

Welcome to the final problem set!

- Please submit your solutions by 5 PM, Friday May 12.
  - Please use your notes, Mathematica, Wolfram Alpha, and Boas, but no other resources. Include printouts of your work with these programs.
  - Please *cite any references* (source, page number and formula number, as appropriate).
  - You may not consult any other resources such as the internet.
  - Your solutions must be entirely your own work.
  - Please check your results.
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(1) (10 pts.) Solve the initial value problem

$$u'' + 4u' + 4u = 0 \text{ with } u(0) = 0 \text{ and } u'(0) = 2.$$

(2) (20 pts.) Consider the ode

$$u' \sin x = -u \ln u$$

- Describe this equation.
- Solve this equation by any method you would like.
- Solve the initial value problem for the initial condition  $u(\pi/3) = e$ .
- Use mathematica to plot the slope field and your solution. Please include a printout of your solution.
- Is the initial value problem well-posed? If so, name the theorem that guarantees this. If not, give two other solutions that are of a different form. Include a printout of these solutions on the slope field.

(3) (15 pts.) Playing with tops on a rainy rain you encounter this pair of coupled odes

$$\begin{aligned} \frac{d\omega_x}{dt} &= -a\omega_y \\ \frac{d\omega_y}{dt} &= a\omega_x \end{aligned}$$

where the  $\omega$ 's are angular velocities,

$$a = \frac{I_z - I}{I} \omega_z,$$

(which I include only for general interest), and the  $I$ 's are moments of inertia. With initial conditions  $\omega_x(0) = \omega$  and  $\omega_y(0) = 0$ , solve these coupled equations using Laplace transforms.

(4) (30 pts.) Consider the differential equation

$$u'' + \left( \frac{\lambda}{x} - \frac{1}{4} - \frac{\ell(\ell+1)}{x^2} \right) u = 0,$$

where  $\ell$  is a non-vanishing integer and  $x$  is a positive real number. We'll solve the eigenvalue problem for  $\lambda$ .

- (a) The function  $u$  satisfies  $u \rightarrow 0$  as  $x \rightarrow \infty$ . Find the solution in asymptopia.
- (b) The function  $u$  is finite at the origin. Solve the ode in the neighborhood of  $x = 0$ .
- (c) Use the results of the previous parts to change dependent variables from  $u(x)$  to  $v(x)$ . Verify that you then obtain the ode

$$xv'' + (2\ell + 2 - x)v' + (\lambda - \ell - 1)v = 0$$

- (d) Is this linear operator self-adjoint? If not, what function would make it self-adjoint?
  - (e) Solve this ode.
  - (f) Show that if the solution  $u(x)$  satisfies the BC's then  $\lambda$  is an integer.
  - (g) Name this special function! How is  $\lambda$  related to the usual integer label?
- (5) (35 pts.) To find the electric (or scalar) potential inside a spherical surface of radius  $R$  you can solve the Laplace equation

$$\nabla^2 V = 0.$$

Let's assume that surface is maintained at a constant, non-vanishing potential  $V_o$  on  $\pi > \theta > \pi/2$  and 0 V on  $0 < \theta < \pi/2$ .

- (a) In a region with no charges, derive the above partial differential equation using Gauss's law,

$$\nabla \cdot \vec{E} = \rho/\epsilon_o,$$

and the definition of the electric potential  $\vec{E} = -\nabla V$ .

- (b) Write down the partial differential equation in terms of spherical coordinates.
  - (c) What can you say about the  $\phi$  part of the equation? There is a nice simplification here. Please do not go on until you have found it. Please ask if you are puzzled.
  - (d) Separate variables and solve the resulting odes.
  - (e) Write down a general solution for  $V(r, \theta)$ .
  - (f) Determine the specific solution for the boundary conditions given above.
- (6) (Optional) Compose a poem on one or more mathematical methods of 320. For instance you might write a soliloquy for your favorite Bessel function.