HW 2

Physics 3041 Mathematical Methods for Physicists

Spring 2021 University of Minnesota, Twin Cities

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May 13, 2021 Compiled on May 13, 2021 at 10:26am

Contents

1	Problem 2.2.3	2
2	Problem 2.2.10 (or part a of problem 2)	4
3	Problem 2.2.11 (or part b of problem 2) 3.1 part (1)	6 6 7
4	Problem 3 4.1 Part (a) 4.2 Part b	9 9 10
5	Problem 4 5.1 Part a 5.2 Part b	12 12 13

1 Problem 2.2.3

Evaluate $\int_0^1 e^{\sqrt{x}} dx$. Show that $\int_0^\infty e^{-x^4} dx = \Gamma\left(\frac{5}{4}\right)$

Solution

Let $y = \sqrt{x}$. Therefore

$$\frac{dy}{dx} = \frac{1}{2}\frac{1}{\sqrt{x}}$$
$$= \frac{1}{2}\frac{1}{y}$$

And

$$dx = 2ydy$$

When x = 0, y = 0 and when x = 1, y = 1. Substituting this back into $\int_0^1 e^{\sqrt{x}} dx$ gives $\int_0^1 e^y (2ydy) = 2 \int_0^1 y e^y dy$. This integral is evaluated using integration by parts.

$$udv = uv|_0^1 - \int_0^1 v du$$

Let u = y and $dv = e^y$, then du = dy and $v = e^y$. The above becomes

$$2\left(\int_{0}^{1} ye^{y} dy\right) = 2\left(uv|_{0}^{1} - \int_{0}^{1} v du\right)$$
$$= 2\left(ye^{y}|_{0}^{1} - \int_{0}^{1} e^{y} dy\right)$$
$$= 2\left(\left(e^{1} - 0\right) - e^{y}|_{0}^{1}\right)$$
$$= 2(e - (e - 1))$$
$$= 2(e - e + 1)$$
$$= 2$$

Hence

$$\int_0^1 e^{\sqrt{x}} dx = 2$$

For the second part of the question asking to evaluate $\int_0^\infty e^{-x^4} dx$, let

$$x = y^{\frac{1}{4}}$$

Then

$$\frac{dx}{dy} = \frac{1}{4}y^{\left(\frac{1}{4}-1\right)}$$

When x = 0, y = 0 and when $x = \infty$, $y = \infty$. Hence the above integral becomes

$$\int_{0}^{\infty} e^{-x^{4}} dx = \int_{0}^{\infty} e^{-y} \left(\frac{1}{4} y^{\left(\frac{1}{4}-1\right)} dy \right)$$
$$= \frac{1}{4} \int_{0}^{\infty} y^{\left(\frac{1}{4}-1\right)} e^{-y} dy$$
(1)

Comparing the above to integral (2.1.39) in the book which says

$$F(n) = \int_0^\infty y^n e^{-y} dy \tag{2}$$

$$\Gamma(n) = F(n-1) \tag{3}$$

Then putting $n = \frac{1}{4}$ in (3) gives

$$\Gamma\left(\frac{1}{4}\right) = F\left(\frac{1}{4} - 1\right)$$
$$= \int_0^\infty y^{\left(\frac{1}{4} - 1\right)} e^{-y} dy$$

Which is (1). This means that

$$\int_0^\infty y^{\left(\frac{1}{4}-1\right)} e^{-y} dy = \Gamma\left(\frac{1}{4}\right)$$

Hence

$$\frac{1}{4} \int_0^\infty y^{\left(\frac{1}{4}-1\right)} e^{-y} dy = \frac{1}{4} \Gamma\left(\frac{1}{4}\right)$$
(4)

To obtain the final form, the following property of Gamma functions is used

 $\Gamma(n+1) = n\Gamma(n)$

Which means that when $n = \frac{1}{4}$, the above becomes

$$\Gamma\left(\frac{1}{4}+1\right) = \frac{1}{4}\Gamma\left(\frac{1}{4}\right)$$
$$\Gamma\left(\frac{5}{4}\right) = \frac{1}{4}\Gamma\left(\frac{1}{4}\right)$$

Using this in (4) shows that

$$\frac{1}{4}\int_0^\infty y^{\left(\frac{1}{4}-1\right)}e^{-y}dy = \Gamma\left(\frac{5}{4}\right)$$

Which implies

$$\int_0^\infty e^{-x^4} dx = \Gamma\left(\frac{5}{4}\right)$$

Which is what we are asked to show.

Problem 2.2.10. Consider

$$I = \int_0^1 \frac{t-1}{\ln t}.$$

Think of the t in t - 1 as the a = 1 limit of t^a . Let I(a) be the corresponding integral. Take the a derivative of both sides (using $t^a = e^{a \ln t}$) and evaluate dI/daby evaluating the corresponding integral by inspection. Given dI/da obtain I by performing the indefinite integral of both sides with respect to a. Determine the constant of integration using your knowledge of I(0). Show that the original integral equals $\ln 2$.

Figure 1: Problem statment

Solution

Let

$$I(a) = \int_0^1 \frac{t^a - 1}{\ln t} dt$$

Where a = 1 for the specific integral in this problem. The above is the parametrized general form. Taking derivative w.r.t *a* gives

$$\frac{dI(a)}{da} = \frac{d}{da} \left(\int_0^1 \frac{t^a - 1}{\ln t} dt \right)$$

$$= \int_0^1 \frac{d}{da} \left(\frac{t^a - 1}{\ln t} \right) dt$$

$$= \int_0^1 \frac{1}{\ln t} \frac{d}{da} (t^a - 1) dt$$
(1)

But

$$\frac{d}{da}(t^a - 1) = \frac{d}{da} \left(e^{a \ln t} - 1 \right)$$
$$= \ln(t) \left(e^{a \ln t} \right)$$
(2)

Substituting (2) into (1) gives

$$\frac{dI(a)}{da} = \int_0^1 \frac{1}{\ln t} \left(\ln(t) \left(e^{a \ln t} \right) \right) dt$$

$$= \int_0^1 e^{a \ln t} dt$$

$$= \int_0^1 t^a dt$$

$$= \frac{t^{a+1}}{a+1} \Big|_0^1$$

$$= \frac{1}{1+a} \qquad a \neq -1$$
(3)

Integrating the above is used to I(a) gives

$$I(a) = \int_0^a \frac{1}{1+\tau} d\tau$$

= $\ln(1+\tau) \Big|_0^a$
= $\ln(1+a) - \ln(1)$
= $\ln(1+a) \quad a \neq -1$

When a = 1 the above becomes

$$I(1) = \int_0^1 \frac{t-1}{\ln t} dt$$
$$= \ln(1+1)$$
$$= \ln(2)$$

Hence

$$\int_0^1 \frac{t-1}{\ln t} dt = \ln(2)$$

Problem 2.2.11. Given

$$\int_0^\infty e^{-ax} \sin kx \, dx = \frac{k}{a^2 + k^2},$$

evaluate $\int_0^\infty x e^{-ax} \sin kx dx$ and $\int_0^\infty x e^{-ax} \cos kx dx$.

Figure 2: Problem statment

Solution

3.1 part (1)

$$I = \int_0^\infty e^{-ax} \sin kx dx$$

Taking derivative w.r.t *a* gives

$$\frac{dI}{da} = \frac{d}{da} \left(\int_0^\infty e^{-ax} \sin kx dx \right)$$
$$= \int_0^\infty \frac{d}{da} (e^{-ax} \sin kx) dx$$
$$= \int_0^\infty -x e^{-ax} \sin kx dx$$
$$= -\int_0^\infty x e^{-ax} \sin kx dx$$

Which is the integral the problem is asking to find. Therefore, since *I* is also given as $\frac{k}{a^2+k^2}$ then

$$-\int_0^\infty x e^{-ax} \sin kx dx = \frac{d}{da} \left(\frac{k}{a^2 + k^2}\right)$$
$$= k \frac{d}{da} \left(\frac{1}{a^2 + k^2}\right)$$
$$= k(-1) \left(a^2 + k^2\right)^{-2} (2a)$$
$$= -\frac{2ak}{\left(a^2 + k^2\right)^2}$$

Therefore

$$\int_0^\infty x e^{-ax} \sin kx dx = \frac{2ak}{\left(a^2 + k^2\right)^2}$$

3.2 part (2)

$$I = \int_0^\infty e^{-ax} \sin kx dx$$

Taking derivative w.r.t. k gives

$$\frac{dI}{dk} = \frac{d}{dk} \left(\int_0^\infty e^{-ax} \sin kx dx \right)$$
$$= \int_0^\infty \frac{d}{dk} (e^{-ax} \sin kx) dx$$
$$= \int_0^\infty e^{-ax} \frac{d}{dk} (\sin kx) dx$$
$$= \int_0^\infty x e^{-ax} \cos kx dx$$

Which is the integral the problem is asking to find. Therefore, since *I* is also given as $\frac{k}{a^2+k^2}$ then

$$\int_{0}^{\infty} xe^{-ax} \cos kx dx = \frac{d}{dk} \left(\frac{k}{a^{2} + k^{2}}\right)$$
$$= \frac{\left(a^{2} + k^{2}\right) - k(2k)}{\left(a^{2} + k^{2}\right)^{2}}$$
$$= \frac{a^{2} + k^{2} - 2k^{2}}{\left(a^{2} + k^{2}\right)^{2}}$$
$$= \frac{a^{2} - k^{2}}{\left(a^{2} + k^{2}\right)^{2}}$$

Hence

$$\int_{0}^{\infty} x e^{-ax} \cos kx dx = \frac{a^2 - k^2}{\left(a^2 + k^2\right)^2}$$

4 Problem 3

3. The probability to find a particle at position between x and x + dx is

$$P(x)dx = A\exp(-\alpha x^2 + \beta x^3)dx,$$

where A, α , and β are positive parameters. By the definition of probability,

$$\int_{-\infty}^{\infty} P(x)dx = 1.$$

Treat β as a small parameter, i.e., for any given x, you can view P(x) as a function of β and expand it around $\beta = 0$.

- (a) Find A to the first order of β . (15 points)
- (b) Find the average position

$$\bar{x} = \int_{-\infty}^{\infty} x P(x) dx$$

to the first order of β . (25 points)

Figure 3: Problem statment

Solution

4.1 Part (a)

$$P(x,\beta) = Ae^{-\alpha x^2 + \beta x^3}$$

Expanding around $\beta = 0$ by fixing *x*, gives

$$P(x,\beta) = P(x,0) + \beta \left. \frac{\partial P}{\partial \beta} \right|_{\beta=0} + \left. \frac{\beta^2}{2!} \left. \frac{\partial^2 P}{\partial \beta^2} \right|_{\beta=0} + \cdots$$
(1)

But

$$P(x,0) = Ae^{-\alpha x^2} \tag{2}$$

And

$$\frac{\partial P}{\partial \beta} = Ax^3 e^{-\alpha x^2 + \beta x^3} \tag{3}$$

No need to take more derivatives since the problem is asking for first order of β . Substituting (2,3) into (1) gives

$$P(x,\beta) = Ae^{-\alpha x^{2}} + \beta Ax^{3}e^{-\alpha x^{2} + \beta x^{3}}\Big|_{\beta=0} + \cdots$$
$$= Ae^{-\alpha x^{2}} + \beta Ax^{3}e^{-\alpha x^{2}} + \cdots$$
(4)

Using the above in the definition $\int_{-\infty}^{\infty} P(x) dx = 1$ gives

$$\int_{-\infty}^{\infty} \left(Ae^{-\alpha x^2} + \beta Ax^3 e^{-\alpha x^2}\right) dx = 1$$
$$A\left(\int_{-\infty}^{\infty} e^{-\alpha x^2} dx + \beta \int_{-\infty}^{\infty} x^3 e^{-\alpha x^2} dx\right) = 1$$
(5)

But

$$\int_{-\infty}^{\infty} x^3 e^{-\alpha x^2} dx = 0$$

This is because $e^{-\alpha x^2}$ is an even function over $(-\infty, +\infty)$ and x^3 is odd. Eq (5) now simplifies to

$$A\int_{-\infty}^{\infty}e^{-\alpha x^2}dx=1$$

But $\int_{-\infty}^{\infty} e^{-\alpha x^2} dx = \sqrt{\frac{\pi}{\alpha}}$ ($\alpha > 0$) because it is standard Gaussian integral. The above now becomes

$$A\sqrt{\frac{\pi}{\alpha}} = 1$$
$$A = \sqrt{\frac{\alpha}{\pi}} \qquad \alpha > 0$$

4.2 Part b

$$\bar{x} = \int_{-\infty}^{\infty} x P(x) dx$$

Using Eq. (4) from part (a), the above becomes

$$\bar{x} = \int_{-\infty}^{\infty} x \left(A e^{-\alpha x^2} + \beta A x^3 e^{-\alpha x^2} \right) dx$$
$$= A \int_{-\infty}^{\infty} x e^{-\alpha x^2} dx + A \int_{-\infty}^{\infty} \beta x^4 e^{-\alpha x^2} dx$$

But $\int_{-\infty}^{\infty} xe^{-\alpha x^2} dx = 0$ since $e^{-\alpha x^2}$ is an even function over $(-\infty, +\infty)$ and x is an odd function. The above simplifies to

$$\bar{x} = A\beta \int_{-\infty}^{\infty} x^4 e^{-\alpha x^2} dx \tag{6}$$

To evaluate the above, starting from the standard Gaussian integral given by

$$I(\alpha) = \int_{-\infty}^{\infty} e^{-\alpha x^2} dx = \sqrt{\frac{\pi}{\alpha}}$$

Taking derivative w.r.t α of both sides of the above results in

$$I'(\alpha) = \int_{-\infty}^{\infty} \frac{d}{d\alpha} e^{-\alpha x^2} dx = \frac{d}{d\alpha} \sqrt{\frac{\pi}{\alpha}}$$
$$= \int_{-\infty}^{\infty} -x^2 e^{-\alpha x^2} dx = \sqrt{\pi} \left(-\frac{1}{2}\right) \alpha^{-\frac{3}{2}}$$
$$= \int_{-\infty}^{\infty} x^2 e^{-\alpha x^2} dx = \frac{\sqrt{\pi}}{2} \alpha^{-\frac{3}{2}}$$

Taking one more derivative w.r.t α gives

$$I''(\alpha) = \int_{-\infty}^{\infty} \frac{d}{d\alpha} x^2 e^{-\alpha x^2} dx = \frac{d}{d\alpha} \left(\frac{\sqrt{\pi}}{2} \alpha^{-\frac{3}{2}} \right)$$
$$= \int_{-\infty}^{\infty} -x^4 e^{-\alpha x^2} dx = \frac{\sqrt{\pi}}{2} \left(-\frac{3}{2} \alpha^{-\frac{5}{2}} \right)$$
$$= \int_{-\infty}^{\infty} x^4 e^{-\alpha x^2} dx = \frac{\sqrt{\pi}}{2} \left(\frac{3}{2} \alpha^{-\frac{5}{2}} \right)$$

Now the integrand is the one we want. This shows that

$$\int_{-\infty}^{\infty} x^4 e^{-\alpha x^2} dx = \frac{3\sqrt{\pi}}{4\alpha^{\frac{5}{2}}}$$

Using the above result in (6) gives

$$\bar{x} = A\beta \left(\frac{3\sqrt{\pi}}{4\alpha^{\frac{5}{2}}}\right)$$

But $A = \sqrt{\frac{\alpha}{\pi}}$ from part(a). Hence the above becomes

$$\bar{x} = \sqrt{\frac{\alpha}{\pi}} \beta \left(\frac{3\sqrt{\pi}}{4\alpha^{\frac{5}{2}}} \right)$$
$$= \alpha^{\frac{1}{2}} \beta \frac{3}{4\alpha^{\frac{5}{2}}}$$
$$= \beta \frac{3}{4\alpha^{\frac{5}{2}-\frac{1}{2}}}$$
$$= \frac{3}{4} \frac{\beta}{\alpha^{2}} \qquad \alpha > 0$$

5 Problem 4

4. A container of volume V encloses a neutrino gas of temperature T. The number of neutrinos with energy between E and E + dE is

$$dN = \left(\frac{4\pi V}{h^3 c^3}\right) \frac{E^2}{\exp[E/(kT)] + 1} dE,$$

where h is the Planck constant, c is the speed of light, and k is the Boltzmann constant.

(a) Express the total energy density of the neutrino gas in terms of a dimensional factor multiplying a dimensionless integral. Show that the factor has the correct dimension. (10 points).

(b) Follow the discussion of a photon gas and evaluate the dimensionless integral. (20 points).

Figure 4: Problem statment

Solution

5.1 Part a

$$dN = \left(\frac{4\pi V}{h^3 c^3}\right) \frac{E^2}{1 + e^{\frac{E}{kT}}} dE$$

The total energy is therefore

$$E_{total} = \int E dN$$

Hence the energy density ρ is

$$\rho = \frac{1}{V} \int E dN$$

$$= \frac{1}{V} \int_{0}^{\infty} \left(\frac{4\pi V}{h^{3}c^{3}}\right) \frac{EE^{2}}{1 + e^{\frac{E}{kT}}} dE$$

$$= \left(\frac{1}{V}\right) \left(\frac{4\pi V}{h^{3}c^{3}}\right) \int_{0}^{\infty} \frac{E^{3}}{1 + e^{\frac{E}{kT}}} dE$$

$$= \frac{4\pi}{h^{3}c^{3}} \int_{0}^{\infty} \frac{E^{3}}{1 + e^{\frac{E}{kT}}} dE$$
(1)

k (Boltzmann constant) has units of $\frac{[J]}{[K]}$ where *J* is joule and *K* is temperature in Kelvin. Hence units of $\frac{E}{kT}$ is $\frac{[J]}{[K]}$ which is dimensionless. Let

$$x = \frac{E}{kT}$$

Therefore $\frac{dx}{dE} = \frac{1}{kT}$ When E = 0, x = 0 and when $E = \infty, x = \infty$. Substituting this into the integral in (1) gives

$$\int_{0}^{\infty} \frac{E^{3}}{1 + e^{\frac{E}{kT}}} dE = \int_{0}^{\infty} \frac{(xkT)^{3}}{1 + e^{x}} (kTdx)$$
$$= (kT)^{4} \int_{0}^{\infty} \frac{x^{3}}{1 + e^{x}} dx$$
(2)

Substituting (2) into (1) gives

$$\rho = \left(\frac{4\pi}{h^3 c^3}\right) (kT)^4 \int_0^\infty \frac{x^3}{1+e^x} dx \tag{3}$$

Units of *c* (speed of light) is $\frac{[L]}{[T]}$ where [L] is length in meters and [T] is time in seconds. Units for Planck constant *h* is [J][T] (Joule-second). Therefore the $\frac{factor}{h^3c^3} (kT)^4$ above in (3) in front of the integral has units

$$\left(\frac{4\pi}{h^{3}c^{3}}\right) (kT)^{4} = \frac{1}{([J][T])^{3} \left(\frac{[L]}{[T]}\right)^{3}} \left(\frac{[J]}{[K]}[K]\right)^{4}$$
$$= \frac{1}{[J]^{3}[L]^{3}} ([J])^{4}$$
$$= \frac{[J]}{[L]^{3}}$$

Which has the correct units of <u>energy density</u>. Let this factor be called $\Phi = \left(\frac{4\pi}{h^3c^3}\right)(kT)^4$. Then (3) can be written as

$$\rho = \Phi \int_0^\infty \frac{x^3}{1 + e^x} dx$$

5.2 Part b

The dimensionless integral found in part (a) is

$$I = \int_0^\infty \frac{x^3}{e^x + 1} dx \tag{1}$$

But

$$\frac{1}{e^x + 1} = \frac{1}{e^x - 1} - 2\frac{1}{e^{2x} - 1}$$

We did the above, to make the denominator has the form $e^x - 1$, which is easier to work with following the lecture notes than working with $e^x + 1$. Eq (1) now becomes

$$I = \int_0^\infty \frac{x^3}{e^x - 1} dx - 2 \int_0^\infty \frac{x^3}{e^{2x} - 1} dx$$
(2)

The first integral has the standard form $\int_0^\infty \frac{x^n}{e^x - 1} dx$. Hence

$$\int_0^\infty \frac{x^3}{e^x - 1} = (3!)\xi(4)$$

(Derivations of the above is given at the end of this problem). Now we evaluate on the second integral in (2). Let y = 2x, then $\frac{dy}{dx} = 2$. The limits do not change. The integral becomes

$$\int_0^\infty \frac{\frac{y^3}{8}}{e^y - 1} \frac{dy}{2} = \frac{1}{16} \int_0^\infty \frac{y^3}{e^y - 1} dy$$

We see that $\int_0^\infty \frac{y^3}{e^y - 1} dy$ now has the same form as the first integral. Hence $\int_0^\infty \frac{y^3}{e^y - 1} dy = (3!)\xi(4)$. Putting these two results back into (2) gives the final result

$$I = (3!)\xi(4) - 2\left(\frac{1}{16}(3!)\xi(4)\right)$$
$$= (3!)\xi(4)\left(1 - 2\left(\frac{1}{16}\right)\right)$$
$$= (6)\xi(4)\left(1 - \frac{1}{8}\right)$$
$$= (6)\xi(4)\frac{7}{8}$$
$$= \frac{21}{4}\xi(4)$$

But from class handout, $\xi(4) = \frac{\pi^4}{90}$. Hence

$$\int_0^\infty \frac{x^3}{e^x + 1} dx = \frac{21}{4} \left(\frac{\pi^4}{90}\right)$$
$$= \frac{7}{4} \left(\frac{\pi^4}{30}\right)$$
$$= \frac{7}{120} \pi^4$$
$$\approx 5.6822$$

Using this in the result obtained in part (a) gives the energy density as

$$\rho = \Phi \int_0^\infty \frac{x^3}{1 + e^x} dx$$
$$= \left(\frac{7\pi^4}{120}\right) \left(\frac{4\pi}{h^3 c^3}\right) (kT)^4$$

Derivation of the integral

In the above, we used the result that $\int_0^\infty \frac{x^n}{e^x - 1} dx = (n!)\xi(n+1)$. For n = 3 this becomes $(3!)\xi(4)$.

To show how this came above, we start by multiplying the numerator and denominator of the integrand by e^{-x} . This gives

$$\int_0^\infty \frac{x^n e^{-x}}{1 - e^{-x}} dx \tag{3}$$

Let $y = e^{-x}$ then

$$\frac{e^{-x}}{1-e^{-x}} = \frac{y}{1-y}$$
$$= y(1+y+y^2+y^3+\cdots)$$
$$= y+y^2+y^3+\cdots$$
$$= \sum_{k=1}^{\infty} y^k$$
$$= \sum_{k=1}^{\infty} e^{-kx}$$

Using the above sum in Eq (3) gives

$$\int_0^\infty \frac{x^n e^{-x}}{1 - e^{-x}} dx = \int_0^\infty x^n \sum_{k=1}^\infty e^{-kx} dx$$
$$= \sum_{k=1}^\infty \int_0^\infty x^n e^{-kx} dx$$

Let z = kx. Then $\frac{dz}{dx} = k$. When x = 0, z = 0 and when $x = \infty, z = \infty$. The above becomes

$$\int_0^\infty \frac{x^n e^{-x}}{1 - e^{-x}} dx = \sum_{k=1}^\infty \int_0^\infty \left(\frac{z}{k}\right)^n e^{-z} \left(\frac{dz}{k}\right)$$
$$= \sum_{k=1}^\infty \frac{1}{k^{n+1}} \int_0^\infty z^n e^{-z} dz$$
$$= \sum_{k=1}^\infty \frac{1}{k^{n+1}} \left(\int_0^\infty x^n e^{-x} dx\right)$$

But $\int_0^\infty x^n e^{-x} dx = n!$, which can be shown by integration by parts repeatedly *n* times. The above integral now becomes

$$\int_0^\infty \frac{x^n e^{-x}}{1 - e^{-x}} dx = (n!) \sum_{k=1}^\infty \frac{1}{k^{n+1}}$$

The sum $\sum_{k=1}^{\infty} \frac{1}{k^{n+1}}$ is called the <u>Zeta function</u> $\zeta(n+1)$. When n = 3 the above result becomes

$$\int_0^\infty \frac{x^3}{e^x - 1} dx = (3!) \sum_{k=1}^\infty \frac{1}{k^4} = (3!)\zeta(4)$$

Which is the result used earlier.