

Mathematical physics – III
B.Sc. (Hons.) Physics
Solved Paper – 2018

1. Attempt any **five** questions: (3x5 =15)

(a) Evaluate $(-27i)^{\frac{1}{3}}$

(b) Locate and name the singularities in the finite z plane of the function

$$f(z) = \frac{\ln(z + 3i)}{z^2}$$

(c) Evaluate $\oint_C \frac{z^2 - z + 1}{z - 2} dz$ over a circle C in the positive sense. C is described by $|z| = \frac{1}{2}$.

(d) Test the analyticity of the function $f(z) = z^2$.

(e) Show that $\delta(ax) = \frac{\delta(x)}{|a|}$ where $\delta(x)$ is the Dirac Delta function and a is a constant.

(f) If $F(\omega)$ represents the Fourier transform of $f(t)$, then prove that the Fourier transform of $f(t) \cos at = \frac{1}{2} [F(\omega - a) + F(\omega + a)]$.

(g) Evaluate the Laplace transform of $f(t) = \cos^2 2t$

(h) Determine the inverse Laplace transform of:

$$F(s) = \left\{ \frac{e^{-2s}}{s^3} \right\}$$

SECTION A

Attempt any *two* questions from this Section.

2 (a) Given a function $v(x, y) = e^x \sin y$. Find the function $u(x, y)$ such that $f(z) = u + i v$ is analytic. Express $f(z)$ in terms of z .

(b) Prove that

$$1 + \cos 72^\circ + \cos 144^\circ + \cos 216^\circ + \cos 288^\circ = 0$$

using complex analysis. (10, 5)

3. (a) Expand $f(z) = \sin z$ in a Taylor series about $z = \frac{\pi}{4}$ and determine the region of convergence of this series.

(b) Find the value of the integral $\oint_C \frac{\sin^6 z}{(z - \frac{\pi}{6})^3} dz$ over a circle C (in the positive sense) represented by $|z| = 1$.

(10, 5)

4. Using the method of contour integration prove any *two* of the following:

(a) $\int_0^\infty \frac{dx}{x^4 + 1} = \frac{\pi\sqrt{2}}{4}$

(b) $\int_0^{2\pi} \frac{\cos 2\theta}{5 + 4 \cos \theta} d\theta = \frac{\pi}{6}$

(c) $\int_0^\infty \frac{\cos mx}{x^2 + 1} dx = \frac{\pi}{2} e^{-m}, m > 0$ ($7\frac{1}{2}, 7\frac{1}{2}$)

SECTION B

Attempt any two questions from this Section.

5 (a) Prove that the Fourier transform of a Gaussian function (e^{-x^2}) is also a Gaussian function.

(b) Solve the one dimensional wave equation

$$\frac{\partial^2 u(x, t)}{\partial x^2} = \frac{1}{v^2} \frac{\partial^2 u(x, t)}{\partial t^2}$$

for $t > 0$, $-\infty < x < \infty$.

$u(x, 0) = f(x)$; $u_t(x, 0) = 0$; where $u_t = \frac{\partial u}{\partial t}$ and v is the velocity of the wave. (5, 10)

6 (a) Verify the convolution theorem (Fourier transform) for

P. T. O.

$$f(t) = g(t) = \begin{cases} 1, & |t| \leq 1 \\ 0, & |t| > 1 \end{cases}$$

(b) Given that $\mathcal{L}^{-1} \left\{ \frac{s}{(s^2+1)^2} \right\} = \frac{t \sin t}{2}$, determine $\mathcal{L}^{-1} \left\{ \frac{1}{(s^2+1)^2} \right\}$, where the symbol \mathcal{L}^{-1} represents the inverse Laplace transform operator. (10, 5)

7. (a) A semi-infinite rod ($x > 0$) is initially at temperature zero. At time $t = 0$, a constant temperature $T_0 > 0$ is applied and maintained at the face $x = 0$. Using Laplace transform, find the temperature at any point of the rod at any later time $t > 0$.

$$\left[\text{Given, } \mathcal{L}^{-1} \left(\frac{e^{-x\sqrt{s/k}}}{s} \right) = \text{erfc} \left(\frac{x}{2\sqrt{kt}} \right) \right]$$

(b) Using Laplace transform, prove that,

$$\int_0^{\infty} \frac{\cos 6t - \cos 4t}{t} dt = \ln \frac{2}{3}$$

Ans 1(a)

$$a) \text{ Let } f = (-27i)^{1/3}$$

$$\because i^3 = -1$$

$$f = (27)^{1/3} (-1)^{1/3}$$

$$= (3^3)^{1/3} (i^3)^{1/3}$$

$$= 3i$$

$$\therefore \text{Ans } f = 3i$$

Ans 1(b)

$$1(b) \quad f(z) = \frac{\ln(z+3i)}{z^2}$$

$z = -3i$ is a branch point and is a non-isolated singularity. Also ~~z=0~~ $z=0$ is a pole of order 2 is isolated singularity.

Ans 1(c)

$$(c) \quad I = \oint \frac{z^2 - z + 1}{z - 2} dz$$

$z - 2 = 0 \Rightarrow z = 2$ is a pole of order 1.

$z = 2$ lies outside $|z| = \frac{1}{2}$

$$\therefore I = 0$$

Ans 1(d)

$$f(z) = z^2$$

$$z = x + iy$$

$$f(z) = (x + iy)^2 = x^2 - y^2 + 2ixy$$

$$= u + iv$$

$$u = x^2 - y^2$$

$$v = 2xy$$

$$\frac{\partial u}{\partial x} = 2x$$

$$\frac{\partial v}{\partial y} = 2x$$

$$\boxed{\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}} \quad \text{--- (1)}$$

$$\frac{\partial u}{\partial y} = -2y$$

$$\frac{\partial v}{\partial x} = 2y$$

$$\boxed{\frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}} \quad \text{--- (2)}$$

from (1) and (2), given function is analytic.

Ans 1(e)

$$(v) \delta(ax) = \frac{\delta(x)}{|a|}$$

Multiplying both the sides by dx and integrating, we obtain

$$\int_{-\infty}^{\infty} \delta(ax) dx = \int_{-\infty}^{\infty} \frac{1}{|a|} \delta(x) dx$$

Consider $ax = y$. Thus $dx = \frac{dy}{a}$;

$$\int_{-\infty}^{\infty} \delta(ax) dx = \int_{-\infty}^{\infty} \delta(y) \frac{dy}{a}$$

For $a < 0$ the integral remains unaltered because $dy = -dx/a$ and the limits get interchanged so the net result remains unaffected and therefore

$$\int_{-\infty}^{\infty} \delta(ax) dx = \frac{1}{|a|} \int_{-\infty}^{\infty} \delta(y) dy = \frac{1}{|a|}$$

Performing the same operation on the RHS of multiplying by dx and integrating over x results in $\frac{1}{|a|} \int_{-\infty}^{\infty} \delta(x) dx = \frac{1}{|a|}$

Ans 1(f)

Solution. Using linearity and shifting property of Fourier transform, we have

$$\begin{aligned} F\{f(t) \cos at\} &= F\left\{f(t) \frac{e^{iat} + e^{-iat}}{2}\right\} \\ &= \frac{1}{2} F\{f(t) e^{iat}\} \\ &\quad + \frac{1}{2} F\{f(t) e^{-iat}\} \\ &= \frac{1}{2} F(\omega - a) + \frac{1}{2} F(\omega + a) \\ &= \frac{1}{2} [F(\omega - a) + F(\omega + a)]. \end{aligned}$$

Ans 1(g)

$$(g) \quad f(t) = \cos^2 at$$

$$\text{let } g(t) = \cos^2 t$$

$$\cos^2 t = \frac{1}{2} [\cos 2t + 1]$$

$$L(\cos^2 t) = L\left[\frac{1}{2}(\cos 2t + 1)\right] = \frac{1}{2}[L(\cos 2t) + L(1)]$$

$$= \frac{1}{2} \left[\frac{s}{s^2 + (2)^2} + \frac{1}{s} \right]$$

$$= \frac{1}{2} \left[\frac{s}{s^2 + 4} + \frac{1}{s} \right] = \frac{s^2 + 2}{s(s^2 + 4)}$$

Now, for $f(t)$, by change of scale property, we have,

$$L \cos^2(at) = \frac{1}{a} \left[\frac{\left(\frac{s}{a}\right)^2 + 2}{\frac{s}{a} \left[\left(\frac{s}{a}\right)^2 + 4\right]} \right] = \frac{s^2 + 2a^2}{s(s^2 + 4a^2)}$$

Putting $a = 2$

$$L(\cos^2 2t) = \frac{s^2 + 8}{s(s^2 + 16)}$$

Ans 1(h) : do it yourself**Ans 2(a)**

$$2) a. \quad v(x, y) = e^x \sin y.$$

For analytic function,

$$\frac{\partial v}{\partial x} = \frac{\partial v}{\partial y} \quad \text{and} \quad \frac{\partial v}{\partial y} = -\frac{\partial v}{\partial x}$$

$$\frac{\partial v}{\partial y} = e^x \cos y = \frac{\partial v}{\partial x}$$

$$\Rightarrow \partial v = e^x \cos y \, dx$$

$$u = e^x \cos y$$

$$\therefore z = u + iv$$

$$= e^x \cos y + ie^x \sin y$$

$$= e^x (\cos y + i \sin y)$$

$$= e^x e^{iy} = e^{x+iy} = \underline{\underline{e^z}} \text{ Ans.}$$

Ans 2(b): Solve it yourself.

Ans 3(a):

$$\begin{aligned}
 3 \text{ a) } f(z) &= \sin z & f\left(\frac{\pi}{4}\right) &= \frac{1}{\sqrt{2}} \\
 f'(z) &= \cos z & f'\left(\frac{\pi}{4}\right) &= \frac{1}{\sqrt{2}} \\
 f''(z) &= -\sin z & f''\left(\frac{\pi}{4}\right) &= -\frac{1}{\sqrt{2}} \\
 f'''(z) &= -\cos z & f'''\left(\frac{\pi}{4}\right) &= -\frac{1}{\sqrt{2}}
 \end{aligned}$$

At $\frac{\pi}{4}$ Taylor's series is given by:

$$\begin{aligned}
 f(z) &= f(a) + f'(a)(z-a) + \frac{f''(a)(z-a)^2}{2!} + \frac{f'''(a)(z-a)^3}{3!} \\
 &+ \dots + \frac{f^{(n)}(a)(z-a)^n}{n!}
 \end{aligned}$$

$$\begin{aligned}
 f(z) &= \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}}(z - \frac{\pi}{4}) + \frac{(-\frac{1}{\sqrt{2}})(z - \frac{\pi}{4})^2}{2!} - \frac{1}{\sqrt{2}}(z - \frac{\pi}{4})^3 \frac{1}{3!} \\
 &+ \frac{1}{\sqrt{2}}(z - \frac{\pi}{4})^4 \frac{1}{4!} + \dots
 \end{aligned}$$

which is the required Taylor's series.

Region of convergence is $|z - \frac{\pi}{4}| < 1$.

Ans 3(b)

$$(b) \quad I = \oint \frac{\sin^6 z}{\left(z - \frac{\pi}{6}\right)^3} dz$$

$$\text{Poles: } \left(z - \frac{\pi}{6}\right)^3 = 0$$

$$z = \frac{\pi}{6} \quad \text{order} = 3.$$

$$\text{Residue: } a_2(z = \frac{\pi}{6}) = \lim_{z \rightarrow \frac{\pi}{6}} \frac{1}{(3-1)!} \frac{d^2}{dz^2} \left(z - \frac{\pi}{6}\right)^3 \frac{\sin^6 z}{\left(z - \frac{\pi}{6}\right)^3} \Bigg|_{z = \frac{\pi}{6}}$$

$$= \lim_{z \rightarrow \frac{\pi}{6}} \frac{1}{2!} \frac{d^2}{dz^2} (\sin^6 z)$$

$$= \lim_{z \rightarrow \frac{\pi}{6}} \frac{1}{2} \frac{d}{dz} [6 \sin^5 z \cos z]$$

$$= \lim_{z \rightarrow \frac{\pi}{6}} \frac{1}{2} [6(5) \sin^4 z \cos^2 z + 6 \sin^5 z (-\sin z)]$$

$$= \lim_{z \rightarrow \frac{\pi}{6}} \frac{1}{2} [30 \sin^4 z \cos^2 z - 6 \sin^6 z]$$

$$= \lim_{z \rightarrow \frac{\pi}{6}} \frac{1}{2} (30 \sin^4 z - 36 \sin^6 z)$$

$$= \lim_{z \rightarrow \frac{\pi}{6}} (15 \sin^4 z - 18 \sin^6 z)$$

$$= 15 \left(\frac{1}{2}\right)^4 - 18 \left(\frac{1}{2}\right)^6$$

$$= \left(\frac{1}{2}\right)^4 \left[15 - \frac{18}{4}\right] = \frac{21}{16}$$

$$\therefore I = 2\pi i (\text{Residues})$$

$$\Rightarrow 2\pi i \times \frac{21}{16} = \underline{\underline{\frac{21\pi i}{8}}}$$

Ans 4(a) :

Consider $\int_C f(z) dz$, where $f(z) = \frac{1}{z^4 + 1}$

taken around the closed contour consisting of real axis and upper half C_R , i.e. $|z| = R$. Poles of $f(z)$ are given by

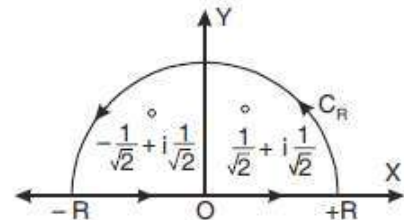
$$\begin{aligned} z^4 + 1 = 0 \text{ i.e. } z^4 = -1 &= (\cos \pi + i \sin \pi) \\ \Rightarrow z^4 &= [\cos(2n+1)\pi + i \sin(2n+1)\pi] \\ z &= [\cos(2n+1)\pi + i \sin(2n+1)\pi]^{\frac{1}{4}} = \left[\cos(2n+1)\frac{\pi}{4} + i \sin(2n+1)\frac{\pi}{4} \right] \end{aligned}$$

$$\text{If } n = 0, \quad z_1 = \left(\cos \frac{\pi}{4} + i \sin \frac{\pi}{4} \right) = \left(\frac{1}{\sqrt{2}} + i \frac{1}{\sqrt{2}} \right) = e^{i\frac{\pi}{4}}$$

$$n = 1, \quad z_2 = \left(\cos \frac{3\pi}{4} + i \sin \frac{3\pi}{4} \right) = \left(-\frac{1}{\sqrt{2}} + i \frac{1}{\sqrt{2}} \right) = e^{i\frac{3\pi}{4}}$$

$$n = 2, \quad z_3 = \left(\cos \frac{5\pi}{4} + i \sin \frac{5\pi}{4} \right) = \left(-\frac{1}{\sqrt{2}} - i \frac{1}{\sqrt{2}} \right)$$

$$n = 3, \quad z_4 = \left(\cos \frac{7\pi}{4} + i \sin \frac{7\pi}{4} \right) = \left(\frac{1}{\sqrt{2}} - i \frac{1}{\sqrt{2}} \right)$$



There are four poles, but only two poles at z_1 and z_2 lie within the contour.

$$\begin{aligned} \text{Residue} \left(\text{at } z = e^{\frac{i\pi}{4}} \right) &= \left[\frac{1}{\frac{d}{dz}(z^4 + 1)} \right]_{z=e^{\frac{i\pi}{4}}} = \left[\frac{1}{4z^3} \right]_{z=e^{\frac{i\pi}{4}}} = \frac{1}{4 \left(e^{\frac{i\pi}{4}} \right)^3} = \frac{1}{4 e^{\frac{3i\pi}{4}}} \\ &= \frac{1}{4} e^{-\frac{3i\pi}{4}} = \frac{1}{4} \left[\cos \frac{3\pi}{4} - i \sin \frac{3\pi}{4} \right] = \frac{1}{4} \left[-\frac{1}{\sqrt{2}} - i \frac{1}{\sqrt{2}} \right] \end{aligned}$$

$$\begin{aligned} \text{Residue} \left(\text{at } z = e^{\frac{3i\pi}{4}} \right) &= \left[\frac{1}{\frac{d}{dz}(z^4 + 1)} \right]_{z=e^{\frac{3i\pi}{4}}} = \frac{1}{[4z^3]_{z=e^{\frac{3i\pi}{4}}}} = \frac{1}{4 \left(e^{\frac{3i\pi}{4}} \right)^3} = \frac{1}{4 e^{\frac{9i\pi}{4}}} \\ &= \frac{1}{4} e^{-\frac{9i\pi}{4}} = \frac{1}{4} \left(\cos \frac{9\pi}{4} - i \sin \frac{9\pi}{4} \right) = \frac{1}{4} \left(\frac{1}{\sqrt{2}} - i \frac{1}{\sqrt{2}} \right) \end{aligned}$$

$$\int_C f(z) dz = 2\pi i \quad (\text{sum of residues at poles within } c)$$

$$\int_{-R}^R f(z) dz + \int_{C_R} f(z) dz = 2\pi i \quad (\text{sum of the residues})$$

$$\int_{-R}^R \frac{1}{x^4 + 1} dx + \int_{C_R} \frac{1}{z^4 + 1} dz = 2\pi i \quad (\text{sum of the residues})$$

$$\begin{aligned} \text{Now, } \left| \int_{C_R} \frac{1}{z^4 + 1} dz \right| &\leq \int_{C_R} \frac{1}{|z^4 + 1|} |dz| \\ &\leq \int_{C_R} \frac{1}{(|z^4| - 1)} |dz| \quad [\text{Since } z = R e^{i\theta}, |dz| = |R e^{i\theta} i d\theta| = R d\theta] \\ &\leq \int_0^\pi \frac{1}{R^4 - 1} R d\theta \leq \frac{R}{R^4 - 1} \int_0^\pi d\theta \\ &\leq \frac{R\pi}{R^4 - 1} = \frac{\pi/R^3}{1 - 1/R^4} \quad \text{which } \rightarrow 0 \\ &\quad \text{as } R \rightarrow \infty. \end{aligned}$$

Hence, $\int_{-R}^R \frac{1}{x^4+1} dx = 2\pi i$ (Sum of the residues within contour)

As $R \rightarrow \infty$

Hence, $\int_{-\infty}^{\infty} \frac{1}{x^4+1} dx = 2\pi i$ (Sum of the residues within contour) ... (1)

$$\int_{-\infty}^{\infty} \frac{1}{x^4+1} dx = 2\pi i \left[\frac{1}{4} \left(-\frac{1}{\sqrt{2}} - i \frac{1}{\sqrt{2}} \right) + \frac{1}{4} \left(\frac{1}{\sqrt{2}} - i \frac{1}{\sqrt{2}} \right) \right]$$

$$= \frac{\pi}{2} i \left(-\frac{1}{\sqrt{2}} - i \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}} - i \frac{1}{\sqrt{2}} \right) = \frac{\pi i}{2} \left(-i \frac{2}{\sqrt{2}} \right) = \frac{\pi}{\sqrt{2}}$$

Hence, the given integral = $\frac{\pi}{\sqrt{2}}$ Ans.

Ans 4(b):

Let $I = \int_0^{2\pi} \frac{\cos 2\theta}{5+4 \cos \theta} d\theta$

= Real part of $\int_0^{2\pi} \frac{\cos 2\theta + i \sin 2\theta}{5+4 \cos \theta} d\theta$

= Real part of $\int_0^{2\pi} \frac{e^{2i\theta}}{5+2(e^{i\theta} + e^{-i\theta})} d\theta$

= Real part of $\oint_C \frac{z^2}{5+2\left(z+\frac{1}{z}\right)} \frac{dz}{iz}$

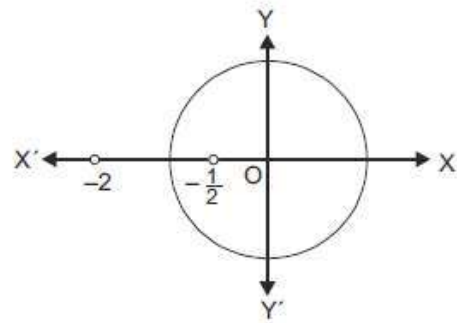
= Real part of $\oint_C \frac{z^2}{5z+2z^2+2} \frac{dz}{i}$

= Real part of $\oint_C \frac{-iz^2}{2z^2+5z+2} dz$

= Real part of $\oint_C \frac{-iz^2}{(2z+1)(z+2)} dz$

$$\left[\begin{aligned} e^{i\theta} &= z \\ \Rightarrow i e^{i\theta} d\theta &= dz \\ \Rightarrow d\theta &= \frac{dz}{ie^{i\theta}} = \frac{dz}{iz} \end{aligned} \right]$$

[C is the unit circle $|z| = 1$]



Poles are determined by putting denominator equal to zero.

$$(2z+1)(z+2) = 0 \Rightarrow z = -\frac{1}{2}, -2$$

The only simple pole at $z = -\frac{1}{2}$ is inside the contour.

$$\begin{aligned} \text{Residue at } \left(z = -\frac{1}{2}\right) &= \lim_{z \rightarrow -\frac{1}{2}} \left(z + \frac{1}{2}\right) f(z) = \lim_{z \rightarrow -\frac{1}{2}} \left(z + \frac{1}{2}\right) \frac{-iz^2}{(2z+1)(z+2)} \\ &= \lim_{z \rightarrow -\frac{1}{2}} \frac{-iz^2}{2(z+2)} = \frac{-i\left(-\frac{1}{2}\right)^2}{2\left(-\frac{1}{2}+2\right)} = \frac{-i}{12} \end{aligned}$$

By Cauchy's Integral Theorem

$$\int_C f(z) dz = 2\pi i \quad (\text{Sum of the residues within } C)$$

$$= 2\pi i \left(\frac{-i}{12}\right) = \frac{\pi}{6}, \text{ which is real}$$

$$\int_0^{2\pi} \frac{\cos 2\theta}{5+4\cos\theta} d\theta = \frac{\pi}{6}$$

$$\int_{-\infty}^{\infty} \frac{dx}{x^4+1} = 2 \int_0^{\infty} \frac{dx}{x^4+1}$$

$$\int_0^{\infty} \frac{dx}{x^4+1} = \frac{1}{2} \left(\frac{\pi}{\sqrt{2}}\right) = \frac{\pi}{2\sqrt{2}} = \underline{\underline{\frac{\sqrt{2}\pi}{4}}}$$

Ans 4(c) :

Consider the integral $\int_C f(z) dz$, where

$f(z) = \frac{e^{imz}}{z^2 + 1}$, taken round the closed contour c consisting of the upper half of a large circle $|z| = R$ and the real axis from $-R$ to R .

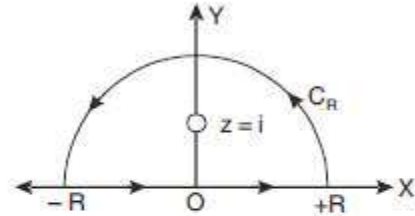
Poles of $f(z)$ are given by

$$z^2 + 1 = 0 \text{ i.e. } z^2 = -1 \text{ i.e. } z = \pm i$$

The only pole which lies within the contour is at $z = i$.

The residue of $f(z)$ at $z = i$

$$= \lim_{z \rightarrow i} \frac{(z-i)e^{imz}}{(z^2+1)} = \lim_{z \rightarrow i} \frac{e^{imz}}{z+i} = \frac{e^{-m}}{2i}$$



Hence by Cauchy's residue theorem, we have

$$\int_C f(z) dz = 2\pi i \times \text{sum of the residues}$$

$$\Rightarrow \int_C \frac{e^{imz}}{z^2 + 1} dz = 2\pi i \times \frac{e^{-m}}{2i} \Rightarrow \int_{-R}^R \frac{e^{imx}}{x^2 + 1} dx = \pi e^{-m}$$

Equating real parts, we have

$$\int_{-\infty}^{\infty} \frac{\cos mx}{x^2 + 1} dx = \pi e^{-m} \Rightarrow \int_0^{\infty} \frac{\cos mx}{x^2 + 1} dx = \frac{\pi e^{-m}}{2} \quad \text{Ans.}$$

Ans 5a)

The Fourier transform of a Gaussian function $f(x) \equiv e^{-ax^2}$ is given by

$$\begin{aligned} \mathcal{F}_x [e^{-ax^2}] (k) &= \int_{-\infty}^{\infty} e^{-ax^2} e^{-2\pi i kx} dx \\ &= \int_{-\infty}^{\infty} e^{-ax^2} [\cos(2\pi kx) - i \sin(2\pi kx)] dx \\ &= \int_{-\infty}^{\infty} e^{-ax^2} \cos(2\pi kx) dx - i \int_{-\infty}^{\infty} e^{-ax^2} \sin(2\pi kx) dx. \end{aligned}$$

The second integrand is odd, so integration over a symmetrical range gives 0. The value of the first integral is given by Abramowitz and Stegun, so

$$\mathcal{F}_x [e^{-ax^2}] (k) = \sqrt{\frac{\pi}{a}} e^{-\pi^2 k^2 / a},$$

so a Gaussian transforms to another Gaussian.

Ans 5b)

The one-dimensional wave equation is given by

$$\frac{\partial^2 \psi}{\partial x^2} = \frac{1}{v^2} \frac{\partial^2 \psi}{\partial t^2}.$$

In order to specify a wave, the equation is subject to boundary conditions

$$\begin{aligned}\psi(0, t) &= 0 \\ \psi(L, t) &= 0,\end{aligned}$$

and initial conditions

$$\begin{aligned}\psi(x, 0) &= f(x) \\ \frac{\partial \psi}{\partial t}(x, 0) &= g(x).\end{aligned}$$

d'Alembert devised his solution in 1746, and Euler subsequently expanded the method in 1748. Let

$$\begin{aligned}\xi &\equiv x - vt \\ \eta &\equiv x + vt.\end{aligned}$$

By the chain rule,

$$\begin{aligned}\frac{\partial^2 \psi}{\partial x^2} &= \frac{\partial^2 \psi}{\partial \xi^2} + 2 \frac{\partial^2 \psi}{\partial \xi \partial \eta} + \frac{\partial^2 \psi}{\partial \eta^2} \\ \frac{1}{v^2} \frac{\partial^2 \psi}{\partial t^2} &= \frac{\partial^2 \psi}{\partial \xi^2} - 2 \frac{\partial^2 \psi}{\partial \xi \partial \eta} + \frac{\partial^2 \psi}{\partial \eta^2}.\end{aligned}$$

The wave equation then becomes

$$\frac{\partial^2 \psi}{\partial \xi \partial \eta} = 0.$$

Any solution of this equation is of the form

$$\psi(\xi, \eta) = f(\eta) + g(\xi) = f(x + vt) + g(x - vt),$$

where f and g are any functions. They represent two waveforms traveling in opposite directions, f in the negative x direction and g in the positive x direction.

Ans 6a) do it yourself

Ans 6b)

Solution. We know that

$$L^{-1}\left[\frac{1}{s^2+a^2}\right] = \frac{1}{a} \sin at$$

Hence by convolution theorem

$$\begin{aligned} L^{-1}\frac{1}{(s^2+a^2)}\frac{1}{(s^2+a^2)} &= \int_0^t \frac{1}{a} \sin ax \frac{1}{a} \sin a(t-x) dx \\ &= \frac{1}{a^2} \int_0^t \frac{1}{2} [\cos(ax-at+ax) - \cos(ax+at-ax)] dx \left\{ \sin A \sin B = \frac{1}{2} [\cos(A-B) - \cos(A+B)] \right\} \\ &= \frac{1}{2a^2} \int_0^t [\cos(2ax-at) - \cos at] dx = \frac{1}{2a^2} \left[\frac{1}{2a} \sin(2ax-at) - x \cos at \right]_0^t \\ &= \frac{1}{2a^2} \left[\frac{1}{2a} \sin(2at-at) - t \cos at - \frac{1}{2a} \sin(-at) \right] = \frac{1}{2a^2} \left[\frac{1}{2a} \sin at - t \cos at + \frac{1}{2a} \sin at \right] \\ &= \frac{1}{2a^2} \left[\frac{2}{2a} \sin at - t \cos at \right] = \frac{1}{2a^3} [\sin at - at \cos at] \quad \text{Ans.} \end{aligned}$$

Where $a=1$.

Ans 7a)

EXAMPLE 21 For a semi infinite bar, $x > 0$, we consider the 1-d form of the heat diffusion equation. Let $u(x, t)$ represent the temperature at a distance x from one end of the bar at time t . The boundary condition is that $u(0, t) = u_0$ and the initial condition is $u(x, 0) = 0$.

As it is a semi infinite bar, we solve this problem using Laplace transform ($x > 0$). For an infinite bar, we employ Fourier transform.

Let $\frac{k}{cp} = \alpha$, the thermal diffusivity. We consider the Laplace transform on both the sides of the heat diffusion equation

$$\mathcal{L}\left\{\alpha \frac{\partial^2 u(x, t)}{\partial x^2}\right\} = \mathcal{L}\left\{\frac{\partial u(x, t)}{\partial t}\right\} \text{ or}$$

$$\alpha \int_0^\infty \frac{\partial^2 u(x, t)}{\partial x^2} e^{-st} dt = sU(x, s) - u(x, 0) \text{ with } U(x, s) \text{ as the Laplace transform}$$

of $u(x, t)$.

The LHS integration is with respect to t while the double differentiation is with respect to x .

$$\begin{aligned}\alpha \int_0^{\infty} \frac{\partial^2 u(x, t)}{\partial x^2} e^{-st} dt &= \alpha \frac{\partial^2}{\partial x^2} \int_0^{\infty} u(x, t) e^{-st} dt \\ &= \alpha \frac{\partial^2 U(x, s)}{\partial x^2}\end{aligned}$$

Using the initial condition $u(x, 0) = 0$, we obtain

$$\alpha \frac{d^2 U(x, s)}{dx^2} = sU(x, s), \text{ let } \frac{s}{\alpha} = p^2$$

$U(x, s) = Ae^{px} + Be^{-px}$ with A and B as constants to be evaluated.

$u(x, t) = 0$ as $x \rightarrow \infty$ as for the boundedness of the temperature. Thus, $U(x, s) = 0$ as $x \rightarrow \infty$ which implies that $A = 0$.

Since $u(0, t) = u_0$ therefore $U(0, s) = \mathcal{L}\{u_0\} = \frac{u_0}{s}$ with u_0 as the constant temperature at $x = 0$.

$$\frac{u_0}{s} = B$$

and the complete solution is $U(x, s) = \frac{u_0}{s} e^{-px} = \frac{u_0}{s} e^{-x\sqrt{s/\alpha}}$

The solution $u(x, t)$ is the Laplace inverse of $U(x, s)$.

$$\mathcal{L}^{-1}\left\{\frac{u_0}{s} e^{-px}\right\} = u_0 \left[1 - \operatorname{erf}\left(\frac{x}{\sqrt{4\alpha t}}\right)\right]$$

erf is error function

Ans 7b)

$$f(b) : \int_0^{\infty} \frac{\cos 6t - \cos 4t}{t} dt$$

$$\begin{aligned}\mathcal{L}(\cos 6t - \cos 4t) &= \mathcal{L}(\cos 6t) - \mathcal{L}(\cos 4t) \\ &= \frac{s}{s^2 + 6^2} - \frac{s}{s^2 + 4^2}\end{aligned}$$

$$\mathcal{L}\left(\frac{\cos 6t - \cos 4t}{t}\right) = \int_s^{\infty} \left(\frac{s}{s^2 + a^2} - \frac{s}{s^2 + b^2}\right) ds$$

$$\begin{aligned}
 &= \left[\frac{1}{2} \log(s^2 + a^2) - \frac{1}{2} \log(s^2 + b^2) \right]_s^\infty \\
 &= \frac{1}{2} \left[\log \left(\frac{s^2 + a^2}{s^2 + b^2} \right) \right]_s^\infty \\
 &= \frac{1}{2} \log 1 - \frac{1}{2} \log \frac{s^2 + a^2}{s^2 + b^2} \\
 &= 0 - \frac{1}{2} \log \left(\frac{s^2 + a^2}{s^2 + b^2} \right) \\
 &= \frac{1}{2} \log \left(\frac{s^2 + b^2}{s^2 + a^2} \right)
 \end{aligned}$$

where $a = 6$ $b = 4$

$$\therefore \int_0^\infty \frac{\cos 6t - \cos 4t}{t} dt = \frac{1}{2} \log \left(\frac{s^2 + b^2}{s^2 + a^2} \right)$$

Putting $s = 0$ $a = 6$ $b = 4$

$$I = \frac{1}{2} \log \left(\frac{4^2}{6^2} \right) = \log \frac{2}{3}$$