

Mathematics for physicists

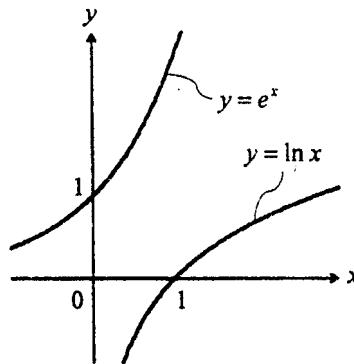
Lecturer: Prof. Ven-Chung Lee

Logarithm function

$$y = e^x \quad x_1 = \ln y_1, \quad x_2 = \ln y_2, \quad e^{x_1+x_2} = e^{x_1} \cdot e^{x_2} = y_1 \cdot y_2$$

$$x = \ln y \quad x_1 + x_2 = \ln(y_1 \cdot y_2) = \ln y_1 + \ln y_2, \quad x_1 - x_2 = \ln\left(\frac{y_1}{y_2}\right) = \ln y_1 - \ln y_2$$

$$\begin{aligned} \frac{dy}{dx} &= e^x \\ \therefore dx &= \frac{dy}{e^x} = \frac{dy}{y} \\ \therefore \frac{d \ln y}{dy} &= \frac{1}{y} \\ \text{or } \int \frac{dy}{y} &= \int d \ln y = \ln y + \text{const.} \end{aligned}$$



Application: falling with drag

$$\begin{array}{c} -\gamma \cdot \vec{v} \\ \downarrow m \\ \vec{v}, m\vec{g} \end{array} \quad m \frac{d\vec{v}}{dt} = m\vec{g} - \gamma \cdot \vec{v} \quad \rightarrow \vec{v}(t) = v(t) \cdot \downarrow, \quad \gamma : \text{damping coefficient}$$

$$\frac{dv}{g - \frac{\gamma}{m}v} = dt \quad \therefore \frac{dv}{g - \frac{\gamma}{m}v} = \left(-\frac{m}{\gamma}\right) \frac{du}{u} = \left(-\frac{m}{\gamma}\right) d \ln u = dt$$

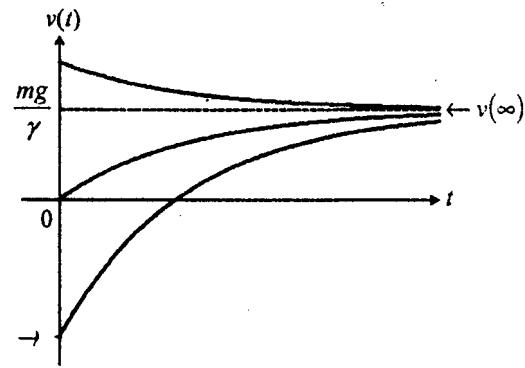
$$\therefore \int_{v_0}^v d \ln \left(g - \frac{\gamma}{m}v \right) = \int_0^t -\frac{\gamma}{m} dt, \quad v_0 = v(0) : \text{initial velocity}$$

$$\ln \left| g - \frac{\gamma}{m}v \right| \Big|_{v_0}^v = \ln \left| g - \frac{\gamma}{m}v \right| - \ln \left| g - \frac{\gamma}{m}v_0 \right| = \ln \left| \frac{g - \frac{\gamma}{m}v}{g - \frac{\gamma}{m}v_0} \right|$$

$$\therefore \ln \left| \frac{g - \frac{\gamma}{m}v}{g - \frac{\gamma}{m}v_0} \right| = -\frac{\gamma \cdot t}{m} \quad \Rightarrow \quad g - \frac{\gamma}{m}v(t) = \left(g - \frac{\gamma}{m}v_0 \right) \cdot e^{-\frac{\gamma t}{m}}$$

$$\therefore v(t) = v(\infty) - (v(\infty) - v(0)) e^{-\frac{\gamma t}{m}}$$

$$v(\infty) = \frac{mg}{\gamma} \text{ terminal velocity}$$



Other approach to solve the differential equation: $m \frac{dv(t)}{dt} = mg - \gamma v$

$$\text{particular solution } v_p(t) = \text{const.} = \frac{mg}{\gamma} \quad \therefore v(t) = v_{\text{complementary}}(t) + v_p(t)$$

$$\rightarrow m \frac{dv_{\text{comp}}(t)}{dt} = -\gamma \cdot v_{\text{comp}}(t) \quad \therefore v_{\text{comp}}(t) = A \cdot e^{-\frac{\gamma t}{m}}$$

$$\therefore v(t) = \frac{mg}{\gamma} + A \cdot e^{-\frac{\gamma t}{m}}$$

$$\because v(0) = v_0 \quad \therefore A = v_0 - \frac{mg}{\gamma} = v(0) - v(\infty) , \quad v(\infty) = \frac{mg}{\gamma} \quad (\because e^{-\infty} = 0)$$

$$\rightarrow v(t) = v(\infty) + (v(0) - v(\infty)) e^{-\gamma \cdot t/m}$$

$$x(t) = ?$$

$$x(t) - x(0) = \int \frac{dx(t)}{dt} dt = \int_0^t v(t) dt = \int_0^t v(\infty) dt + A \int_0^t e^{-\gamma \cdot t/m} dt$$

$$x(t) = x(0) + \frac{mg}{\gamma} \cdot t - \frac{m}{\gamma} \cdot A \cdot \left(e^{-\frac{\gamma t}{m}} - 1 \right)$$

Complex numbers

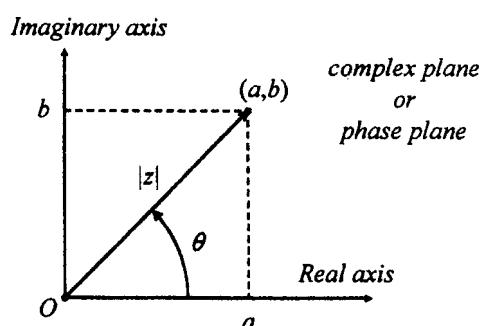
$$z = a + i \cdot b$$

$a \rightarrow$ real part, $b \rightarrow$ imaginary part

$$a = |z| \cdot \cos \theta, \quad b = |z| \cdot \sin \theta$$

$$|z| = (a^2 + b^2)^{\frac{1}{2}}, \quad \tan \theta = \frac{b}{a}$$

$$\rightarrow z = |z| (\cos \theta + i \cdot \sin \theta)$$



a)

$$z_1 = |z_1| (\cos \theta_1 + i \cdot \sin \theta_1) \stackrel{\text{by Euler relation}}{=} |z_1| \cdot e^{i\theta_1} \quad \text{polar form of phasor}$$

$$z_2 = |z_2| \cdot e^{i\theta_2}$$

$$\therefore z_1 \cdot z_2 = |z_1| |z_2| \cdot e^{i(\theta_1+\theta_2)}$$

$$z^n = |z|^n e^{in\theta} = |z|^n \cdot (\cos n\theta + i \cdot \sin n\theta) \rightarrow \text{de Moivre formula}$$

$$\because \cos \theta = \cos(\theta \pm 2k\pi)$$

$$z^{1/n} = \sqrt[n]{z} = |z|^{1/n} \left(\cos \left(\frac{\theta \pm 2k\pi}{n} \right) + i \cdot \sin \left(\frac{\theta \pm 2k\pi}{n} \right) \right), \quad k = 0, 1, 2, \dots, n-1$$

$$z^{1/2} = |z|^{1/2} \cdot \left(\cos \frac{\theta}{2} + i \cdot \sin \frac{\theta}{2} \right) \quad \text{and} \quad |z|^{1/2} \cdot \left(\cos \left(\frac{\theta}{2} + \pi \right) + i \cdot \sin \left(\frac{\theta}{2} + \pi \right) \right)$$

$$\sqrt[n]{1} = \cos \frac{2k\pi}{n} + i \cdot \sin \frac{2k\pi}{n}$$

$$\sqrt[3]{1} = 1, \quad \left(\cos \frac{2\pi}{3} + i \sin \frac{2\pi}{3} \right), \quad \left(\cos \frac{4\pi}{3} + i \sin \frac{4\pi}{3} \right)$$

$$= 1, \quad \left(-\frac{1}{2} + i \frac{\sqrt{3}}{2} \right), \quad \left(-\frac{1}{2} - i \frac{\sqrt{3}}{2} \right)$$

b)

$$\forall f(t) = A \cdot e^{\pm i\omega t}$$

$$\rightarrow \frac{d^2 f(t)}{dt^2} = -\omega^2 \cdot f(t)$$

$$\begin{aligned} \text{SHM} \rightarrow \frac{d^2 x(t)}{dt^2} &= -\kappa \cdot x(t) \rightarrow x(t) = A_1 e^{i\omega t} + A_2 e^{-i\omega t} \\ &= B_1 \cos \omega t + B_2 \sin \omega t \\ &= C \cdot \cos(\omega t + \delta) \end{aligned}$$

$A_1, A_2, B_1, B_2, C, \delta$ are all constants of integration and determined by the initial conditions, e.g., $x(0)$ and $dx/dt|_{t=0} = v(0)$

c)

$$a \cdot x^2 + b \cdot x + c = 0$$

$$\rightarrow x_1 = \frac{-b \pm (b^2 - 4ac)^{1/2}}{2a} \quad \text{roots of the equation}$$

x_1 are real if $b^2 \geq 4ac$

$$\text{if } b^2 < 4ac \rightarrow x_1 = -\frac{b}{2a} \pm i \left(\frac{c}{a} - \frac{b^2}{4a^2} \right)^{\frac{1}{2}} \quad \text{complex conjugate}$$

Applications: damped oscillation

$$m \frac{d^2 \vec{v}}{dt^2} = \sum \vec{F} = \underbrace{-\kappa \cdot \vec{r}}_{\text{Hook's force}} + \underbrace{-\gamma \cdot \vec{v}}_{\text{damping force}}$$

$$\vec{v} = \frac{d\vec{r}}{dt}$$

one-dimensional case

$$m \frac{d^2 x(t)}{dt^2} + \gamma \cdot \frac{dx(t)}{dt} + \kappa \cdot x(t) = 0$$

$$\rightarrow x(t) = ?$$

set $x(t) = Ae^{\beta t}$ $\therefore \frac{d^2 x(t)}{dt^2}, \frac{dx(t)}{dt}, x(t)$ are linear dependent, i.e., have the same function form.

$$\rightarrow (m\beta^2 + \gamma \cdot \beta + \kappa) \cdot A \cdot e^{\beta \cdot t} = 0$$

$$\therefore m\beta^2 + \gamma \cdot \beta + \kappa = 0 \quad \therefore \beta_1 = -\frac{\gamma}{2m} \pm \left(\frac{\gamma^2}{4m^2} - \frac{\kappa}{m} \right)^{\frac{1}{2}}$$

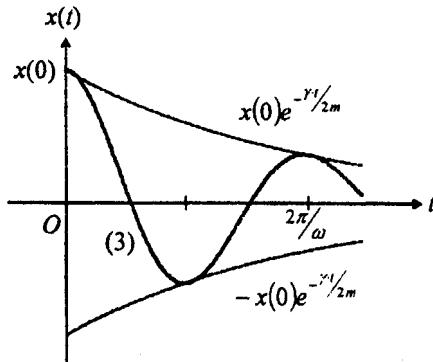
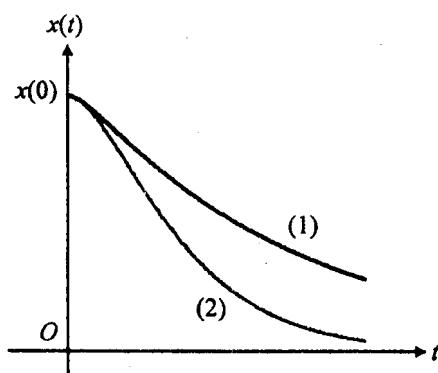
$$\therefore x(t) = A_1 \cdot e^{\beta_1 \cdot t} + A_2 \cdot e^{\beta_2 \cdot t}$$

(1) $\gamma^2 > 4m\kappa$ overdamped

β_1 real number and < 0 ; A_1, A_2 determined by $x(0), v(0)$

(2) $\gamma^2 = 4m\kappa$ critically damped

$$x(t) = \left(\underbrace{A_3}_{x(0)} + \underbrace{A_4 \cdot t}_{\text{by other method}} \right) e^{-\beta \cdot t}, \quad \beta = -\frac{\gamma}{2m}$$



(3) $\gamma^2 < 4m\kappa$ underdamped

$$\beta_1 = -\frac{\gamma}{2m} \pm i \cdot \underbrace{\left(\frac{\kappa}{m} - \frac{\gamma^2}{4m^2} \right)}_{\omega}^{\frac{1}{2}}$$

$$x(t) = e^{-\frac{\gamma t}{2m}} \cdot (A_5 e^{i\omega t} + A_6 e^{-i\omega t}) = e^{-\frac{\gamma t}{2m}} \cdot A \cos(\omega t + \delta)$$

Oscillation with exponentially decaying amplitude.

(4) if $\gamma \rightarrow 0$, $\omega \rightarrow \omega_0 = \sqrt{\frac{\kappa}{m}}$, $x(t) \rightarrow A \cos(\omega_0 \cdot t + \delta) \rightarrow SHM$.