

Mathematical Methods (2005)

Assignment 3 due 26 May

1. In the theory of the laser, there arises a recurrence relation for the probability of finding n photons inside a laser cavity at steady state operating and well above threshold, given by

$$-\gamma(nP_n - (n+1)P_{n+1}) - R(P_n - P_{n-1}) = 0$$

where $P_n = 0, n < 0$. Solve this recurrence relation by first solving the recurrence relation for the quantity $C_n = \gamma n P_n - R P_{n-1}$.

2. Find an explicit expression for the u_n satisfying

$$u_{n+1} + 5u_n + 6u_{n-1} = 2^n$$

given that $u_0 = u_1 = 1$. Deduce that $2^n - 26(-3)^n$ is divisible by 5 for all integer n .

3. For the differential equation

$$\frac{d^2y}{dz^2} + 2z\frac{dy}{dz} + 4y = 0$$

determine whether or not $z = 0$ is an ordinary point, a regular singular point, or an irregular singular point for the equation. By use of an appropriate power/Frobenius series substitution, show that one solution to the differential equation is

$$y_1(z) = ze^{-z^2}$$

and obtain a series expansion for the remaining solution.

4. (a) Determine the singular points of the differential equation

$$(1 - z^2)\frac{d^2y}{dz^2} - 3z\frac{dy}{dz} + \lambda y = 0.$$

and determine whether they are regular or irregular singular points.

- (b) Find two power series about $z = 0$ of this differential equation. Deduce that the value of λ for which the corresponding power series becomes an N th-degree polynomial $U_N(z)$ is $N(N + 2)$. Construct $U_2(z)$ and $U_3(z)$.

5. Verify that $z = 0$ is a regular singular point of the equation

$$z^2y'' - \frac{3}{2}zy' + (1+z)y = 0$$

and that the indicial equation has roots 2 and $\frac{1}{2}$. Show that the general solution is

$$y(z) = 6a_0z^2 \sum_{n=0}^{\infty} \frac{(-1)^n(n+1)2^{2n}z^n}{(2n+3)!} + b_0 \left(z^{\frac{1}{2}} + 2z^{\frac{3}{2}} - \frac{1}{4}z^{\frac{5}{2}} + \sum_{n=2}^{\infty} \frac{(-1)^n 2^{2n} z^n}{n(n-1)(2n-3)!} \right).$$