

$$\boxed{8} \quad \sum_{n=0}^{\infty} P_n(x) t^n = \frac{1-tx}{1-2tx+t^2}$$

$$(a) \quad D_0(x) + t D_1(x) + \sum_{n=2}^{\infty} P_n(x) t^n = (1-tx) \cdot \frac{1}{1+(t^2-2tx)}$$

as power series:

$$\begin{aligned}
 &= (1-tx) \left( 1 - (t^2-2tx) + (t^2-2tx)^2 + \dots \right) \\
 &= (1-tx) \left( 1 - t^2 + 2tx + t^4 - 4t^3x + 4t^2x^2 + \dots \right) \\
 &= 1 - tx + 2tx + \dots \quad \rightarrow \text{we need the terms } 1, t \\
 &= 1 + t(x) + \dots \quad \text{corresponding to } D_0(x) + t D_1(x)
 \end{aligned}$$

Hence,

$$P_0(x) = 1 \quad , \quad P_1(x) = x$$

$$(b) \frac{d}{dt} \left[ \frac{1-tx}{1-2tx+t^2} \right] = \frac{-2tx+t^2x}{(1-2tx+t^2)^2} = \sum_{n=0}^{\infty} n P_n(x) t^{n-1}$$

$$\begin{aligned}
 \sum_{n=0}^{\infty} n P_n(x) t^{n-1} (1-2tx+t^2) &= \frac{-2tx+t^2x}{1-2tx+t^2} - \\
 &= \frac{-x}{t+t^2-2tx} + (2x-2t) \sum_{n=0}^{\infty} P_n(x) t^n
 \end{aligned}$$

$$n P_n t^{n-1} - 2x n P_n t^n + n P_n t^{n+1} = \cancel{n P_n t^{n-1}} - \cancel{2x n P_n t^n} + 2x P_n t^n - 2 P_n t^{n+1}$$

$$n P_n t^{n-1} + (2+n) P_n t^{n+1} = 2x (n+1) P_n t^n \quad \cancel{n P_n t^{n-1}}$$

$$(n+1) P_{n+1} t^n + (n+1) P_{n-1} t^n = 2x (n+1) P_n t^n$$

Divide by  $t^n (n+1)$

$$D_{n+1} + D_{n-1} = 2x P_n$$

(C) Yes they are orthogonal

$$\int \Phi_m(x) \Phi_n(x) dx = 0$$

$$\int_1^1 \left( \frac{1-tx}{1-2tx+t^2} \right)^2 dx = \dots$$

$$\boxed{1} V_o = K \cos^3 \theta$$

from Ex 1 and Ex 2  
in the book

$$V(r, \theta) = \sum_{n=0}^{\infty} \left[ A_n r^n P_n(\cos \theta) + \frac{B_n}{r^{n+1}} P_n(\cos \theta) \right]$$

$$P_3(x) = \frac{1}{2}(5x^3 - 3x) \Rightarrow P_3(\cos \theta) = \frac{1}{2}(5\cos^3 \theta - 3\cos \theta)$$

$$P_1(x) = x \Rightarrow P_1(\cos \theta) = \cos \theta$$

$$V_o = \frac{2K}{5} \left[ \frac{5}{2} \cos^3 \theta - \frac{3}{2} \cos \theta + \frac{3}{2} \cos \theta \right]$$

$$= \frac{2K}{5} [P_3(\cos \theta) + \frac{3}{2} P_1(\cos \theta)]$$

at the surface ( $r=R$ ) ( $V_{in} = V_o$ )

$$V_{in} = \sum_{n=0}^{\infty} A_n r^n P_n(\cos \theta) = \frac{2K}{5} P_3(\cos \theta) + \frac{3K}{5} P_1(\cos \theta)$$

at  $r=R \Rightarrow V_{in} = V_o$

$$RA_1 = \frac{3K}{5} \Rightarrow \boxed{A_1 = \frac{3K}{5R}}$$

$$R^3 A_3 = \frac{2K}{5} \Rightarrow \boxed{A_3 = \frac{2K}{5R^3}}.$$

$$\boxed{A_n = 0, n \neq 1, n \neq 3.}$$

$$\Rightarrow \boxed{V_{in} = \frac{3K}{5R} r P_1(\cos \theta) + \frac{2K}{5R^3} r^3 P_3(\cos \theta)}$$

$$V_{out} = \sum_{n=0}^{\infty} \frac{B_n}{r^{n+1}} P_n(\cos \theta)$$

at  $r=R$  (at the surface  $\Rightarrow V_{out} = V_o$ )

$$\sum_{n=0}^{\infty} \frac{B_n}{r^{n+1}} P_n(\cos \theta) = \frac{2K}{5} P_3(\cos \theta) + \frac{3K}{5} P_1(\cos \theta)$$

$$\frac{B_3}{R^4} = \frac{2K}{5} \Rightarrow \boxed{B_3 = \frac{2R^4 K}{5}}$$

$$\frac{B_1}{R^2} = \frac{3K}{5} \Rightarrow \boxed{B_1 = \frac{3R^2 K}{5}}$$

$$\boxed{B_n = 0, n \neq 1, n \neq 3}$$

$$\Rightarrow \boxed{V_{out} = \frac{2R^4 K}{5} P_3(\cos \theta) + \frac{3R^2 K}{5} P_1(\cos \theta)}$$

$$4 \quad f(x) = \begin{cases} s(x - \frac{a}{2}), & 0 \leq x \leq a \\ 0, & \text{otherwise} \end{cases}$$

$$f(x) = C_0 + \sum_{n=1}^{\infty} \sqrt{\frac{2}{a}} C_n \sin\left(\frac{n\pi x}{a}\right)$$

Let a Fourier Series of  $f(x)$  defined on  $[-a, a]$

$$\int_a^a f(x) dx = C_0 \int_{-a}^a dx + \sum_{n=1}^{\infty} C_n \int_{-a}^a \sin\left(\frac{n\pi x}{a}\right) dx$$

$$= 2C_0 a + \sum_{n=1}^{\infty} C_n \sqrt{\frac{2}{a}} \left( -\cos\left(\frac{n\pi x}{a}\right) \Big|_{-a}^a \right)$$

$$\downarrow (-1)^n - (-1)^n = 0$$

$$\Rightarrow C_0 = \frac{1}{2a} \int_{-a}^a f(x) dx$$

$$= \frac{1}{2a} \int_{-a}^a \delta(x - \frac{a}{2}) dx = \frac{1}{2a} \int_{-\infty}^{\infty} \delta(x - \frac{a}{2}) dx = \frac{1}{2a}$$

$$(I \text{ used: } \int_{x_1}^{x_2} f(x) \delta(x - \frac{a}{2}) dx = f(\frac{a}{2}) \text{ if } \frac{a}{2} \in (x_1, x_2))$$

from Homework 5

$$\Rightarrow C_0 = \frac{1}{2a} \int_{-a}^a \delta(x - \frac{a}{2}) dx$$

$$= \int_a^a f(x) \sin\left(\frac{m\pi x}{a}\right) dx = \int_{-a}^a \sin\left(\frac{m\pi x}{a}\right) dx + \sum_{n=1}^{\infty} \int_{-a}^a C_n \sin\left(\frac{m\pi x}{a}\right) \sin\left(\frac{n\pi x}{a}\right) dx$$

Now, we know that: (from Partial Course)

$$\int_{-a}^a \sin\left(\frac{m\pi x}{a}\right) \sin\left(\frac{n\pi x}{a}\right) dx = \begin{cases} 0, & m \neq n \text{ or } m = n = 0 \\ a, & m = n \neq 0 \end{cases}$$

$$\Rightarrow \int_{-a}^a f(x) \sin\left(\frac{m\pi x}{a}\right) dx = \sqrt{\frac{2}{a}} a C_n \quad (n = m \neq 0)$$

$$C_n = \frac{1}{\sqrt{2a}} \int_{-a}^a f(x) \sin\left(\frac{n\pi x}{a}\right) dx = \frac{1}{\sqrt{2a}} \int_{-a}^a \delta(x - \frac{a}{2}) \sin\left(\frac{n\pi x}{a}\right) dx$$

$$= \frac{1}{\sqrt{2a}} \sin\left(\frac{n\pi}{2}\right)$$

$$C_n = \frac{1}{\sqrt{2a}} \begin{cases} 0, & n \text{ is even} \\ 1, & n = 1, 5, 9, \dots \\ -1, & n = 3, 7, 11, \dots \end{cases}$$

$$\Rightarrow f(x) = \frac{1}{2a} + \sum_{n=1}^{\infty} C_n \left( \sqrt{\frac{2}{a}} \sin\left(\frac{n\pi x}{a}\right) \right) = \frac{1}{2a} + \sum_{n=1}^{\infty} C_n \phi_n$$

where  $C_n$  is above.

$$3) f(x) = \begin{cases} x & , 0 \leq x \leq 1 \\ 2-x & , 1 \leq x \leq 2 \\ 0 & , x \geq 2 \end{cases}$$

- Cosine transformation:

$$g_c(\alpha) = \frac{\sqrt{2}}{\pi} \int_0^\infty f(x) \cos \alpha x dx$$

$$= \frac{\sqrt{2}}{\pi} \left[ \int_0^1 x \cos \alpha x dx + \int_1^2 (2-x) \cos \alpha x dx + \text{zero} \right]$$

Finding  $\int_0^1 x \cos \alpha x dx = I_1$

$$u = x \quad dv = \cos \alpha x dx$$

$$du = dx \quad v = \frac{\sin \alpha x}{\alpha}$$

$$I_1 = uv \Big|_0^1 - \int v du = \frac{\sin \alpha}{\alpha} + \frac{\cos \alpha}{\alpha^2} - \frac{1}{\alpha^2}$$

$$= \frac{-1 + \cos \alpha + \alpha \sin \alpha}{\alpha^2}$$

$$I_2 = \int_1^2 (2-x) \cos \alpha x dx$$

$$u = 2-x \quad dv = \cos \alpha x dx$$

$$du = -dx \quad v = \frac{\sin \alpha x}{\alpha}$$

$$I_2 = uv \Big|_1^2 - \int v du = \frac{\cos \alpha}{\alpha^2} - \frac{\cos 2\alpha}{\alpha^2} - \frac{\sin \alpha}{\alpha}$$

$$= \frac{\cos \alpha - \cos 2\alpha - \alpha \sin \alpha}{\alpha^2}$$

$$I_1 + I_2 = \frac{2 \cos \alpha - \cos(2\alpha) - 1}{\alpha^2} = \frac{2 \cos \alpha - \cos^2 \alpha + \sin^2 \alpha - \cos^2 \alpha - \sin^2 \alpha}{\alpha^2}$$

$$= \frac{2 \cos \alpha - 2 \cos^2 \alpha}{\alpha^2} = \frac{2 \cos \alpha (1 - \cos \alpha)}{\alpha^2}$$

$$= 4 \frac{\sin^2(\alpha/2) \cos \alpha}{\alpha^2}$$

$$\Rightarrow g_c(\alpha) = \frac{\sqrt{2}}{\pi} * \frac{4 \sin^2(\alpha/2) \cos \alpha}{\alpha^2}$$

- Finding  $\int_0^\infty \frac{\cos^2 \alpha \sin^2(\alpha/2)}{\alpha^2} d\alpha$

$$F(x) = \int_0^\infty g_c(x) \cos \alpha x d\alpha$$

$$= \frac{8}{\pi} \int_0^\infty \frac{\cos \alpha \sin^2(\alpha/2)}{\alpha^2} \cos \alpha x d\alpha$$

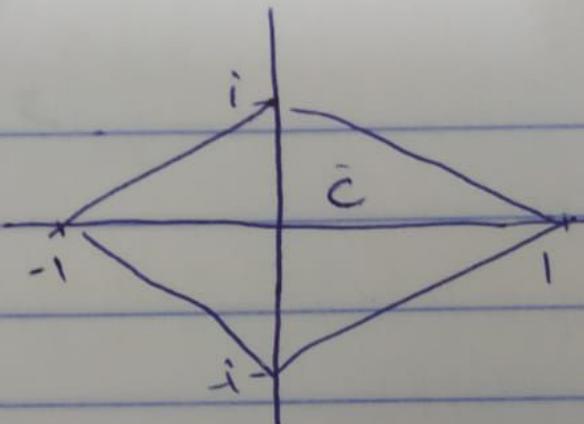
Put  $x = 1$  :

$$\frac{\pi}{8} f(1) = \int_0^\infty \frac{\cos^2 \alpha \sin^2(\alpha/2)}{\alpha^2} d\alpha = \frac{\pi}{8}$$

7)  $\oint_C \frac{e^{3z}}{(z - \ln 2)^4} dz$ ,

$$f^{(n)}(a) = \frac{n!}{2\pi i} \oint_C \frac{f(z) dz}{(z - a)^{n+1}}$$

$$\oint_C \frac{e^{3z} dz}{(z - \ln 2)^4} = \frac{2\pi i}{3!} [e^{3z}]^{(3)} \Big|_{z=\ln 2}$$



here  $n = 3$ ,  $f(z) = e^{3z}$ ,  $a = \ln 2$

$$(e^{3z})^{(1)} = 3e^{3z}$$

$$\Rightarrow (e^{3z})^{(3)} = 27 e^{3z}$$

$$\Rightarrow \oint_C \frac{e^{3z} dz}{(z - \ln 2)^4} = \frac{2\pi i}{3!} (27 e^{3\ln 2}) = \frac{2 \times 27 \times 8}{6} \pi i = 72\pi i$$

8)  $\sum_{n=0}^{\infty} R_n(x) t^n = \frac{1 - tx}{1 - 2tx + t^2}$

5 Prove:  $\nabla \cdot (\vec{\nabla} \phi \times \vec{\nabla} \psi) = 0$

i.e.  $\vec{\nabla} \phi = \phi_x \hat{i} + \phi_y \hat{j} + \phi_z \hat{k}$

$\vec{\nabla} \psi = \psi_x \hat{i} + \psi_y \hat{j} + \psi_z \hat{k}$

where  $\phi_x = \frac{\partial \phi}{\partial x}$  and so on...

$$\vec{\nabla} \phi \times \vec{\nabla} \psi = (\phi_y \psi_z - \phi_z \psi_y) \hat{i} + (\phi_z \psi_x - \phi_x \psi_z) \hat{j} + (\phi_x \psi_y - \phi_y \psi_x) \hat{k}$$
$$\vec{\nabla} \cdot (\vec{\nabla} \phi \times \vec{\nabla} \psi) = \frac{\partial}{\partial x}(\phi_y \psi_z - \phi_z \psi_y) + \frac{\partial}{\partial y}(\phi_z \psi_x - \phi_x \psi_z) + \frac{\partial}{\partial z}(\phi_x \psi_y - \phi_y \psi_x)$$

$$\Rightarrow \cancel{\phi_y \psi_{zx}} + \cancel{\phi_{yx} \psi_z} - \cancel{\phi_z \psi_{yx}} - \cancel{\phi_{zx} \psi_y} + \cancel{\phi_z \psi_{xy}} + \cancel{\phi_{zy} \psi_x} \\ - \cancel{\phi_x \psi_{zy}} - \cancel{\phi_{xy} \psi_z} + \cancel{\phi_z \psi_{yz}} + \cancel{\phi_{xz} \psi_y} - \cancel{\phi_y \psi_{xz}} - \cancel{\phi_{yz} \psi_x} \\ = \text{zero}$$

$\Rightarrow (\psi_{zx} = \psi_{xz}, \phi_{xy} = \phi_{yx}, \dots \text{and so on})$

continuous functions.

All terms are cancelled.

$$\Rightarrow \nabla \cdot (\vec{\nabla} \phi \times \vec{\nabla} \psi) = \text{zero} \quad \checkmark$$

② continue:  
... And since  $U$  and  $V$  are independent;

We get?

$$\frac{u^2 U''}{U} + \frac{u U'}{U} = \lambda - (2)$$

$$\frac{v^2 V''}{V} + \frac{v V'}{V} = \lambda - (3)$$

$$\boxed{2} \quad \begin{aligned} x &= uv \cos\phi \\ y &= uv \sin\phi \\ z &= \frac{1}{2}(u^2 - v^2) \end{aligned}$$

$$\begin{aligned} u &= q_1 \\ v &= q_2 \\ \phi &= q_3 \end{aligned}$$

$$\nabla^2 = \frac{1}{h_1 h_2 h_3} \left[ \frac{\partial}{\partial u} \left( \frac{h_2 h_3}{h_1} \frac{\partial}{\partial u} \right) + \frac{\partial}{\partial v} \left( \frac{h_3 h_1}{h_2} \frac{\partial}{\partial v} \right) + \frac{\partial}{\partial \phi} \left( \frac{h_1 h_2}{h_3} \frac{\partial}{\partial \phi} \right) \right]$$

- Finding the  $h_i$ 's :  $h_i^2 = \frac{\partial \vec{r}}{\partial q_i} \cdot \frac{\partial \vec{r}}{\partial q_i}$  (where  $\vec{r} = xi + yj + zk$ )

$$\begin{aligned} h_1^2 &= h_u^2 = \left( \frac{\partial x}{\partial u} \right)^2 + \left( \frac{\partial y}{\partial u} \right)^2 + \left( \frac{\partial z}{\partial u} \right)^2 \\ &= v^2 \cos^2 \phi + v^2 \sin^2 \phi + u^2 = v^2 + u^2 \\ \Rightarrow h_1 &= h_u = (v^2 + u^2)^{1/2} \end{aligned}$$

$$\begin{aligned} h_2^2 &= h_v^2 = \left( \frac{\partial x}{\partial v} \right)^2 + \left( \frac{\partial y}{\partial v} \right)^2 + \left( \frac{\partial z}{\partial v} \right)^2 \\ &= u^2 \cos^2 \phi + u^2 \sin^2 \phi + v^2 = v^2 + u^2 \\ \Rightarrow h_2 &= h_v = (v^2 + u^2)^{1/2} \end{aligned}$$

$$\begin{aligned} h_3^2 &= h_\phi^2 = \left( \frac{\partial x}{\partial \phi} \right)^2 + \left( \frac{\partial y}{\partial \phi} \right)^2 + \left( \frac{\partial z}{\partial \phi} \right)^2 \\ &= (-uv \sin \phi)^2 + (uv \cos \phi)^2 + 0 = u^2 v^2 \end{aligned}$$

$$\Rightarrow h_3 = h_\phi = uv$$

$$\Rightarrow \boxed{\nabla^2} = \frac{1}{uv(v^2 + u^2)} \left[ \frac{\partial}{\partial u} (uv \frac{\partial}{\partial u}) + \frac{\partial}{\partial v} (uv \frac{\partial}{\partial v}) + \frac{\partial}{\partial \phi} \left( \frac{v^2 + u^2}{uv} \frac{\partial}{\partial \phi} \right) \right] \quad \text{(The Laplacian)}$$

- Separation of Variables :

$$\text{Let } F(u, v, \phi) = U(u)V(v)\Phi(\phi)$$

$$\frac{\partial}{\partial u} (uv \frac{\partial F}{\partial u}) = \frac{\partial}{\partial u} (uv U' V \Phi) = uv U'' V \Phi + v U' V' \Phi$$

$$\frac{\partial}{\partial v} (uv \frac{\partial F}{\partial v}) = \frac{\partial}{\partial v} (uv U V' \Phi) = uv U V'' \Phi + u U V' \Phi$$

$$\frac{\partial}{\partial \phi} \left( \frac{v^2 + u^2}{uv} \frac{\partial F}{\partial \phi} \right) = \frac{\partial}{\partial \phi} \left( \frac{v^2 + u^2}{uv} U V \Phi \right) = \frac{v^2 + u^2}{uv} U V \Phi''$$

$$\Rightarrow \nabla^2 F = \frac{1}{uv(v^2 + u^2)} \left[ uv U'' V \Phi + v U' V' \Phi + uv U V'' \Phi + u U V' \Phi + \frac{v^2 + u^2}{uv} U V \Phi'' \right]$$

$$\text{Dividing by } F \Rightarrow \frac{1}{uv(v^2 + u^2)} \left[ \frac{uv U''}{U} + \frac{v U'}{V} + \frac{uv V''}{V} + \frac{u V'}{V} + \frac{v^2 + u^2}{uv} \frac{\Phi''}{\Phi} \right] = 0$$

$$\Rightarrow \frac{1}{uv^2} \left[ \underbrace{\frac{(u^2 v^2 U'')}{U} + \frac{uv^2 U'}{V}}_{\lambda} + \underbrace{u^2 v^2 V''}_{V} + \underbrace{v u^2 V'}_{V} \right] * \frac{1}{u^2 + v^2} + \frac{\Phi''}{\Phi} = 0$$

$$\Rightarrow \boxed{\frac{\Phi''}{\Phi} + \lambda = 0} \quad -(1)$$

$$\frac{1}{u^2 + v^2} \left[ v^2 \left( \frac{u^2 U''}{U} + u U' \right) + u^2 \left( \frac{v^2 V''}{V} + v V' \right) \right] = \lambda$$

$$\Rightarrow v^2 \left( \frac{u^2 U''}{U} + u U' \right) + u^2 \left( \frac{v^2 V''}{V} + v V' \right) = \lambda v^2 + \lambda u^2$$

→ Continue next page

46. Find the Cauchy-Riemann eqs in Polar coord.:

$$z = r e^{i\theta}$$

$$f(z) = u(r, \theta) + i v(r, \theta)$$

$$\frac{\partial f}{\partial r} = \frac{df}{dz} \frac{\partial z}{\partial r} = \frac{df}{dz} e^{i\theta} \Rightarrow \frac{df}{dz} = e^{-i\theta} \frac{\partial f}{\partial r} \quad - (1)$$

$$\frac{\partial f}{\partial \theta} = \frac{df}{dz} \frac{\partial z}{\partial \theta} = \frac{df}{dz} (i r e^{i\theta}) \Rightarrow \frac{df}{dz} = -i e^{-i\theta} \frac{\partial f}{\partial \theta} \quad - (2)$$

$$\frac{\partial f}{\partial r} = \frac{\partial u}{\partial r} + i \frac{\partial v}{\partial r}$$

$$\frac{\partial f}{\partial \theta} = \frac{\partial u}{\partial \theta} + i \frac{\partial v}{\partial \theta}$$

Using (1) and (2), substitute  $\partial f/\partial r$  and  $\partial f/\partial \theta$ :

$$\frac{df}{dz} = e^{-i\theta} \frac{\partial u}{\partial r} + i e^{-i\theta} \frac{\partial v}{\partial r} \quad - (1)'$$

$$\frac{df}{dz} = -i e^{-i\theta} \frac{\partial u}{\partial \theta} + \frac{i e^{-i\theta}}{r} \frac{\partial v}{\partial \theta} \quad - (2)'$$

$$(1)' = (2)' \Rightarrow \text{divide both by } e^{-i\theta} \Rightarrow$$

$$\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta}$$

$$\frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta}$$

— Cauchy-Riemann in Polar coords.

$$[6](a) f(z) = \frac{iz}{|z|^2} \quad \cancel{\text{if } (x+iy) \neq 0}$$

$$f(z) = \frac{i(x+iy)}{x^2+y^2} = \frac{-y}{x^2+y^2} + i \frac{x}{x^2+y^2}$$

$$u(x,y) = \frac{-y}{x^2+y^2}, \quad v(x,y) = \frac{x}{x^2+y^2}$$

$$\frac{\partial u}{\partial x} = \frac{2xy}{(x^2+y^2)^2}, \quad \frac{\partial v}{\partial y} = \frac{-2xy}{(x^2+y^2)^2}$$

analytic  
is not)

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} \Rightarrow f(z) \text{ is not analytic}$$

$\Rightarrow$  There are not harmonic since  $f(z) \uparrow$

$$(b) f(z) = \ln(z) = \ln|z| + i(\theta + 2n\pi); \tan\theta = \frac{y}{x}$$

for each  $z$ ,  $\ln z$  has ~~one~~ an infinite set of values

But if  $0 \leq \theta \leq 2\pi \Rightarrow \ln z$  has one value.

Suppose the interval is  $0 \leq \theta \leq 2\pi$ .

Method 1: Using Cauchy-Riemann in Polar coordinates:

$$\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta} \quad \left. \right\}$$

$$\frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta} \quad \left. \right\}$$

$$f(z) = \ln|z| + i\theta$$

$$u(r, \theta) = \ln|r|, \quad \frac{\partial u}{\partial r} = \frac{1}{r} \Rightarrow \frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta} \quad \checkmark$$

$$v(r, \theta) = \theta, \quad \frac{\partial v}{\partial r} = 0$$

$$\frac{\partial v}{\partial r} = 0 = \frac{\partial u}{\partial \theta} \Rightarrow \frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta} = 0 \quad \checkmark$$

$\Rightarrow f(z)$  is analytic

$\Rightarrow$  by defult:  $u$  and  $v$  are harmonic functions

$$\Rightarrow \nabla^2 u = \nabla^2 v = 0 \quad (\text{since } f(z) \text{ is analytic})$$