbf{r}} \; \phi_{-k^2}(\vec{\mathbf{r}}) \frac{\Gamma(\Delta)}{|\vec{\mathbf{r}} - \vec{\mathbf{r}}_0|^{2\Delta}} = \phi_{-k^2}(\vec{\mathbf{r}}_0) \frac{2^{d-2\Delta} \pi^{d/2}}{k^{2\Delta-d}} \Gamma(d/2 - \Delta)$$

Problem 2

Part (a)

We know,

$$I_0(d;x) = \sum_{m=0}^{\infty} \frac{\Gamma(d/2)}{m! \Gamma(d/2+m)} \frac{x^{2m}}{2^{2m}}$$

$$\frac{x^2}{d^2} I_0(d+2;x) = \sum_{m=0}^{\infty} \frac{\Gamma(d/2+1)}{m! \Gamma(d/2+m+1)} \frac{x^{2m+2}}{2^{2m}}$$

$$= \sum_{m=0}^{\infty} \frac{\Gamma(d/2) \cdot d/2}{m! \Gamma(d/2+m+1)} \frac{x^{2m+2}}{2^{2m+2}} \frac{2^2}{d^2}$$

$$\frac{x^2}{d^2} I_0(d+2;x) = \frac{2}{d} \sum_{m=0}^{\infty} \frac{\Gamma(d/2)}{m! \Gamma(d/2+m+1)} \frac{x^{2m+2}}{2^{2m+2}}$$

Let's proceed and take the derivative,

$$\begin{split} \frac{x}{d} \frac{\mathrm{d}}{\mathrm{d}x} I_0(d;x) &= \frac{x}{d} \sum_{m=0}^{\infty} \frac{\Gamma(d/2)}{m! \ \Gamma(d/2+m)} \frac{\mathrm{d}}{\mathrm{d}x} \left(\frac{x^{2m}}{2^{2m}}\right) \\ &= \frac{1}{d} \sum_{m=1}^{\infty} \frac{\Gamma(d/2)}{m! \ \Gamma(d/2+m)} \frac{(2m) x^{2m}}{2^{2m}} \\ &= \frac{1}{d} \sum_{m=0}^{\infty} \frac{\Gamma(d/2)}{(m+1)! \ \Gamma(d/2+m+1)} \frac{2(m+1) x^{2m+2}}{2^{2m+2}} \iff (m \to m+1) \\ \frac{x}{d} \frac{\mathrm{d}}{\mathrm{d}x} I_0(d;x) &= \frac{2}{d} \sum_{m=0}^{\infty} \frac{\Gamma(d/2)}{m! \ \Gamma(d/2+m+1)} \frac{x^{2m+2}}{2^{2m+2}} \end{split}$$

Let's now consider the third part,

$$\begin{split} I_0(d-2;x)-I_0(d,x) &= \sum_{m=0}^{\infty} \left[\frac{\Gamma(d/2-1)}{\Gamma(d/2+m-1)} - \frac{\Gamma(d/2)}{\Gamma(d/2+m)} \right] \frac{x^{2m}}{m! \ 2^{2m}} \\ &= \sum_{m=1}^{\infty} \left[\frac{\Gamma(d/2-1)}{\Gamma(d/2+m-1)} - \frac{\Gamma(d/2)}{\Gamma(d/2+m)} \right] \frac{x^{2m}}{m! \ 2^{2m}} \\ &= \sum_{m=0}^{\infty} \left[\frac{\Gamma(d/2-1)}{\Gamma(d/2+m)} - \frac{\Gamma(d/2)}{\Gamma(d/2+m+1)} \right] \frac{x^{2m+2}}{(m+1)! \ 2^{2m}} \\ &= \sum_{m=0}^{\infty} \left[\frac{\Gamma(d/2)}{\Gamma(d/2+m)} \cdot \frac{(d/2+m)}{(d/2-1)} - \frac{\Gamma(d/2)}{\Gamma(d/2+m+1)} \right] \frac{x^{2m+2}}{(m+1)! \ 2^{2m}} \\ &= \sum_{m=0}^{\infty} \left[\frac{2(m+1)}{d-2} \right] \frac{\Gamma(d/2)}{\Gamma(d/2+m+1)} \frac{x^{2m+2}}{(m+1)! \ 2^{2m}} \\ &= \frac{2}{d-2} \sum_{m=0}^{\infty} \frac{\Gamma(d/2)}{\Gamma(d/2+m+1)} \frac{x^{2m+2}}{m! \ 2^{2m}} \\ &= \frac{d-2}{d} (I_0(d-2;x) - I_0(d,x)) = \frac{2}{d} \sum_{m=0}^{\infty} \frac{\Gamma(d/2)}{m! \ \Gamma(d/2+m+1)} \frac{x^{2m+2}}{2^{2m+2}} \\ &\Longrightarrow \left[\frac{x}{d} \frac{\mathrm{d}}{\mathrm{d}} I_0(d;x) = \frac{x^2}{d^2} I_0(d+2;x) = \frac{d-2}{d} [I_0(d-2;x) - I_0(d,x)] \right] \end{split}$$

Part (b)

Schafli's contour integral is given by,

$$I_0(d;x) = \oint_{\mathcal{C}} \frac{\mathrm{d}z}{2\pi i} \frac{\Gamma(d/2)}{z^{d/2}} \exp\left(z + \frac{x^2}{4z}\right)$$

where the contour $C = C[-\infty - i0, 0+, -\infty + i0]$.

$$\frac{x}{d} \frac{\mathrm{d}}{\mathrm{d}x} I_0(d;x) = \oint_{\mathcal{C}} \frac{x}{d} \frac{\mathrm{d}z}{2\pi i} \frac{\Gamma(d/2)}{z^{d/2}} \frac{x}{2z} \exp\left(z + \frac{x^2}{4z}\right)$$

$$= \frac{x^2}{d^2} \oint_{\mathcal{C}} \frac{\mathrm{d}z}{2\pi i} \frac{(d/2) \cdot \Gamma(d/2)}{z^{(d+2)/2}} \exp\left(z + \frac{x^2}{4z}\right)$$

$$= \frac{x^2}{d^2} \oint_{\mathcal{C}} \frac{\mathrm{d}z}{2\pi i} \frac{\Gamma((d+2)/2)}{z^{(d+2)/2}} \exp\left(z + \frac{x^2}{4z}\right)$$

$$\implies \frac{x}{d} \frac{\mathrm{d}}{\mathrm{d}x} I_0(d;x) = \frac{x^2}{d^2} I_0(d+2;x)$$

$$\begin{split} I_0(d;x) &= \oint_{\mathcal{C}} \frac{\mathrm{d}z}{2\pi i} \frac{\Gamma(d/2)}{z^{d/2}} \exp\left(z + \frac{x^2}{4z}\right) \\ &= H - \oint_{\mathcal{C}} \frac{\mathrm{d}z}{2\pi i} \int \mathrm{d}z \frac{\Gamma(d/2)}{z^{d/2}} \exp\left(z + \frac{x^2}{4z}\right) \left(1 - \frac{x^2}{4z^2}\right) \\ &= H + \oint_{\mathcal{C}} \frac{\mathrm{d}z}{2\pi i} \frac{\Gamma(d/2)}{z^{d/2-1}(d/2-1)} \exp\left(z + \frac{x^2}{4z}\right) \left(1 - \frac{x^2}{4z^2}\right) \\ &= H + \oint_{\mathcal{C}} \frac{\mathrm{d}z}{2\pi i} \frac{\Gamma(d/2-1)}{z^{d/2-1}} \exp\left(z + \frac{x^2}{4z}\right) - \frac{x^2}{4} \oint_{\mathcal{C}} \frac{\mathrm{d}z}{2\pi i} \frac{\Gamma(d/2+1)}{z^{d/2+1}(d/2-1)(d/2)} \exp\left(z + \frac{x^2}{4z}\right) \\ &= H + \oint_{\mathcal{C}} \frac{\mathrm{d}z}{2\pi i} \frac{\Gamma(d/2-1)}{z^{d/2-1}} \exp\left(z + \frac{x^2}{4z}\right) - \frac{x^2}{d(d-2)} \oint_{\mathcal{C}} \frac{\mathrm{d}z}{2\pi i} \frac{\Gamma(d/2+1)}{z^{d/2+1}} \exp\left(z + \frac{x^2}{4z}\right) \\ I_0(d;x) &= H + I_0(d-2;x) - \frac{x^2}{d(d-2)} I_0(d+2;x) \end{split}$$

where H is given by,

$$H = \exp\left(z + \frac{x^2}{4z}\right) \oint_{\mathcal{C}} \frac{\mathrm{d}z}{2\pi i} \frac{\Gamma(d/2)}{z^{d/2}} = 0$$

as the contour \mathcal{C} does not include the pole at the origin. Hence, we have proved,

$$I_0(d;x) = I_0(d-2;x) - \frac{x^2}{d(d-2)}I_0(d+2;x) \implies \frac{x^2}{d^2}I_0(d+2;x) = \frac{d-2}{d}[I_0(d-2;x) - I_0(d,x)]$$

Part (c)

We are given,

$$I_{0}(d;x) \approx \frac{e^{x}}{|S^{d-1}|} \left(\frac{2\pi}{x}\right)^{\frac{d-1}{2}} \sum_{n=0}^{\infty} \frac{(-1)^{n} \Gamma(\frac{d-1}{2} + n)}{(2x)^{n} n! \Gamma(\frac{d-1}{2} - n)}$$

$$\implies \frac{x}{d} \frac{d}{dx} I_{0}(d;x) \approx \frac{x}{d} \left[\frac{e^{x}}{|S^{d-1}|} \left(\frac{2\pi}{x}\right)^{\frac{d-1}{2}} \sum_{n=0}^{\infty} \frac{(-1)^{n} \Gamma(\frac{d-1}{2} + n)}{(2x)^{n} n! \Gamma(\frac{d-1}{2} - n)} \right]$$

Problem 3

Part (a)

Given,

$$\begin{split} V(z,\rho) &= \int_0^{2\pi} \frac{\mathrm{d}\alpha}{2\pi} g(z-i\rho\cos\alpha) \\ \nabla^2 V(z,\rho) &= \int_0^{2\pi} \frac{\mathrm{d}\alpha}{2\pi} \nabla^2 g(z-i\rho\cos\alpha) \\ &= \int_0^{2\pi} \frac{\mathrm{d}\alpha}{2\pi} \left[\frac{1}{\rho} \frac{\partial}{\partial \rho} \left(\rho \frac{\partial (g(z-i\rho\cos\alpha))}{\partial \rho} \right) + \frac{\partial^2 g(z-i\rho\cos\alpha)}{\partial z^2} \right] \\ &= \int_0^{2\pi} \frac{\mathrm{d}\alpha}{2\pi} \left[\frac{1}{\rho} \frac{\partial \{\rho g'(t)(-i\cos\alpha)\}}{\partial \rho} + g''(t) \right] \quad ; \quad t = z - i\rho\cos\alpha \\ &= \int_0^{2\pi} \frac{\mathrm{d}\alpha}{2\pi} \left[-\frac{ig'(t)\cos\alpha}{\rho} - g''(t)\cos^2\alpha + g''(t) \right] \\ &= \int_0^{2\pi} \frac{\mathrm{d}\alpha}{2\pi} \left[-\frac{ig'(t)\cos\alpha}{\rho} + g''(t)\sin^2\alpha \right] \end{split}$$

Now we proceed to integrate the first term by parts,

$$\nabla^2 V(z,\rho) = -\left. \frac{ig'(t)\sin\alpha}{\rho} \right|_0^{2\pi} + \int_0^{2\pi} \frac{\mathrm{d}\alpha}{2\pi} \left[ig''(t)i\sin\alpha\sin\alpha + g''(t)\sin^2\alpha \right]$$

$$\implies \nabla^2 V(z,\rho) = 0$$

Hence, we have proved that V solves Laplace equation.

Part (b)

Consider,

$$g(z - i\rho\cos\alpha) = \sum_{n=0}^{\infty} g^{(n)}(z)(-i)^n \cos^n\alpha \frac{\rho^n}{n!}$$
$$\int_0^{2\pi} \frac{d\alpha}{2\pi} g(z - i\rho\cos\alpha) = \sum_{n=0}^{\infty} g^{(n)}(z)(-i)^n \frac{\rho^n}{n!} \int_0^{2\pi} \frac{d\alpha}{2\pi} \cos^n\alpha$$

$$\int_0^{2\pi} \frac{d\alpha}{2\pi} \cos^n \alpha = 0 \quad \text{for} \quad n = 1, 3, 5 \dots \quad ; \quad \int_0^{2\pi} \frac{d\alpha}{2\pi} \cos^n \alpha = \frac{1}{2^n} {}^n C_{n/2} \quad \text{for} \quad n = 0, 2, 4, \dots$$

$$\implies V(g, z) = \sum_{m=0}^{\infty} g^{(2m)}(z) (-1)^m \frac{\rho^{2m}}{(2m)!} \frac{1}{2^{2m}} {}^{2m} C_m$$

But, $g(z) = V(z,0) \implies g^{(n)}(z) = V^n(z,0)$. Hence, we write,

$$V(g,z) = V(z,0) - \frac{\rho^2}{4}V^{(2)}(z,0) + \frac{\rho^4}{64}V^{(4)}(z,0) + \dots$$

Part (c)

$$\begin{split} V(g,z) &= \sum_{m=0}^{\infty} (-1)^m \frac{\rho^{2m}}{(2m)!} \frac{1}{2^{2m}} {}^{2m} C_m \frac{\partial^{2m}}{\partial z^{2m}} V(z,0) \\ &= \sum_{m=0}^{\infty} (-1)^m \frac{1}{(m!)^2} \left(\frac{1}{2} \rho \frac{\partial}{\partial z}\right)^{2m} V(z,0) \\ V(g,z) &= J_0 \left(d = 2; \rho \frac{\partial}{\partial z}\right) V(z,0) \end{split}$$

Consider,

$$E_z(z,\rho) = -\frac{\partial V(z,\rho)}{\partial z} = -\sum_{m=0}^{\infty} (-1)^m \frac{1}{(m!)^2} \left(\frac{1}{2}\rho \frac{\partial}{\partial z}\right)^{2m} \frac{\partial V(z,0)}{\partial z} = J_0 \left(d=2; \rho \frac{\partial}{\partial z}\right) E_z(z,0)$$

$$E_\rho(z,\rho) = -\frac{\partial V(z,\rho)}{\partial \rho} = -\rho \frac{1}{\rho} \frac{\partial}{\partial \rho} J_0 \left(d=2; \rho \frac{\partial}{\partial z}\right) V(z,0) = -\frac{\rho}{2} J_0 \left(d=4; \rho \frac{\partial}{\partial z}\right) \frac{\partial^2 V}{\partial z^2} = \frac{\rho}{2} J_0 \left(d=4; \rho \frac{\partial}{\partial z}\right) \frac{\partial E_z}{\partial z}$$

Part (d)

$$\begin{split} V_l(z,\rho) &= J_0 \left(\rho \frac{\partial}{\partial z} \right) \\ &= \sum_{m=0}^{\infty} (-1)^m \frac{1}{(m!)^2} \left(\frac{1}{2} \rho \frac{\partial}{\partial z} \right)^{2m} \frac{z^l}{l!} \\ &= \sum_{m=0}^{\infty} (-1)^m \frac{1}{(m!)^2} \frac{\rho^{2m}}{2^{2m}} \frac{l!}{(l-2m)!} \frac{z^{l-2m}}{l!} \quad \text{if} \quad l \geq 2m \quad \text{else} \quad = 0 \\ V_l(z,\rho) &= \sum_{m=0}^{\infty} (-1)^m \frac{1}{(m!)^2} \frac{\rho^{2m}}{2^{2m}} \frac{z^{l-2m}}{(l-2m)!} \\ \hline \\ V_1(z,\rho) &= z \quad \text{and} \quad V_2(\rho,z) = \frac{z^2}{2} - \frac{\rho^2}{4} \end{split}$$