

Homework No. 06 (Fall 2022)

PHYS 500A: MATHEMATICAL METHODS

School of Physics and Applied Physics, Southern Illinois University–Carbondale

Due date: Monday, 2022 Oct 17, 4.30pm

1. (20 points.) The Fourier space is spanned by the Fourier eigenfunctions

$$e^{im\phi}, \quad m = 0, \pm 1, \pm 2, \dots, \quad 0 \leq \phi < 2\pi. \quad (1)$$

An arbitrary function $f(\phi)$ has the Fourier series representation

$$f(\phi) = \frac{1}{2\pi} \sum_{m=-\infty}^{\infty} a_m e^{im\phi}, \quad (2)$$

where $e^{im\phi}$ are the Fourier eigenfunctions and a_m are the respective Fourier components.

- (a) Orthogonality relation: The Fourier eigenfunctions satisfy the orthogonality relation

$$\frac{1}{2\pi} \int_0^{2\pi} d\phi e^{-in\phi} e^{im\phi} = \delta_{mn}. \quad (3)$$

- (b) Fourier components: Using the orthogonality relations we can find the Fourier components to be

$$a_m = \int_0^{2\pi} d\phi e^{-im\phi} f(\phi). \quad (4)$$

- (c) Completeness relation: The Fourier eigenfunctions satisfy the completeness relation

$$\frac{1}{2\pi} \sum_{m=-\infty}^{\infty} e^{im\phi} e^{-im\phi'} = \delta(\phi - \phi'). \quad (5)$$

- (d) Differential equation: The Fourier eigenfunctions satisfy the differential equation

$$-\left[\frac{d^2}{d\phi^2} - m^2 \right] e^{im\phi} = 0. \quad (6)$$

- (e) Green's function: The associated Green's function satisfies the equation

$$-\left[\frac{d^2}{d\phi^2} - m^2 \right] g(\phi, \phi') = \delta(\phi - \phi'). \quad (7)$$

To determine the Fourier components of $\tan \phi$ start from

$$\tan \phi = \frac{1}{i} \frac{e^{i\phi} - e^{-i\phi}}{e^{i\phi} + e^{-i\phi}} \quad (8)$$

and show that

$$\tan \phi = \frac{1}{i} + \sum_{m=1}^{\infty} e^{-2im\phi} \frac{2(-1)^m}{i}. \quad (9)$$

Thus, read out all the Fourier components. Similarly, find the Fourier components of $\cot \phi$.

2. (**20 points.**) The (continuous) Fourier space is spanned by the Fourier eigenfunctions

$$e^{ikx}, \quad -\infty < k < \infty, \quad -\infty < x < \infty. \quad (10)$$

An arbitrary function $f(x)$ has the Fourier series representation

$$f(x) = \int_{-\infty}^{\infty} \frac{dk}{2\pi} e^{ikx} \tilde{f}(k), \quad (11)$$

where e^{ikx} are the Fourier eigenfunctions and $\tilde{f}(k)$ are the respective Fourier components.

- (a) Orthogonality relation: The Fourier eigenfunctions satisfy the orthogonality relation

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} dx e^{-ik'x} e^{ikx} = \delta(k - k'). \quad (12)$$

- (b) Fourier components: Using the orthogonality relations we can find the Fourier components to be

$$\tilde{f}(k) = \int_{-\infty}^{\infty} dx e^{-ikx} f(x). \quad (13)$$

- (c) Completeness relation: The Fourier eigenfunctions satisfy the completeness relation

$$\int_{-\infty}^{\infty} \frac{dk}{2\pi} e^{ikx} e^{-ikx'} = \delta(x - x'). \quad (14)$$

- (d) Differential equation: The Fourier eigenfunctions satisfy the differential equation

$$-\left[\frac{d^2}{dx^2} - k^2 \right] e^{ikx} = 0. \quad (15)$$

Consider the inhomogeneous linear differential equation

$$\left(a \frac{d^2}{dx^2} + b \frac{d}{dx} + c \right) f(x) = \delta(x). \quad (16)$$

Use the Fourier transformation and the associated inverse Fourier transformation

$$f(x) = \int_{-\infty}^{\infty} \frac{dk}{2\pi} e^{ikx} \tilde{f}(k), \quad (17a)$$

$$\tilde{f}(k) = \int_{-\infty}^{\infty} dx e^{-ikx} f(x), \quad (17b)$$

to show that the corresponding equation satisfied by $\tilde{f}(k)$ is algebraic. Find $\tilde{f}(k)$.

3. **(20 points.)** The half-range Fourier space is spanned by the Fourier eigenfunctions

$$\sin m\phi, \quad m = 1, 2, 3, \dots, \quad 0 \leq \phi \leq \pi. \quad (18)$$

An arbitrary function $f(\phi)$, for ϕ limited to half the range, has the half-range Fourier series representation

$$f(\phi) = \sum_{m=1}^{\infty} a_m \sin m\phi, \quad (19)$$

where $\sin m\phi$ are the half-range Fourier eigenfunctions and a_m are the respective half-range Fourier components.

(a) Orthogonality relation: The half-range Fourier eigenfunctions satisfy the orthogonality relation

$$\frac{2}{\pi} \int_0^{\pi} d\phi \sin m\phi \sin m'\phi = \delta_{mm'}. \quad (20)$$

(b) Fourier components: Using the orthogonality relations we can find the Fourier components to be

$$a_m = \frac{2}{\pi} \int_0^{\pi} d\phi \sin m\phi f(\phi). \quad (21)$$

(c) Completeness relation: The Fourier eigenfunctions satisfy the completeness relation

$$\frac{2}{\pi} \sum_{m=1}^{\infty} \sin m\phi \sin m\phi' = \delta(\phi - \phi'). \quad (22)$$

(d) Differential equation: The half-range Fourier eigenfunctions satisfy the differential equation

$$-\left[\frac{d^2}{d\phi^2} - m^2 \right] \sin m\phi = 0. \quad (23)$$

Note that half-range Fourier eigenfunctions are zero at $\phi = 0$ and $\phi = \pi$.

For ϕ limited to the range

$$0 \leq \phi \leq \pi \quad (24)$$

show that 1 can be expressed as a linear combination of sin functions. That is,

$$1 = \sum_{m=1}^{\infty} a_m \sin m\phi. \quad (25)$$

Show that

$$a_m = \begin{cases} \frac{4}{\pi} \frac{1}{m}, & m = 1, 3, 5, \dots, \\ 0, & m = 2, 4, 6, \dots \end{cases} \quad (26)$$

Note that the series expansion is not valid at the boundaries $\phi = 0$ and $\phi = \pi$. Evaluate the series at $\phi = \pi/2$ and find the series

$$\frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots \quad (27)$$