Mathematical Methods

Spring Term 2021

Problem Sheet 5

1. i) Compute $(f \star g)(x)$ where $f(x) = \theta(x)e^{ax}$ and $g(x) = \theta(x)e^{bx}$ (a and b are constants).

ii) Compute $(f \star g)(x)$ where $f(x) = 1/(x^2 + a^2)$ and $g(x) = 1/(x^2 + b^2)$ (a and b are non-zero constants).

Hint: determine the Fourier transform of $f \star g$.

- 2. Poisson Summation Formula
 - i) Use

$$\frac{1}{2\pi}\sum_{n=-\infty}^{\infty}e^{inx} = \sum_{m=-\infty}^{\infty}\delta(x-2\pi m),$$

to derive Poisson's summation formula

$$\sum_{n=-\infty}^{\infty} \hat{f}(n) = \sum_{m=-\infty}^{\infty} f(2\pi m).$$

ii) Use the Poisson summation formula to compute

$$\sum_{p=-\infty}^{\infty} \frac{1}{a^2 + p^2} \qquad (a \text{ constant}).$$

- 3. i) Compute the Fourier transform of $\delta'(x-a)$ (a constant).
 - ii) Express x^2 as a Fourier integral.
 - iii) Write $\sin^2 x$ as a Fourier integral.
- 4. Obtain, in the form of Fourier integrals, particular solutions to the ODEs

i)
$$\ddot{x}(t) + 4x(t) = \frac{\sin t}{t}$$
 ii) $\ddot{x}(t) + 2\dot{x}(t) + x(t) = \delta(t)$.

For part ii) use contour integration to evaluate x(t) explicitly.

5. i) Consider Laplace's equation,

$$\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = 0,$$

in the strip $-\infty < x < \infty$, 0 < y < 1. Show that

$$\phi(x,y) = \int_{-\infty}^{\infty} \hat{f}(k) \ \frac{e^{ikx} \sinh ky}{\sinh k} \ dk,$$

is harmonic in the strip and satisfies the boundary conditions

$$\phi(x, y = 0) = 0, \quad \phi(x, y = 1) = f(x).$$

Here f(x) is a function of x and $\hat{f}(k)$ is its Fourier transform.

Solve Laplaces's equation in the strip subject to the boundary conditions

$$\phi(x,0) = 0, \quad \phi(x,1) = e^{-\frac{1}{2}x^2}.$$

ii) Obtain a solution to Laplace's equation in the half plane $-\infty < x < \infty$, $y \ge 0$ with the properties

$$\phi(x, y = 0) = e^{-|x|}, \quad \phi(x, y) \to 0 \text{ as } y \to \infty.$$

6. The two dimensional wave equation is

$$\frac{\partial^2 \phi}{\partial x^2} - \frac{1}{c^2} \frac{\partial^2 \phi}{\partial t^2} = 0.$$

Writing $\phi(x, t)$ as a Fourier integral

$$\int_{-\infty}^{\infty} A(k,t) e^{ikx} dk,$$

where A(k,t) is the Fourier transform of $\phi(x,t)$ with respect to x only (t is not Fourier-transformed) find the general form of A(k,t). Use the result to show that the general form of $\phi(x,t)$ is

$$\phi(x,t) = f(x-ct) + g(x+ct)$$

where f and g are arbitrary functions.

Fourier Transform Conventions

Fourier transform $\hat{f}(k) = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x) \ e^{-ikx} \ dx$ Fourier integral $f(x) = \int_{-\infty}^{\infty} \hat{f}(k) \ e^{ikx} \ dk$.