

Physics 89 - Introduction to Mathematical Physics

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1 Difference between Mathematics and Physics

Example 1 - Electrostatics

Math Question

$$x + \frac{x^2}{2} + \frac{x^3}{3} + \frac{x^4}{4} + \dots = ?$$

Math Solution

$$x + \frac{x^2}{2} + \frac{x^3}{3} + \dots = -\log(1-x), \quad \text{for } -1 \leq x \leq 1$$

So,

$$-1 + \frac{1}{2} - \frac{1}{3} + \frac{1}{4} - \frac{1}{5} + \dots = -\log(2)$$

Example 2 - Diffusion

$f(x, y, z, t)$ = density of diffusing material at time t

Let there exist a cube containing moles

$$\frac{\partial f}{\partial t} = D \left(\frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2} \right)$$

where D is the *diffusion coefficient*, and the diffusion equation describes how f evolves with time

Math Question

Solve

$$\frac{\partial f}{\partial t} = D \left(\frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2} \right)$$

given initial condition

$f(x, y, z, 0)$ = concentrated lump at the origin

Math Solution

$$f(x, y, z, t) = \frac{N}{(4\pi Dt)^{3/2}} e^{-\frac{x^2+y^2+z^2}{4Dt}}$$

where N is the number of moles released

2 Taylor Series

- Techniques for obtaining series
- Estimate error, converge?

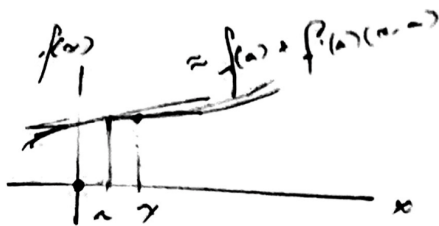


Figure 1: Taylor Series Visualization

$$f(x) \approx f(0) + f'(0)x + \cdots + \frac{1}{n!}f^n(0)x^n$$

$$f(x) \approx f(a) + f'(a)(x-a) + \frac{1}{2}f''(a)(x-a)^2 + \dots = \sum_{k=0}^{\infty} \frac{1}{k!}f^k(a)(x-a)^k$$

Question

How good is this approximation?

Big O notation

$$\sum_{k=0}^n \frac{1}{k!}f^k(0)x^k + O(x^{n+1})$$

Formally,

$$F(x) = o(x^{n+1}) \quad \text{as } x \rightarrow 0$$

$$|F| \leq C|x|^{n+1} \quad \text{for some unexpected constant } c$$

$$\lim_{x \rightarrow 0} \frac{F}{|x|^{n+1}} = 0$$

Example

$$e \approx 1.9 \text{ GeV} \approx 3700 mc^2$$

Special Relativity

$$\begin{aligned} E_k &= m_0 c^2 - mc^2 = \frac{mc^2}{\sqrt{1 - \frac{v^2}{c^2}}} - mc^2 \\ &\approx 0 + \frac{1}{2}mv^2 + \frac{3}{8}m\frac{v^4}{c^2} + \frac{5}{16}m\frac{v^8}{c^4} \\ f(v) &= \frac{1}{2}mv^2 + \frac{3}{8}m\frac{v^4}{c^2} + \dots \end{aligned}$$

$$\frac{1}{\sqrt{1-x}} \rightarrow \frac{mc^2}{\sqrt{1 - \frac{v^2}{c^2}}}$$

$$(1+x)^P, \quad \text{then set } p = \frac{1}{2}$$

$$\begin{aligned} f(x) &= (1+x)^n \\ f'(x) &= p(1+x)^{p-1} \\ f^k(x) &= p(p-1)\dots(p-k+1)(1+x)^{p-k} \rightarrow f^k(0) \\ &= p\dots(p-k+1) \end{aligned}$$

$$(1+x)^n \approx 1 + px + \frac{p(p-1)}{2!}x^2 + \dots + \frac{p!}{k!(p-k)!}x^k = \binom{p}{k}x^k$$

$$\sum_{k=0}^n \binom{p}{k} x^k \quad \text{generalized binomial coefficient}$$

$$(1+x)^P = \sum_{k=0}^n \binom{p}{k} x^k + O(x^{n+1})$$

Question

Given $\frac{1}{\sqrt{1+x}}$ Taylor series, how good is this approximation if $x = 0.1$?

Solution

$$\text{Actual Answer} \rightarrow \frac{1}{\sqrt{1.1}} = 0.9534626$$

$$\text{Taylor Polynomials } x, x^2 \rightarrow 1 - \frac{0.1}{2} = 0.95 \quad / \quad 1 - \frac{0.5}{2} + \frac{3(0.5)^2}{8} = 0.95375 \quad \text{good approx}$$

More Taylor Series

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots$$

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots$$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \dots$$

$$\cosh x = \frac{e^x + e^{-x}}{2} = 1 + \frac{x^2}{2!} + \frac{x^4}{4!} + \frac{x^6}{6!} + \dots$$

$$\sinh x = \frac{e^x - e^{-x}}{2} = x - \frac{x^3}{3!} + \frac{x^5}{5!} + \dots$$

2.1 Testing for Convergence

If $\sum_0^\infty a_n x^n \leq \infty$ converges,

$$\sum_0^\infty a_n (\lambda X)^n \leq \infty \quad |\lambda| \leq 1$$

Taylor Series have interval of convergence of the form

$$[-L, L] \quad (-L, L) \quad [-L, L) \quad (-L, L]$$

Truncated Taylor Series Approximation

$$R_0(x) = f(x) - f(0) = f'(c)x$$

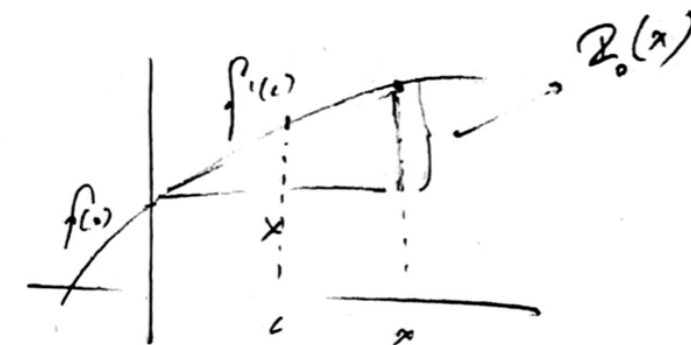


Figure 2: Remainder Visualized

Remainder Theorem

$$R_n(x) = f^{n+1}(c) \frac{x^{n+1}}{(n+1)!} \quad \text{for some } 0 \leq c \leq x$$

$$\begin{aligned} x &= \frac{\pi}{2} \\ R &= \sin \frac{\pi}{2} - \left(x - \frac{x^3}{6} + \frac{x^5}{120} - \frac{x^7}{5040} + \frac{x^9}{362880} + 0 \right) \\ &= f^{10}(c) \frac{x^{10}}{10!} \quad 0 \leq c \leq \frac{\pi}{2} \end{aligned}$$

$$\begin{aligned} |f^{11}(c)| &= |-\cos c| < 1 \\ |R_{10}| &\leq \frac{1}{11!} \left(\frac{\pi}{2} \right)^{11} \approx 3.6 \times 10^{-6} \end{aligned}$$

Technique for Solving Taylor Series by dividing two polynomials

$$f(x) = a_0 + a_1x + \dots$$

$$g(x) = b_0 + b_1x + \dots$$

$$\frac{f(x)}{g(x)} = (c_0 + c_1x + c_2x^2 + \dots)$$

$$a_0 + a_1x + \dots = (b_0 + b_1x + \dots)(c_0 + c_1x + \dots)$$

$$a_0 = b_0c_0$$

3 Complex Numbers

- Definition
- Functions: $\log z$, \sqrt{z} , $\sin z$, etc.
- Applications: AC Circuits, Hydrodynamics
- Math Applications: $\int_{-\infty}^{\infty}$

3.1 Taylor Series

$$f(x) = \frac{1}{1+x^2} = \frac{1}{1-(-x^2)} = 1 - x^2 + x^4 - x^6 + \dots = \sum_{n=0}^{\infty} (-1)^n x^{2n}$$

The interval of convergence for the Taylor series of $\frac{1}{1+x^2}$ is from $(-1, 1)$, which is not readily apparent since

$$\text{@ } x \pm 1, f(x) = \frac{1}{2}$$

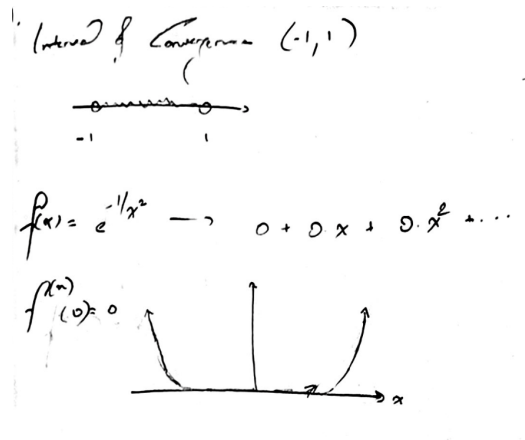


Figure 3: Taylor series of e^{1/x^2}

3.2 Complex Numbers

Introduced by *Cardano* in the 1500s with the intent of solving cubic equations.

Quadratic Equations

$$0 = x^2 + bx + c \quad x = -b \pm \frac{\sqrt{b^2 - 4ac}}{2a}$$

Cubic Equations

$$0 = x^3 + ax + b \quad \left(\frac{-b}{2} + \sqrt{\frac{b^2}{4} - \frac{a^3}{27}} \right)^{\frac{1}{3}}$$

$$x^3 - x = 0 \rightarrow x = \frac{1}{\sqrt{3}} \left[\sqrt{-1}^{1/3} + (-\sqrt{-1})^{1/3} \right]$$

- consistency
- final answer is **real**
- simplifies computations

3.2.0.1 Rules of Complex Numbers

$$z = a + bi$$

$$i^2 = -1$$

$$(a + bi)(c + di) = (ac - bd) + (ad + bc)i$$

Example

$$(1 + i)^2 = 2i$$

$$i^4 = 1$$

$$\begin{aligned} \frac{1}{a + bi} &= \frac{(a + bi)}{(a - bi)(a + bi)} = \frac{(a - bi)}{a^2 + b^2} \\ &= \left(\frac{a}{a^2 + b^2} \right) - \left(\frac{b}{a^2 + b^2} \right) i \end{aligned}$$

3.3 Applications

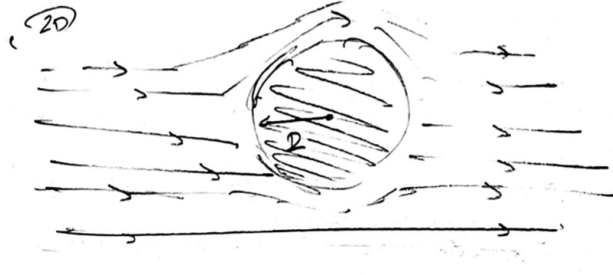


Figure 4: 2D diagram of Sphere from above

3.3.0.1 Hydrodynamics

$$\vec{v}(x, y) = v_x \hat{i} + v_y \hat{j}$$

Problem

$$V_x, V_y = ?$$

Model

1. Incompressible

$$(a). \quad 0 = \nabla \cdot \vec{v} = \frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}$$

2. Irrotational

$$(b.) \quad 0 = (\nabla \times \vec{v})_z = \frac{\partial v_x}{\partial x} - \frac{\partial v_x}{\partial y}$$

Solving (a) and (b)

Set of **coupled** partial differential equations (PDEs)

- What are the Boundary Conditions?
 - an additional set of equations at the edges

$$(1.) \quad r = \sqrt{x^2 + y^2} \rightarrow \infty \quad \vec{v} \rightarrow v_0 \hat{i}$$

$$(2.) \quad \vec{v} \cdot \hat{r} = 0$$

Fact: Complex Numbers

Define $z = x + iy$, z is **not** the third coordinate

Define $U = v_x \hat{i} - iv_y$ and $U = f(z) \rightarrow$ Equations (a.) and (b.) are automatically satisfied.

Solution

$$U = v_0 \left(1 - \frac{R^2}{z^2} \right)$$

$$\frac{1}{z} = \frac{1}{x + iy} = \frac{x - iy}{x^2 + y^2}$$

$$\frac{1}{z^2} = \frac{x^2 - y^2 - 2ixy}{(x^2 + y^2)^2}$$

$$v_x = v_0 - \frac{v_0 R^2 (x^2 - y^2)}{(x^2 + y^2)^2}$$

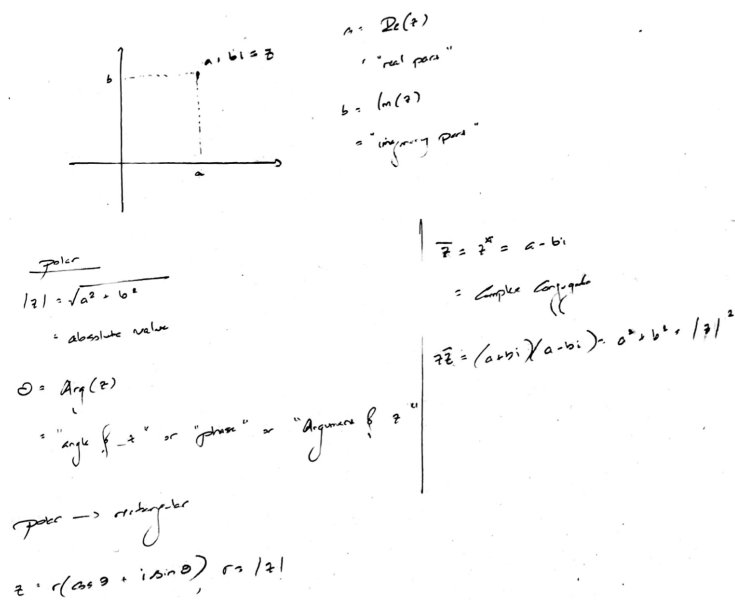


Figure 5: complex plane

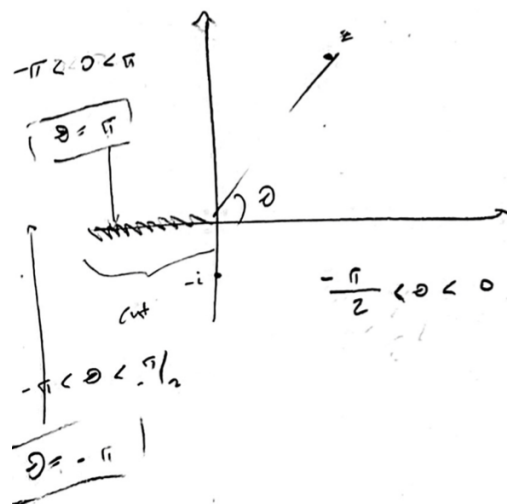


Figure 6: quadrant's of complex plane in polar coordinates

3.3.0.2 The Complex Plane

3.3.0.3 Euler's Identity

$$\cos \theta + i \sin \theta = e^{i\theta}$$

$$e^x = 1 + \frac{x}{1} + \frac{x^2}{2} + \frac{x^3}{3!} + \dots \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

$$\begin{aligned} e^{iy} &= 1 + \frac{iy}{1} - \frac{y^2}{2!} - \frac{iy^3}{3!} + \frac{y^4}{4!} + \dots \\ &= \left(1 - \frac{y^2}{2!} + \frac{y^4}{4!} + \dots\right) + \left(\frac{y}{1} - \frac{y^3}{3!} + \dots\right)i = \cos y + i \sin y \end{aligned}$$

Euler's Identities

$$\begin{aligned} e^{i\pi} &= -1 \\ 1 = e^{2\pi i} &= e^{2\pi ni} \quad n = 0, \pm 1, \pm 2, \dots \end{aligned}$$

$$\log z = ?$$

$$z = re^{i\theta}$$

$$\log z = \log r + i(\theta + 2\pi n)$$

$$\sqrt{z}$$

$$\begin{aligned} \sqrt{re^{iz}} &= \sqrt{r}e^{i\theta/2} \\ &= \sqrt{r}e^{\frac{i(\theta+2\pi)}{2}} \\ &= -\sqrt{r}e^{i\theta/2} \end{aligned}$$

3.3.0.4 Trigonometric Functions

$$\cos z = \frac{e^{iz} + e^{-iz}}{2}$$

$$\sin z = \frac{e^{iz} - e^{-iz}}{2i}$$

$$\cos(iy) = \frac{e^{-y} + e^y}{2} = \cosh y$$

$$\sin(iy) = i \frac{e^y - e^{-y}}{2} = i \sinh y$$

3.4 Hyperbolic Functions

$$\tanh = \frac{\sinh y}{\cosh y}$$

Everything is **Real** from now on.

3.4.0.1 Identities

$$\sinh(\alpha + \beta) = \sinh \alpha \cosh \beta + \cosh \alpha \sinh \beta$$

$$\cosh(\alpha + \beta) = \cosh \alpha \cosh \beta + \sinh \alpha \sinh \beta$$

$$\tanh(\alpha + \beta) = \frac{\tanh \alpha + \tanh \beta}{1 + \tanh \alpha \tanh \beta}$$

3.4.0.2 Applications to Special Relativity Relativistic Addition to Velocities

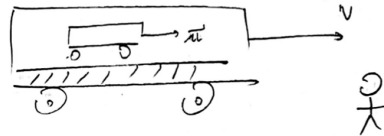


Figure 7: a train moving with a car moving inside of it, what would an observer calculate for the speed of the interior car?

$$iW = \frac{u + v}{1 + \frac{uv}{c^2}} = c \frac{\tanh \alpha + \tanh \beta}{1 + \tanh \alpha \tanh \beta} = c \tanh(\alpha + \beta)$$

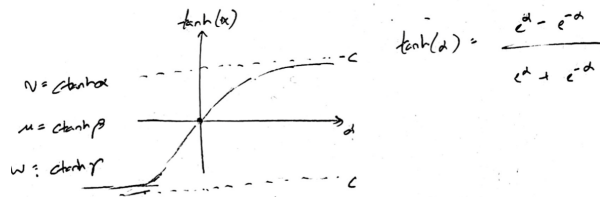


Figure 8: rapidity - using hyperbolic tangent establishes the bounds of velocity as c and $-c$