

**PHY 711 Classical Mechanics and
Mathematical Methods**
**10-10:50 AM MWF online or (occasionally in
Olin 103**

Plan for Lecture 22: Chap. 7 & App. A-D (F&W)

**Generalization of the one dimensional wave equation →
various mathematical problems and techniques including:**

- 1. Fourier transforms**
- 2. Laplace transforms**
-  **3. Complex variables**
-  **4. Contour integrals**

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In this lecture, we will focus on the mathematics of complex variables.

	Date	F&W Reading	Topic	Assignment	Due
1	Wed, 8/26/2020	Chap. 1	Introduction	#1	8/31/2020
2	Fri, 8/28/2020	Chap. 1	Scattering theory	#2	9/02/2020
3	Mon, 8/31/2020	Chap. 1	Scattering theory	#3	9/04/2020
4	Wed, 9/02/2020	Chap. 1	Scattering theory		
5	Fri, 9/04/2020	Chap. 1	Scattering theory	#4	9/09/2020
6	Mon, 9/07/2020	Chap. 2	Non-inertial coordinate systems		
7	Wed, 9/09/2020	Chap. 3	Calculus of Variation	#5	9/11/2020
8	Fri, 9/11/2020	Chap. 3	Calculus of Variation	#6	9/14/2020
9	Mon, 9/14/2020	Chap. 3 & 6	Lagrangian Mechanics	#7	9/18/2020
10	Wed, 9/16/2020	Chap. 3 & 6	Lagrangian & constraints	#8	9/21/2020
11	Fri, 9/18/2020	Chap. 3 & 6	Constants of the motion		
12	Mon, 9/21/2020	Chap. 3 & 6	Hamiltonian equations of motion	#9	9/23/2020
13	Wed, 9/23/2020	Chap. 3 & 6	Liouville theorem	#10	9/25/2020
14	Fri, 9/25/2020	Chap. 3 & 6	Canonical transformations		
15	Mon, 9/28/2020	Chap. 4	Small oscillations about equilibrium	#11	10/02/2020
16	Wed, 9/30/2020	Chap. 4	Normal modes of vibration	#12	10/05/2020
17	Fri, 10/02/2020	Chap. 4	Normal modes of vibration		
18	Mon, 10/05/2020	Chap. 7	Motion of strings	#13	10/07/2020
19	Wed, 10/07/2020	Chap. 7	Sturm-Liouville equations	#14	10/09/2020
20	Fri, 10/09/2020	Chap. 7	Sturm-Liouville equations		
21	Mon, 10/12/2020	Chap. 7	Fourier transforms and Laplace transforms		
22	Wed, 10/14/2020	Chap. 7	Complex variables and contour integration		

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No new homework while working on mid term exam.

<https://www.physics.wfu.edu/wfu-phy-news/seminars-2020-fall/>

Online Colloquium: "Transition Metal Dichalcogenides:
An Overview of Their Synthesis, Properties and Future
Applications" — October 15, 2020 at 4 PM

Gabriel Marcus

Graduate Student

Mentor, Dr. David Carroll

Physics Department

Center for Nanotechnology and Molecular Materials

Wake Forest University, Winston-Salem, NC

Thursday, October 15, 2020 at 4:00 PM

Via Video Conference (contact wfuphys@wfu.edu for link information)

<https://www.sciencedirect.com/science/article/pii/S2211285516301458>

(Metallic 1T phase MoS₂ nanosheets for high-performance thermoelectric
energy harvesting)

<https://onlinelibrary.wiley.com/doi/full/10.1002/adma.201700070> (2D
Chalcogenide Nanoplate Assemblies for Thermoelectric Applications)

<https://onlinelibrary.wiley.com/doi/full/10.1002/adma.201702968> (Self-
Assembled Heterostructures: Selective Growth of Metallic Nanoparticles
on V₂-V₃ Nanoplates)

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Colloquium by senior graduate student who is working with Professor Carroll.

Introduction to complex variables

1. Basic properties
2. Notion of an analytic complex function
3. Cauchy integral theory
4. Evaluating integrals of functions in the complex plane

We will review/introduce the basic ideas associated with complex variables.

Complex numbers

$$i \equiv \sqrt{-1} \quad i^2 = -1$$

Define $z = x + iy$

$$|z|^2 = zz^* = (x + iy)(x - iy) = x^2 + y^2$$

Polar representation

$$z = \rho(\cos \phi + i \sin \phi) = \rho e^{i\phi}$$

Functions of complex variables

$$f(z) = \Re(f(z)) + i\Im(f(z)) \equiv u(x, y) + iv(x, y)$$

Derivatives: Cauchy-Riemann equations

$$\frac{\partial f(z)}{\partial x} = \frac{\partial u(z)}{\partial x} + i \frac{\partial v(z)}{\partial x} \quad \frac{\partial f(z)}{i\partial y} = \frac{\partial u(z)}{i\partial y} + i \frac{\partial v(z)}{i\partial y} = \frac{\partial v(z)}{\partial y} - i \frac{\partial u(z)}{\partial y}$$

$$\text{Argue that } \frac{df}{dz} = \frac{\partial f(z)}{\partial x} = \frac{\partial f(z)}{i\partial y} \Rightarrow \frac{\partial u(z)}{\partial x} = \frac{\partial v(z)}{\partial y} \quad \text{and} \quad \frac{\partial v(z)}{\partial x} = -\frac{\partial u(z)}{\partial y}$$

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First we consider the basic definitions and representations of a complex number. Then we consider a function of complex numbers. The Cauchy relationships follow from the notion that a function that is differentiable in the complex plane must have consistent partial derivatives along the real and imaginary axes.

Analytic function

$f(z)$ is analytic if it is:

- continuous
- single valued
- its first derivative satisfies Cauchy-Rieman conditions

Examples of analytic functions

$$e^z = e^{x+iy} = e^x \cos(y) + ie^x \sin(y)$$

$$\frac{\partial u}{\partial x} = e^x \cos(y) = \frac{\partial v}{\partial y} \quad \frac{\partial v}{\partial x} = e^x \sin(y) = -\frac{\partial u}{\partial y} \quad \checkmark$$

$$z^2 = (x + iy)^2 = (x^2 - y^2) + 2ixy$$

$$\frac{\partial u}{\partial x} = 2x = \frac{\partial v}{\partial y} \quad \frac{\partial v}{\partial x} = 2y = -\frac{\partial u}{\partial y} \quad \checkmark$$

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Notion of an analytic function and an example that satisfies the conditions.

Examples of non-analytic functions

Note that $z = \rho e^{i\phi} = \rho e^{i\phi + i2\pi n}$ for any integer n

$$\Rightarrow \ln z = \ln \rho + i(\phi + 2\pi n)$$

$\ln z$ is not analytic because it is multivalued

$$\Rightarrow z^\alpha = \rho^\alpha e^{i\alpha\phi} e^{i2\pi n\alpha}$$

z^α is not analytic for non-integer α
because it is multivalued

Behavior of $f(z) = \frac{1}{z^n}$ about the point $z = 0$:

For an integer n , consider

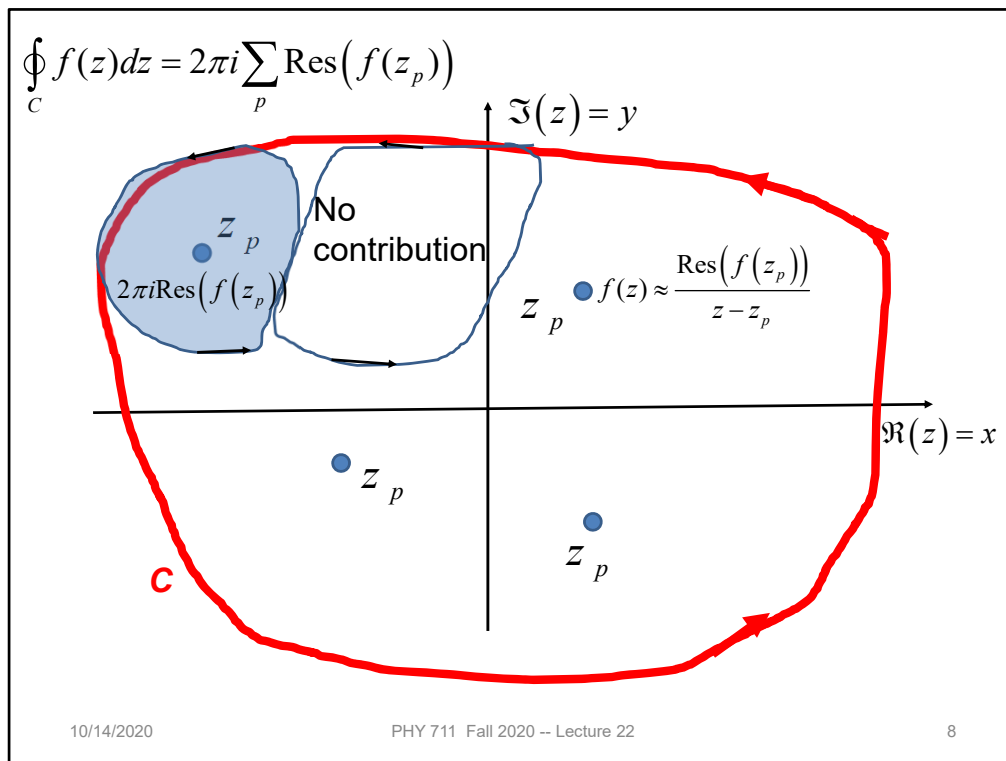
$$\oint \frac{1}{z^n} dz = \int_0^{2\pi} \frac{\rho e^{i\phi} i d\phi}{\rho^n e^{in\phi}} = \rho^{1-n} \int_0^{2\pi} e^{i(1-n)\phi} i d\phi = \begin{cases} 0 & n \neq 1 \\ 2\pi i & n = 1 \end{cases}$$

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Examples of non-analytic functions. Special property of contour integrals about a function with a simple “pole”.



Contributions to a closed contour from various contributions.

General formula for determining residue:

Suppose that in the neighborhood of z_p , $f(z) \approx \frac{g(z)}{(z - z_p)^m} \equiv \frac{\text{Res}(f(z_p))}{z - z_p}$

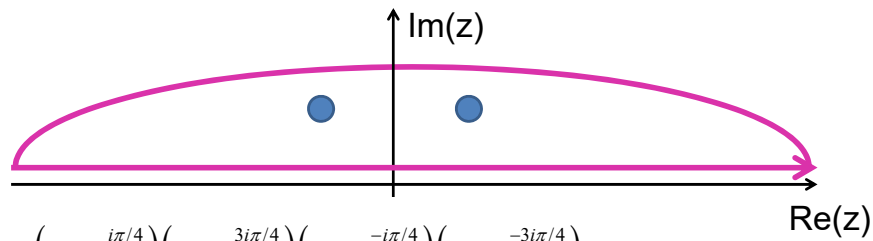
Since $g(z)$ is analytic near z_p , we can make a Taylor expansion about z_p :

$$g(z) \approx g(z_p) + (z - z_p) \frac{dg(z_p)}{dz} + \dots + \frac{(z - z_p)^{m-1}}{(m-1)!} \frac{d^{m-1}g(z_p)}{dz^{m-1}} + \dots$$

$$\Rightarrow \text{Res}(f(z_p)) = \lim_{z \rightarrow z_p} \left\{ \frac{1}{(m-1)!} \frac{d^{m-1} \left((z - z_p)^m f(z) \right)}{dz^{m-1}} \right\}$$

Residue theorem

Example:
$$\int_{-\infty}^{\infty} \frac{x^2}{1+x^4} dx = \int_{-\infty}^{\infty} \frac{x^2}{1+x^4} dx + 0 = \oint \frac{z^2}{1+z^4} dz$$



$$1+z^4 = (z-e^{i\pi/4})(z-e^{3i\pi/4})(z-e^{-i\pi/4})(z-e^{-3i\pi/4})$$

$$\oint \frac{z^2}{1+z^4} dz = 2\pi i \left(\text{Res}(z_p = e^{i\pi/4}) + \text{Res}(z_p = e^{3i\pi/4}) \right)$$

Note:
 $m=1$

$$\text{Res}(z_p = e^{i\pi/4}) = \frac{e^{i\pi/4}}{4i} \quad \text{Res}(z_p = e^{3i\pi/4}) = -\frac{e^{3i\pi/4}}{4i}$$

$$\oint \frac{z^2}{1+z^4} dz = 2\pi i \left(\frac{e^{i\pi/4}}{4i} - \frac{e^{3i\pi/4}}{4i} \right) = \frac{\pi}{2} \left(\left(\sqrt{\frac{1}{2}} + i\sqrt{\frac{1}{2}} \right) - \left(-\sqrt{\frac{1}{2}} + i\sqrt{\frac{1}{2}} \right) \right) = \frac{\pi}{\sqrt{2}}$$

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Example of a contour integral using the residue theorem.

Some details:

$$f(z) = \frac{z^2}{1+z^4}$$

$$\begin{aligned}\operatorname{Res}\left(f(z=e^{i\pi/4})\right) &= \frac{\left(e^{i\pi/4}\right)^2}{\left(e^{i\pi/4}-e^{3i\pi/4}\right)\left(e^{i\pi/4}-e^{-i\pi/4}\right)\left(e^{i\pi/4}-e^{-3i\pi/4}\right)} \\ &= \frac{e^{i\pi/2}}{\left(e^{i\pi/4}+e^{-i\pi/4}\right)\left(e^{i\pi/4}-e^{-i\pi/4}\right)\left(e^{i\pi/4}+e^{i\pi/4}\right)} \\ &= \frac{e^{i\pi/4}}{2(i-(-i))} = \frac{e^{i\pi/4}}{4i}\end{aligned}$$

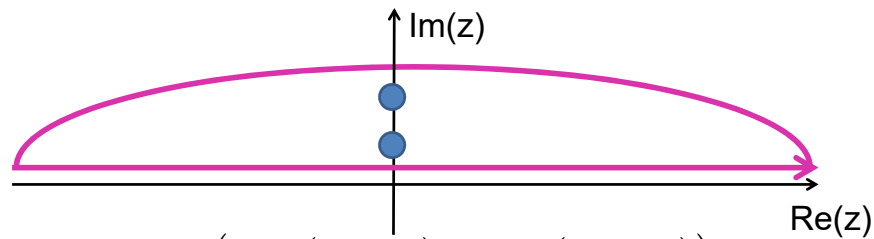
Some details.

Another example: $I = \int_0^{\infty} \frac{\cos(ax)}{4x^4 + 5x^2 + 1} dx.$

$$\int_0^{\infty} \frac{\cos(ax)}{4x^4 + 5x^2 + 1} dx = \frac{1}{2} \int_{-\infty}^{\infty} \frac{e^{iax}}{4x^4 + 5x^2 + 1} dx = \frac{1}{2} \oint \frac{e^{iaz}}{4z^4 + 5z^2 + 1} dz$$

$$4z^4 + 5z^2 + 1 = 4\left(z - i\right)\left(z - \frac{i}{2}\right)\left(z + i\right)\left(z + \frac{i}{2}\right)$$

Note:
 $m=1$



$$I = 2\pi i \left(\text{Res}\left(z_p = i\right) + \text{Res}\left(z_p = \frac{i}{2}\right) \right)$$

Another example.

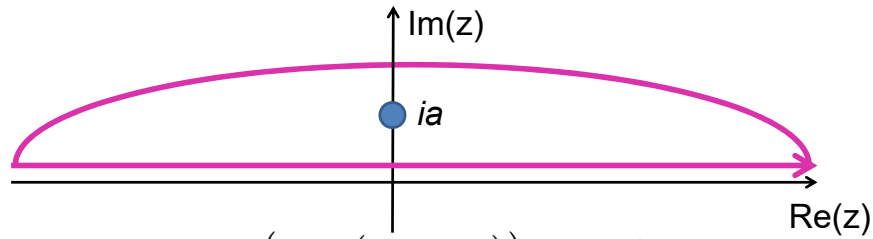
$$\begin{aligned}
 \int_0^{\infty} \frac{\cos(ax)}{4x^4 + 5x^2 + 1} dx &= \frac{1}{2} \oint \frac{e^{iaz}}{4z^4 + 5z^2 + 1} dz \\
 &= 2\pi i \left(\text{Res}\left(z_p = i\right) + \text{Res}\left(z_p = \frac{i}{2}\right) \right) \\
 &= \frac{\pi}{6} \left(-e^{-a} + 2e^{-a/2} \right)
 \end{aligned}$$

Some details.

Another example: $I = \int_{-\infty}^{\infty} \frac{x \sin kx}{x^2 + a^2} dx$ for $k > 0$ and $a > 0$

$$\int_{-\infty}^{\infty} \frac{x \sin kx}{x^2 + a^2} dx = \frac{1}{i} \int_{-\infty}^{\infty} \frac{x e^{ikx}}{x^2 + a^2} dx = \frac{1}{i} \oint \frac{z e^{ikz}}{z^2 + a^2} dz$$

$$z^2 + a^2 = (z - ia)(z + ia)$$



$$I = 2\pi i \left(\text{Res} \left(z_p = ia \right) \right) = \pi e^{-ka}$$

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Another example

Some details --

$$\int_{-\infty}^{\infty} \frac{x \sin kx}{x^2 + a^2} dx = \frac{1}{i} \int_{-\infty}^{\infty} \frac{x e^{ikx}}{x^2 + a^2} dx = \frac{1}{i} \oint \frac{z e^{ikz}}{z^2 + a^2} dz$$

$$z^2 + a^2 = (z - ia)(z + ia)$$

$$\frac{1}{i} \oint \frac{z e^{ikz}}{z^2 + a^2} dz = 2\pi i \frac{1}{i} \lim_{z \rightarrow ia} \left((z - ia) \frac{z e^{ikz}}{z^2 + a^2} \right)$$

$$= 2\pi i \frac{1}{i} \frac{ia e^{-ka}}{2ia} = \pi e^{-ka}$$

More details.

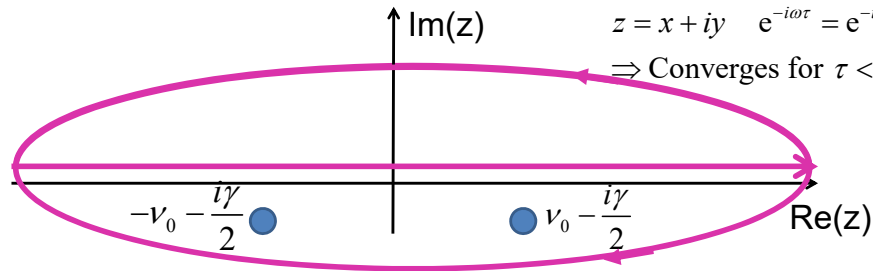
From the Drude model of dielectric response --

$$G(\tau) = \frac{\omega_p^2}{2\pi} \int_{-\infty}^{\infty} d\omega \frac{e^{-i\omega\tau}}{\omega_0^2 - \omega^2 - i\gamma\omega} \quad \text{where } \omega_p, \omega_0, \text{ and } \gamma \text{ are positive constants}$$

Upper hemisphere:

$$z = x + iy \quad e^{-i\omega\tau} = e^{-ix\tau + y\tau}$$

$\Rightarrow$ Converges for $\tau < 0$



Lower hemisphere:

$$z = x - iy \quad e^{-i\omega\tau} = e^{-ix\tau - y\tau}$$

$\Rightarrow$ Converges for $\tau > 0$

$$v_0 \equiv \sqrt{\omega_0^2 - \frac{\gamma^2}{4}}$$

From the Drude model of dielectric response -- continued --

$$G(\tau) = \frac{\omega_p^2}{2\pi} \int_{-\infty}^{\infty} d\omega \frac{e^{-i\omega\tau}}{\omega_0^2 - \omega^2 - i\gamma\omega} \quad \text{where } \omega_p, \omega_0, \text{ and } \gamma \text{ are positive constants}$$

$$G(\tau) = \omega_p^2 \begin{cases} 0 & \text{for } \tau < 0 \\ e^{-\gamma\tau/2} \frac{\sin \nu_0\tau}{\nu_0} & \text{for } \tau > 0 \end{cases}$$

Another example from the Drude model.

Cauchy integral theorem for analytic function $f(z)$:

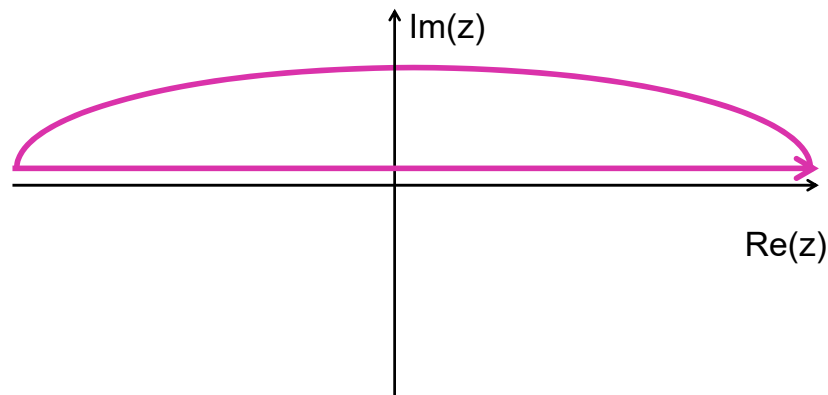
$$f(z) = \frac{1}{2\pi i} \oint_C \frac{f(z')}{z' - z} dz'.$$

Another useful theorem from Cauchy.

Example

Suppose $f(|z| \rightarrow \infty) = 0$ and for $z = x$:

$$f(x) = a(x) + ib(x)$$



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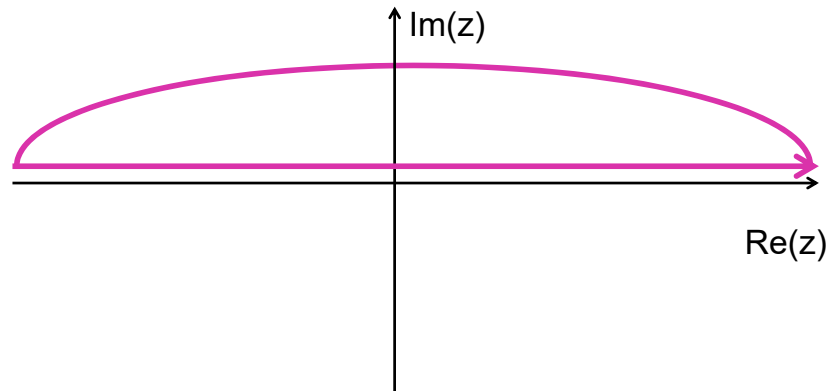
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Considering real and imaginary parts.

Example -- continued

$$f(z) = \frac{1}{2\pi i} \oint \frac{f(z')}{z' - z} dz' \quad \text{where} \quad f(x) = a(x) + ib(x)$$



$$a(x) + ib(x) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} \frac{a(x') + ib(x')}{x' - x} dx' + 0$$

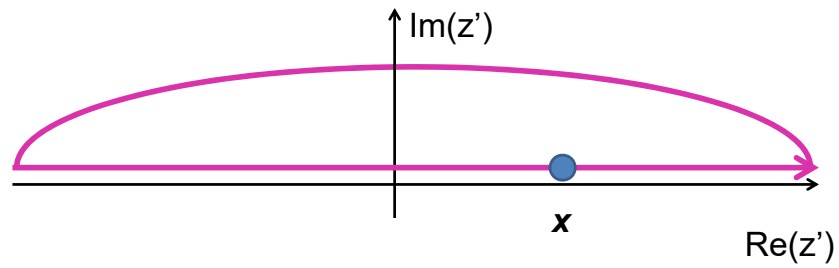
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Real and imaginary parts for Cauchy's integral relation.

Example -- continued



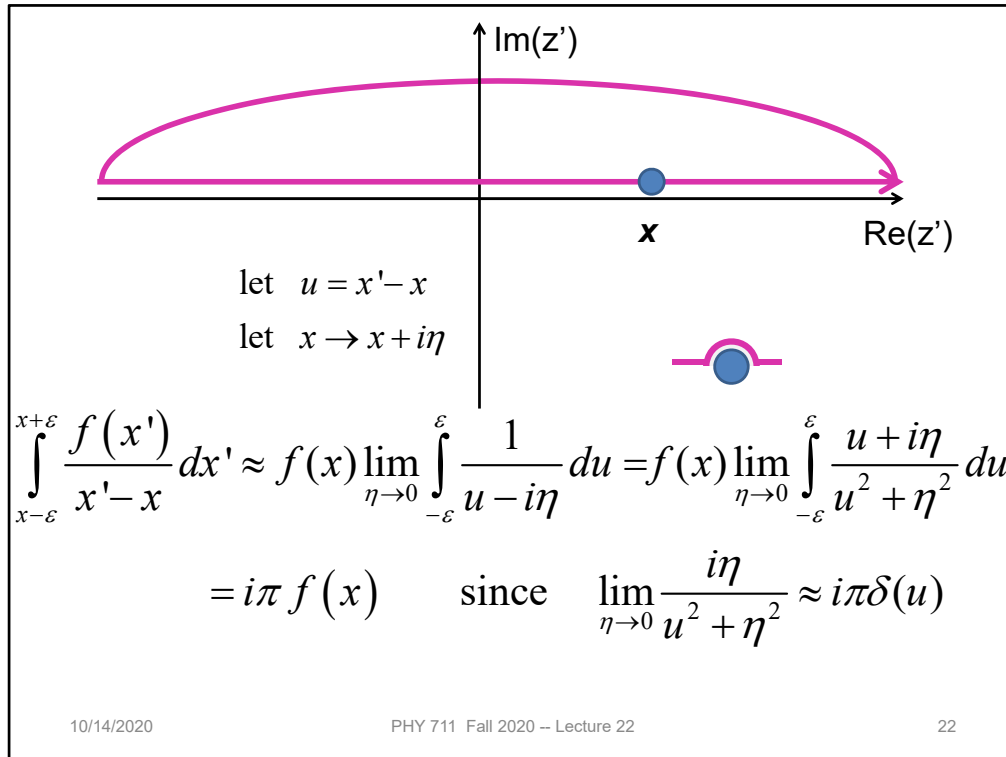
$$\begin{aligned} \int_{-\infty}^{\infty} \frac{f(x')}{x'-x} dx' &= \int_{-\infty}^{x-\epsilon} \frac{f(x')}{x'-x} dx' + \int_{x+\epsilon}^{\infty} \frac{f(x')}{x'-x} dx' + \int_{x-\epsilon}^{x+\epsilon} \frac{f(x')}{x'-x} dx' \\ &= P \int_{-\infty}^{\infty} \frac{f(x')}{x'-x} dx' + i\pi f(x) \end{aligned}$$

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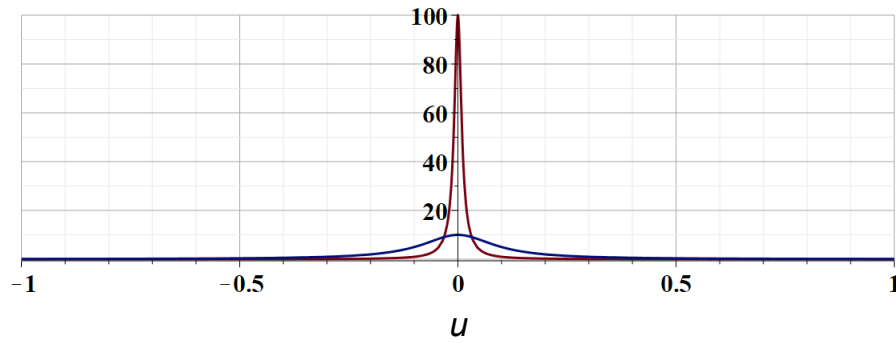
Detail of how to evaluate the point $x=x'$ in terms of the principal parts integral.



Some details.

More details --

$$\lim_{\eta \rightarrow 0} \frac{\eta}{u^2 + \eta^2} \approx \pi \delta(u)$$



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Justification of the delta function result.

Example -- continued

$$\begin{aligned}\int_{-\infty}^{\infty} \frac{f(x')}{x'-x} dx' &= \int_{-\infty}^{x-\varepsilon} \frac{f(x')}{x'-x} dx' + \int_{x+\varepsilon}^{\infty} \frac{f(x')}{x'-x} dx' + \int_{x-\varepsilon}^{x+\varepsilon} \frac{f(x')}{x'-x} dx' \\ &= P \int_{-\infty}^{\infty} \frac{f(x')}{x'-x} dx' + i\pi f(x)\end{aligned}$$

$$a(x) + ib(x) = \frac{P}{2\pi i} \int_{-\infty}^{\infty} \frac{a(x') + ib(x')}{x'-x} dx' + \frac{\pi i}{2\pi i} (a(x) + ib(x))$$

$$\Rightarrow a(x) = \frac{P}{\pi} \int_{-\infty}^{\infty} \frac{b(x')}{x'-x} dx' \quad b(x) = -\frac{P}{\pi} \int_{-\infty}^{\infty} \frac{a(x')}{x'-x} dx'$$

Kramers-Kronig relationships

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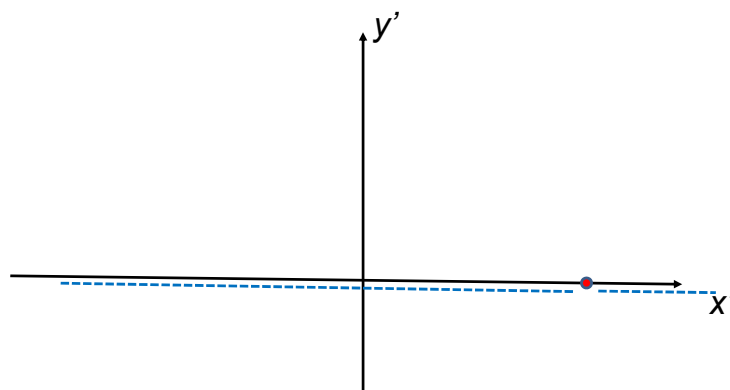
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Final result relating real and imaginary parts of complex function.

Comment on evaluating principal parts integrals

$$a(x) = \frac{P}{\pi} \int_{-\infty}^{\infty} \frac{b(x')}{x' - x} dx' = \lim_{\epsilon \rightarrow 0} \left(\frac{1}{\pi} \int_{-\infty}^{x-\epsilon} \frac{b(x')}{x' - x} dx' + \frac{1}{\pi} \int_{x+\epsilon}^{\infty} \frac{b(x')}{x' - x} dx' \right)$$



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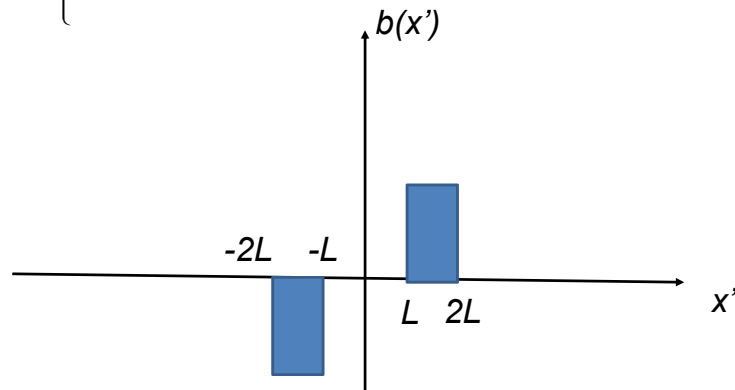
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Some details.

Example:

$$b(x') = \begin{cases} 0 & \text{for } x' < -2L, \quad -L < x' < L, \quad x' > 2L \\ B_0 & \text{for } L < x' < 2L \\ -B_0 & \text{for } -2L < x' < -L \end{cases}$$



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Simple example for complex function.

Example:

$$b(x') = \begin{cases} 0 & \text{for } x' < -2L, \quad -L < x' < L, \quad x' > 2L \\ B_0 & \text{for } L < x' < 2L \\ -B_0 & \text{for } -2L < x' < -L \end{cases}$$

$$a(x) = \frac{P}{\pi} \int_{-\infty}^{\infty} \frac{b(x')}{x' - x} dx' = \lim_{\epsilon \rightarrow 0} \left(\frac{1}{\pi} \int_{-\infty}^{x-\epsilon} \frac{b(x')}{x' - x} dx' + \frac{1}{\pi} \int_{x+\epsilon}^{\infty} \frac{b(x')}{x' - x} dx' \right)$$

For $x < -2L$ or $x > 2L$ $-L < x < L$:

$$\begin{aligned} a(x) &= \frac{-B_0}{\pi} \int_{-2L}^{-L} \frac{dx'}{x' - x} + \frac{B_0}{\pi} \int_L^{2L} \frac{dx'}{x' - x} \\ &= \frac{-B_0}{\pi} \ln \left(\left| \frac{x+L}{x+2L} \right| \right) + \frac{B_0}{\pi} \ln \left(\left| \frac{x-2L}{x-L} \right| \right) = \frac{B_0}{\pi} \ln \left(\left| \frac{x^2 - 4L^2}{x^2 - L^2} \right| \right) \end{aligned}$$

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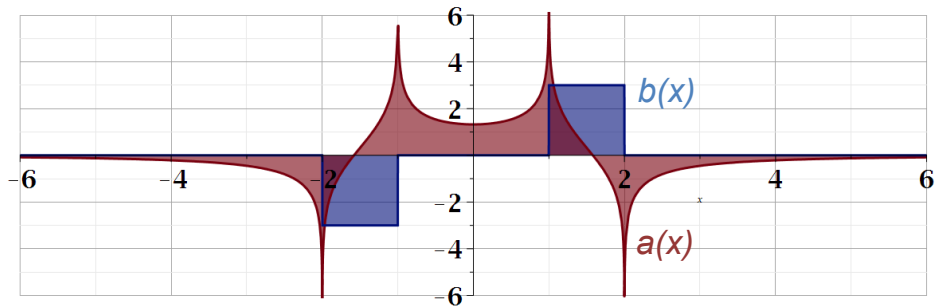
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For given imaginary function, this is the form of the real function.

$$a(x) = \frac{P}{\pi} \int_{-\infty}^{\infty} \frac{b(x')}{x' - x} dx' = \lim_{\epsilon \rightarrow 0} \left(\frac{1}{\pi} \int_{-\infty}^{x-\epsilon} \frac{b(x')}{x' - x} dx' + \frac{1}{\pi} \int_{x+\epsilon}^{\infty} \frac{b(x')}{x' - x} dx' \right)$$

For our example:
$$a(x) = \frac{B_0}{\pi} \ln \left(\left| \frac{4L^2 - x^2}{L^2 - x^2} \right| \right)$$



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Summary of results.

Summary

For a function $f(x)$, analytic along the real line:

$$f(x) = \Re(f(x)) + i\Im(f(x)) = a(x) + ib(x)$$

$$\Rightarrow a(x) = \frac{P}{\pi} \int_{-\infty}^{\infty} \frac{b(x')}{x' - x} dx' \quad b(x) = -\frac{P}{\pi} \int_{-\infty}^{\infty} \frac{a(x')}{x' - x} dx'$$

Example:

$$f(x) = \frac{1}{x+i} \quad a(x) = \frac{x}{x^2+1} \quad b(x) = -\frac{1}{x^2+1}$$

Check:

$$\frac{P}{\pi} \int_{-\infty}^{\infty} \frac{b(x')}{x' - x} dx' = -\frac{P}{\pi} \int_{-\infty}^{\infty} \frac{1}{(x' - x)(x'^2 + 1)} dx' \stackrel{?}{=} \frac{x}{x^2 + 1} = a(x)$$

Summary.

Continued:

$$\begin{aligned}
 \frac{P}{\pi} \int_{-\infty}^{\infty} \frac{b(x')}{x' - x} dx' &= -\frac{P}{\pi} \int_{-\infty}^{\infty} \frac{1}{(x' - x)(x'^2 + 1)} dx' \\
 &= -\frac{P}{\pi} \int_{-\infty}^{\infty} \left(\frac{1}{(x' - x)(x'^2 + 1)} - \frac{1}{(x' - x)(x^2 + 1)} \right) dx' - \frac{1}{(x^2 + 1)} \frac{P}{\pi} \int_{-\infty}^{\infty} \frac{1}{x' - x} dx' \\
 &= -\frac{P}{\pi} \int_{-\infty}^{\infty} \left(\frac{x^2 - x'^2}{(x' - x)(x'^2 + 1)(x^2 + 1)} \right) dx' - \frac{1}{(x^2 + 1)} \frac{P}{\pi} \int_{-\infty}^{\infty} \frac{1}{x' - x} dx' \\
 &= \frac{P}{\pi} \int_{-\infty}^{\infty} \left(\frac{x + x'}{(x'^2 + 1)(x^2 + 1)} \right) dx' - \frac{1}{(x^2 + 1)} \frac{P}{\pi} \int_{-\infty}^{\infty} \frac{1}{x' - x} dx'
 \end{aligned}$$

Note that: $\int_{x+\epsilon}^X \frac{1}{x' - x} dx' = \ln(X - x) - \ln(\epsilon) = \ln\left(\frac{X - x}{\epsilon}\right)$

$$\int_{-X}^{x-\epsilon} \frac{1}{x' - x} dx' = -\ln(-X - x) + \ln(-\epsilon) = -\ln\left(\frac{X + x}{\epsilon}\right)$$

$$\frac{P}{\pi} \int_{-\infty}^{\infty} \frac{1}{x' - x} dx' = \lim_{X \rightarrow \infty} \ln\left(\frac{X - x}{X + x}\right) = 0 \quad \frac{P}{\pi} \int_{-\infty}^{\infty} \frac{1}{x'^2 + 1} dx' = 1$$

$$\frac{P}{\pi} \int_{-\infty}^{\infty} \frac{b(x')}{x' - x} dx' = \frac{x}{x^2 + 1} = a(x)$$

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