

1. (a) Carry out the integral

$$\int_{-\infty}^{\infty} dz \frac{\sin(z)}{z}$$

- (b) Evaluate  $(-i)^{1/3}$  in the cut  $z$  plane with a branch cut along the negative real axis and  $\text{Arg}(z) = 0$  along the positive real axis. Evaluate  $(-1)^{1/3}$  just below the cut.

- (c) Calculate the Laurent series of the function

$$f(z) = \frac{1}{z(z-i)^2}$$

around  $z = i$ .

- (d) Legendre's differential equation is given by

$$\frac{d}{dx}(1-x^2)\frac{dy}{dx} + l(l+1)y = 0.$$

Write the equation in the terms of the variable  $t = x - 1$  and write the form of the equation very close to the singularity at  $t = 0$ . What is the lowest order behavior of the solutions near  $t = 0$ . Show that the two solutions are linearly independent.

2. Consider the differential equation

$$\frac{d^2 y}{dt^2} + y = \sin(2t),$$

where the source on the right side of the equation is turned on at  $t = 0$  and the initial conditions  $y(0) = 0$  and  $dy(0)/dt = 0$ .

- (a) Take the Laplace transform of the equation to obtain an equation for  $L(y) = Y(p)$ .
- (b) Write down the inverse transform for  $y(t)$  and evaluate the integral in the complex  $p$  plane to obtain  $y(t)$ .
3. The Legendre Polynomials  $P_l(x)$  form a complete set over the interval  $x \in (-1, 1)$ .

- (a) Use fact that  $P_0(1) = 1$  and  $P_1(1) = 1$  and the recursion formula

$$lP_l(x) = (2l-1)xP_{l-1}(x) - (l-1)P_{l-2}(x)$$

to evaluate  $P_l(1)$  for all  $l$ . What is  $P_l(-1)$  for  $l$  even? For  $l$  odd?

- (b) The function  $f(x)$  is  $-1$  for  $x \in (-1, 0)$  and  $1$  for  $x \in (0, 1)$ . Express  $f(x)$  as an infinite sum of Legendre polynomials.

Hint: Use symmetry arguments to simplify the problem and the recursion formula

$$(2l+1)P_l(x) = P'_{l+1} - P'_{l-1}$$

to carry out some of the integration. You can leave your answer in terms of  $P_l(0)$ , which is a known function.

4. Consider the heat conduction in an infinitely long cylindrical solid object of radius  $R$  in which the boundary temperature is maintained at zero. The equation for the temperature  $T(r, t)$  is given by

$$\frac{\partial T}{\partial t} - D \frac{1}{r} \frac{\partial}{\partial r} r \frac{\partial T}{\partial r} = 0,$$

where at  $t = 0$  the temperature is initially uniform  $T(r, t = 0) = T_0$ . Express the space-time dependence of  $T$  in terms of a set of basis functions as

$$T(r, t) = \sum_n C_n R_n(r) T_n(t).$$

- (a) Calculate the equation satisfied by  $R_n(r)$ , define the boundary conditions satisfied by  $R_n$  and check that they are of the correct Sturm-Liouville form. Write the eigenvalues and the orthogonality condition.
- (b) Write down the equation satisfied by  $T_n(t)$  and its solution.
- (c) Using the initial condition for  $T$  at  $t = 0$ , calculate the coefficients  $C_n$  and write the full solution for  $T(r, t)$ .

Hint: the recursion formula

$$\frac{d}{dx}[x^p J_p(x)] = x^p J_{p-1}(x)$$

will be helpful.

- (d) At late time what is the approximate solution for  $T(r, t)$ ? What is the characteristic decay time of the temperature in the cylinder at this late time?