Math 5C Discussion Problems 4

Laplace's Equation

- 1. Starting from scratch, use separation of variables to solve the following problem. Define $f(y) = \sin y$ and let S be the square $0 \le x, y \le \pi$ in \mathbb{R}^2 . Find a function u which is harmonic inside S, equal to f(y) on the right edge of the square, and equal to zero on the other three sides.
- 2. Freely using the formulas we derived, redo the previous problem assuming:
 - (a) f(y) = 1.
 - (b) f(y) = y.
 - (c) $f(y) = \sin y$.
- 3. Assume R is the unbounded region in first quadrant in \mathbb{R}^2 given by $0 \le y \le \pi$ and that u is harmonic on R. Suppose that $u(x, y) \to 0$ as $x \to \infty$, u(0, y) = 1 for all y, and that $u(x, 0) = u(x, \pi) = 0$ for all x. Use separation of variables to find a formula for u.

Integration Revisted

1. Evaluate the following. Consider using series.

(a)
$$\int_{0}^{\infty} \ln(1 - e^{-x}) dx$$

(b)
$$\int_{0}^{\infty} x [\ln(e^{x} - 1) - x] dx$$

(c)
$$\int_{0}^{1} \frac{\ln x}{1 - x} dx$$

(d)
$$\int_{0}^{1} \frac{\ln x}{1 - x^{2}} dx$$

(e)
$$\int_{0}^{1} x^{2} \frac{\ln x}{1 - x} dx$$

(f)
$$\int_{0}^{1} \ln x \ln(1 - x) dx$$

(g)
$$\int_{0}^{\infty} \frac{x}{e^{x} - 1} dx$$

2. Evaluate the following. Try substitutions to relate to known integrals.

(a)
$$\int_0^\infty x^{-1/2} e^{-x} dx$$

(b) $\int_0^\infty e^{-(x^2+x+1)} dx$
(c) $\int_0^\infty x e^{-x^4} dx$

3. Evaluate the following. Consider double integrals.

(a)
$$\int_0^\infty \frac{e^{-x} - e^{-2x}}{x} dx$$

(b)
$$\int_0^\infty \frac{\arctan \pi x - \arctan x}{x} dx$$

4. Evaluate the following. Consider differentiation with respect to a.

(a) Use
$$I(a) = \int_0^{2\pi} e^{a\cos\theta} \cos(a\sin\theta) \, d\theta$$
 to find $\int_0^{2\pi} e^{\cos\theta} \cos(\sin\theta) \, d\theta$.
(b) Use $I(a) = \int_0^\infty e^{-ax} \frac{\sin x}{x} \, dx$ to find $\int_0^\infty \frac{\sin x}{x} \, dx$.
(c) Use $I(a) = \int_0^1 \frac{x^a - 1}{\ln x} \, dx$ to find $\int_0^1 \frac{x - 1}{\ln x} \, dx$.

5. Use clever substitutions to evaluate the following.

(a)
$$\int_0^{\pi/2} \ln \tan x \, dx$$
 (try $u = \pi/2 - x$)
(b) $\int_0^\infty \left(x + \frac{1}{x}\right)^{-2} \frac{\ln x}{x} \, dx$ (try $u = 1/x$)

Silly Logic Problems

Want more practice for those inevitable bonus questions?

- 1. A king of a distant land tests his criminals before jailing them. He presents each one with a collection of identical doors, one of which leads to freedom, while the others lead to imprisonment. Each door is labelled with a sign, upon which is written a single statement. This statement, however, could be either true or false.
 - (a) The first prisoner encounters two doors; the king says that the statements are either both true or both false. The doors read:
 - i. Freedom is behind one of these doors.
 - ii. Prison is behind the other door.
 - Which should the prisoner pick?
 - (b) The second prisoner encounters two doors; the king says that the statements are either both true or both false. The doors read:
 - i. Either prison is behind this door or freedom is behind the other door.
 - ii. Freedom is behind the other door.

Which should the prisoner pick?

- (c) The third prisoner encounters three doors; the kings says that at most one statement is true. The doors read:
 - i. Prison is behind this door.
 - ii. Freedom is behind this door.
 - iii. Prison is behind door 2.

Which should the prisoner pick?

- 2. (Multiple choice question) The following is a list of consistent statements, each either true or false. What is the answer to this question?
 - (a) A is the answer if and only if C is false.
 - (b) B is the answer if and only if B is false.
 - (c) Both D and E are true.
 - (d) If C is false then D is false.
 - (e) Both A and B are false.
- 3. Of the following 100 (logically consistent) statements, which are true and which are false?
 - The next statement is false.
 - The next statement is false.
 - The next statement is false.
 - The number of false statements is even.
- 4. There are three doors, labelled A, B, and C. There are three signs that are to be placed on the doors; in no particular order, the signs read:
 - The statement on door A is false.
 - The statement on door B is false.
 - The statement on door C is false.

If the signs are randomly placed on the doors (one sign per door), what is the probability that the resulting set of statements is logically consistent?