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Do not forget to write your name and staple the pages together!

Final exam

1. **Dimensional analysis; [10 points]** The Navier-Stokes equation, which describes the motion of a viscous fluid, has the form

$$\rho \left[\frac{\partial \mathbf{v}}{\partial t} + (\mathbf{v} \nabla) \cdot \mathbf{v} \right] = -\nabla p + \mu \Delta \mathbf{v} + \mathbf{f}, \quad (1)$$

where ρ is the density, \mathbf{v} is the velocity field, p is the pressure, μ is the viscosity coefficient, and \mathbf{f} represents “other” forces *per unit volume*, such as gravity or centrifugal force. Find the physical dimension of the coefficient μ [4 points] and prove explicitly that all five terms in Eq. (1) have the same physical dimension [6 points].

2. **Perturbation theory/Taylor expansion [10 points]** Consider the following algebraic equation

$$x^2 - 3x - 4 = (1 - \varepsilon) \cos x, \quad (2)$$

where $\varepsilon \ll 1$ is a small constant. Eq. (2) generally has two roots, which are functions of the parameter ε . Calculate the *positive* root $x(\varepsilon)$ up to the first order in ε . I.e., find the coefficients $x_{0,1}$ in the Taylor expansion of the function $x(\varepsilon) > 0$:

$$x(\varepsilon) = x_0 + x_1 \varepsilon + \dots \quad (3)$$

3. **Gradient [10 points]** Consider a temperature field in two dimensions

$$T(x, y) = \sinh(x) \cos(x + y), \quad (4)$$

where $\sinh(x) = (e^x - e^{-x})/2$ is the hyperbolic sine function.

- (a) [1 point] Is $T(x, y)$ a vector or scalar field? Is $(\text{grad } T)$ a vector or scalar field?
(b) [5 points] Calculate $(\text{grad } T)$ for arbitrary x and y .
(c) [2 points] Calculate $(\text{grad } T)$ at the point $(\pi/8, \pi/8)$.
(d) [2 points] Calculate a unit vector in the direction tangent to the line of constant temperature at the point $(\pi/8, \pi/8)$.

4. **Dirac delta-function; [10 points]** Calculate the following integrals

(a) [5 points] $I_1 = \int_0^{\infty} \cos x \delta\left(x^2 + \frac{\pi}{2}x - \frac{\pi^2}{2}\right) dx;$

(b) [5 points] $I_2 = \int_{-\infty}^{\infty} \cos x \delta\left(x^2 + \frac{\pi}{2}x - \frac{\pi^2}{2}\right) dx.$

5. **Fourier transform; [10 points]** The temperature $T(x, t)$ in an infinitely long, thin rod satisfies the heat equation

$$\frac{\partial T}{\partial t} = \lambda \frac{\partial^2 T}{\partial x^2}, \quad (5)$$

where λ is the heat conductivity. Suppose the temperature is given at time $t = 0$ by $T(x, 0) = \theta(x)e^{-\alpha x}$, where $\theta(x)$ is the unit step function (0 for $x < 0$ and 1 for $x > 0$) and $\lambda > 0$.

- (a) [5 points] Find the Fourier transform $T(k, 0)$ of $T(x, 0)$.
- (b) [5 points] Find $T(x, t)$ at an arbitrary time t in terms of an integral over k ; *Hint: Use the Fourier transform of Eq. (5) with respect to the position, x , but NOT the time, t .*
6. **Fourier transform; [10 points]** Develop the Fourier series representation for the variable-width square wave (*Note: These types of functions are important in electronic music*)

$$f(t) = \begin{cases} 1, & \text{if } t^2 < t_0^2; \\ 0, & \text{if } t^2 \geq t_0^2, \end{cases} \quad (6)$$

in the interval $[-\pi, \pi]$. In Eq. (6), t_0 is a constant such that $0 < t_0 < \pi$.

7. **Residue theorem; [15 points]** Evaluate the following integral

$$I(a) = \int_0^{2\pi} \frac{d\phi}{2\pi} \frac{1}{a + \cos \phi}, \quad (7)$$

where a is an arbitrary constant. You should use the following steps:

- (a) [1 point] Express the cosine function in terms of the variable $z = e^{i\phi}$, where ϕ is the angle.
- (b) [2 point] Express Eq. (7) as an integral over the complex variable z by noticing that $dz = izd\phi$ (prove it).
- (c) [2 points] Identify the contour of integration in the complex z -plane, which corresponds to the limits of integration in (7).
- (d) [10 points] Evaluate the complex integral using the residue theorem. (If you are unable to do it for arbitrary a [10 points], consider the limits of small a [5 points] and large a [5 points], i.e., $|a| \ll 1$ and $|a| \gg 1$).