THE CHINESE UNIVERSITY OF HONG KONG DEPARTMENT OF MATHEMATICS

MATH3093, Assignment 1

Date Due: Jan 14, 2020 (before 5:30 pm)

(1) Verify that $f(x) = e^{inx}$ $(n \in \mathbb{Z})$ is periodic with period 2π and that $\frac{1}{2\pi} \int_{-\pi}^{\pi} e^{inx} dx = \begin{cases} 1 & \text{if } n = 0, \\ 0 & \text{if } n \neq 0. \end{cases}$

Using this fact to show that if $n, m \ge 1$ $(n, m \in \mathbb{Z})$ we have

$$\frac{1}{\pi} \int_{-\pi}^{\pi} \cos nx \, \cos mx \, dx = \begin{cases} 0 & \text{if } n \neq m, \\ 1 & \text{if } n = m, \end{cases}$$

and similarly

$$\frac{1}{\pi} \int_{-\pi}^{\pi} \sin nx \, \sin mx \, dx = \begin{cases} 0 & \text{if } n \neq m, \\ 1 & \text{if } n = m. \end{cases}$$

Finally, show that

$$\frac{1}{\pi} \int_{-\pi}^{\pi} \sin nx \, \cos mx \, dx = 0 \quad \text{for all } n, m \in \mathbb{Z}.$$

(2) Consider the Laplacian $\Delta u \equiv \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ on the disc $\{(x, y) : x^2 + y^2 < 1\}$. (a) Show that in polar coordinates $U(r, \theta) = u(x, y)$ satisfies

(0.1)
$$\frac{\partial^2 U}{\partial r^2} + \frac{1}{r} \frac{\partial U}{\partial r} + \frac{1}{r^2} \frac{\partial^2 U}{\partial \theta^2} = 0$$

in {(r, \theta): 0 \le r < 1, \theta \in \mathbb{R}}.

(b) Show that all solutions of the form $F(r)G(\theta)$ to (0.1) are one of the forms $r^n(A_n \cos n\theta + B_n \sin n\theta), n = 0, 1, 2, \dots$