NATURAL SCIENCES TRIPOS
Part IB

Wednesday, 15 June, 2022 9:00am to 12:00pm

## MATHEMATICS (2)

## Before you begin read these instructions carefully:

You may submit answers to no more than six questions. All questions carry the same number of marks.
The approximate number of marks allocated to a part of a question is indicated in the right hand margin.
Write on one side of the paper only and begin each answer on a separate sheet.

## At the end of the examination:

Each question has a number and a letter (for example, 6B).
Tie up each answer in a separate bundle, marked with the question number.
Do not join the bundles together.
For each bundle, a gold cover sheet must be completed and attached to the bundle.
A separate green master cover sheet listing all the questions attempted must also be completed.
Every cover sheet must bear your examination number and desk number.

Calculators are not permitted in this examination.

STATIONERY REQUIREMENTS
6 gold cover sheets and treasury tags
Green master cover sheet
Script paper
Rough paper

SPECIAL REQUIREMENTS
None

You may not start to read the questions printed on the subsequent pages until instructed to do so by the Invigilator.

1C
Consider the eigenvalue problem

$$
\begin{equation*}
-\left(1-x^{2}\right) y_{n}^{\prime \prime}+3 x y_{n}^{\prime}=\left(n^{2}-1\right) y_{n}, \quad-1 \leqslant x \leqslant 1, \tag{*}
\end{equation*}
$$

where $n \geqslant 1$ is an integer, and $y_{n}$ and $y_{n}^{\prime}$ are finite at $x= \pm 1$.
(a) Rewrite this equation in Sturm-Liouville form and determine the weight function $w(x)$.
(b) Using directly the Sturm-Liouville form, show that any two eigenfunctions $y_{n}$ and $y_{m}$ of ( $*$ ), with $n \neq m$, satisfy the orthogonality condition

$$
\int_{-1}^{1} y_{n}(x) y_{m}(x) w(x) d x=0
$$

Determine a new weight $w_{1}(x)$ so that the first derivatives $y_{n}^{\prime}$ and $y_{m}^{\prime}$ are orthogonal with respect to $w_{1}(x)$.
(c) Using the substitution $x=\cos \theta$, with $\theta \in[0, \pi]$, verify that

$$
y_{n}(x)=\frac{\sin (n \arccos x)}{\sqrt{1-x^{2}}}
$$

is an eigenfunction of $(*)$.
(d) Prove that $y_{n}(x)$ is an algebraic polynomial in $x$ of degree $n-1$ for $n \geqslant 1$. [Hint: Consider $y_{n+1}+y_{n-1}$.]

2C
Consider the diffusion equation

$$
u_{t}=u_{x x},
$$

for $t \geqslant 0, x \in[0,1]$, and with the boundary conditions

$$
u_{x}(0, t)=u(0, t), \quad u_{x}(1, t)=u(1, t)
$$

(a) Using the method of separation of variables, show that the solution with the given boundary conditions can be written as

$$
u(x, t)=c_{0} e^{t} e^{x}+\sum_{n=1}^{\infty} c_{n} e^{-\pi^{2} n^{2} t} V_{n}(x),
$$

where

$$
V_{n}(x)=\pi n \cos (\pi n x)+\sin (\pi n x),
$$

and $c_{0}$ and $c_{n}$ are real constants.
(b) For the initial condition $u(x, 0)=f(x)$, find $c_{0}$ and $c_{n}$ as integrals involving $f$. You may assume that the functions $V_{n}$ are orthogonal to each other and to $e^{x}$ on the interval $[0,1]$.

3C
For a volume $V$ in $\mathbb{R}^{3}$ with boundary $S$, we seek a solution to Poisson's equation with Dirichlet boundary conditions on $S$ :

$$
\begin{align*}
\nabla^{2} u & =\rho, & & \text { in } V, \\
u & =f, & & \text { on } S . \tag{*}
\end{align*}
$$

(a) State the definition of a Green's function $G\left(\mathbf{r}, \mathbf{r}^{\prime}\right)$ for this problem. Use Green's identity to show that the solution to $(*)$ can be expressed as

$$
u\left(\mathbf{r}^{\prime}\right)=\int_{V} \rho(\mathbf{r}) G\left(\mathbf{r}, \mathbf{r}^{\prime}\right) d V+\int_{S} f(\mathbf{r}) \frac{\partial G}{\partial n} d S .
$$

(b) Write down the fundamental solution in $\mathbb{R}^{3}$, and use the method of images to determine the Green's function $G\left(\mathbf{r}, \mathbf{r}^{\prime}\right)=G_{0}\left(\mathbf{r}, \mathbf{r}^{\prime}\right)$ in the case $V=V_{0}$, where $V_{0}=\left\{(x, y, z) \in \mathbb{R}^{3}: x^{2}+y^{2}+z^{2} \leqslant 1\right\}$.
(c) Further, use the method of images to determine the Green's function $G\left(\mathbf{r}, \mathbf{r}^{\prime}\right)=$ $G_{1}\left(\mathbf{r}, \mathbf{r}^{\prime}\right)$ in the case $V=V_{1}$, where $V_{1}=\left\{(x, y, z) \in \mathbb{R}^{3}: x^{2}+y^{2}+z^{2} \leqslant 1\right.$ and $\left.z \geqslant 0\right\}$.

4A
(a) Consider the integral

$$
I=\int_{\Gamma} \frac{f(z)}{z^{\alpha}} d z
$$

in $z \in \mathbb{C}$, with $f(z)$ analytic everywhere, $0<\alpha<1$ and a branch cut along $z=r e^{i \phi}$ for fixed $0<\phi<\pi / 2$ with $r \geqslant 0$. Determine the jump in the integrand across the branch cut.
(b) Consider the function

$$
g(z)=\frac{1}{\left(z^{2}+1\right) z^{1 / 4}}
$$

(i) Identify points in the complex plane where $g(z)$ is not analytic, stating the nature of the features identified.
(ii) Evaluate the integral

$$
\begin{equation*}
J=\int_{0}^{\infty} g(z) d z \tag{13}
\end{equation*}
$$

using contour integration around a closed contour.

5A
The height of a surface is given by

$$
h(x)=\left\{\begin{array}{cc}
e^{x / L} & x<0, \\
e^{-x / L} & x \geqslant 0,
\end{array}\right.
$$

where $x$ is the horizontal position and $L>1$ a constant.
(a) Compute $\tilde{h}(k)$, the Fourier transform of $h(x)$.
(b) The response of a new coating material is controlled by

$$
\frac{d^{4} y}{d x^{4}}-5 \frac{d^{2} y}{d x^{2}}+4 y=h(x)
$$

with $y \rightarrow 0$ for $x \rightarrow \pm \infty$. Determine $\tilde{y}(k)$, the Fourier transform of $y$, and hence determine $y(x)$.
(c) Evaluate $y(0)$ in the limit $L \rightarrow 1$.
(a) Write down the transformation law for a general tensor of rank $n$. What is the definition of an isotropic tensor? Prove that the most general isotropic tensor of rank two is $\lambda \delta_{i j}$, where $\lambda$ is a scalar, by considering rotations by $90^{\circ}$ in three dimensions of a general tensor of rank two $T_{i j}$.
(b) Consider a symmetric rank-two tensor $T_{i j}$ and let $A_{i}$ be a non-zero rank-one tensor. Find the scalars $\alpha, \beta$, rank-one tensor $B_{i}$, and a symmetric traceless rank-two tensor $C_{i j}$ such that

$$
\begin{gathered}
T_{i j}=\alpha \delta_{i j}+\beta A_{i} A_{j}+B_{i} A_{j}+B_{j} A_{i}+C_{i j} \\
A_{i} B_{i}=0, \quad A_{i} C_{i j}=0
\end{gathered}
$$

(c) Consider

$$
T_{i j}=\left(\begin{array}{ccc}
10 & 20 & 30 \\
20 & 40 & -10 \\
30 & -10 & 50
\end{array}\right), \quad A_{i}=\left(\begin{array}{c}
0 \\
2 \\
-1
\end{array}\right)
$$

Find $\alpha, \beta, B_{i}$ and $C_{i j}$ defined in part (b).

## 7A

A creative musician wants to build a novel musical instrument comprising elastic strings suspending $n$ weighted bars of mass $m_{i}, i=1, \ldots n$ from a rigid beam. The instrument is arranged such that the beam and all the weighted bars remain parallel and are connected to each other by pairs of elastic strings, as illustrated in the figure below for $n=3$. At time $t$ the vertical position of the weighted bars is given by $X_{i}(i=1, \ldots n)$; the position of the beam is given by $X_{0}$. The strings all have the same spring constant $k / 2$ and are of a type that has negligible mass and zero length when they are not extended. The elastic potential energy of a string connecting bars $i$ and $j$ is therefore given by $E_{i j}=\frac{1}{2} k\left(X_{i}-X_{j}\right)^{2}$. The bars are arranged so they cannot collide and any horizontal component of motion or force imparted by the elastic strings can be ignored.

(a) Give expressions for the gravitational potential energy and kinetic energy of each bar and hence determine the Lagrangian for the musical instrument. Determine the corresponding system of Euler-Lagrange equations.
(b) The musician first explored an instrument with $n=2, k=1$ and $m_{1}=1$.
(i) Determine the eigenfrequencies $\omega_{1}, \omega_{2}$ (with $\omega_{1} \leqslant \omega_{2}$ ) of the system as a function of $m_{2}$.
(ii) To obtain a more pleasant sound, the musician adjusted $m_{2}$ so that $\omega_{2}=2 \omega_{1}$. Determine the value(s) of $m_{2}$ the musician could use.
(c) Next, the musician chose to explore a $n=3$ instrument. Determine the eigenfrequencies and eigenmodes for the case $m_{1}=m_{2}=m_{3}=1$.
(d) One of the bars in the $n=3$ instrument becomes stuck such that $X_{3}=0$. What are the new frequencies for the instrument?
(a) Define the order of a finite group $G$. What is meant by a normal subgroup $H$ of $G$ ?
(b) Consider the 3 -fold dihedral group $D_{3}$, the symmetry group of an equilateral triangle. Identify the elements of this group, explain their geometrical action on the equilateral triangle and construct the corresponding group table. Express the members of $D_{3}$ in terms of the generators.
(c) Show that $D_{3}$ contains three order-2 non-normal subgroups and one order-3 normal subgroup, and show the partitioning into conjugacy classes.
(d) Show that $D_{3}$ is isomorphic to the permutation group $S_{3}$.

## 9B

Consider a finite group $G$ and a subgroup $H$.
(a) Define a left coset of $H$ in $G$.
(b) Show that every coset of $H$ contains the same number of elements.
(c) Show that every order-4 group $G$ with no element of order-4 is isomorphic to the Vierergruppe $V$.
d) State what is meant by a cyclic group. Show that if $G$ is a non-trivial group with no proper subgroup, then $G$ is a finite group and is cyclic of prime order.

## 10A

Consider the complex matrix

$$
Q\left(z_{1}, z_{2}\right)=\left[\begin{array}{cc}
z_{1} & z_{2} \\
-z_{2}^{*} & z_{1}^{*}
\end{array}\right]
$$

where $z_{1}, z_{2} \in \mathbb{C}$ and $z^{*}$ is the complex conjugate of $z$. Define $W=Q(1,0), X=Q(i, 0)$, $Y=Q(0,1), Z=Q(0, i), \hat{W}=-W, \hat{X}=-X, \hat{Y}=-Y$ and $\hat{Z}=-Z$.
(a) Determine the products $W W, X X, Y Y, Z Z, X Y, Y Z$ and $Z X$. Determine also the inverses $W^{-1}, X^{-1}, Y^{-1}$ and $Z^{-1}$
(b) Show that $G=\{W, X, Y, Z, \hat{W}, \hat{X}, \hat{Y}, \hat{Z}\}$ is a group under matrix multiplication and determine the group table. What is the character of the group?
c) Identify three subgroups $\left(G_{1}, G_{2}, G_{3}\right)$ of order 4 and provide the group table for one of these. Identify which of these groups are cyclic and how they are related to each other.
(d) Find a one-dimensional representation for one of the subgroups identified in (c).

## END OF PAPER

