## FINAL EXAM

Physics 204A- Mathematical Physics
[1.] Verify that

$$
\int_{(0,0)}^{(2,1)} z^{*} d z
$$

depends on the path by evaluating the integral for the path which consists of moving horizontally from $(0,0)$ to $(2,0)$ and then vertically from $(2,0)$ to $(2,1)$, and the path which consists of moving vertically $(0,0)$ to $(0,1)$ and then horizontally from $(0,1)$ to $(2,1)$. By Cauchy's integral theorem, shouldn't the two paths give equal results? What went wrong?
[2.] Evaluate the integral

$$
\int_{C}\left(z-z_{0}\right)^{n} d z
$$

where $C$ is a contour which consists of a circle of radius $R$ about the point $z_{0}$.
[3.] From the definition of the Laplace transform, show that the transform of $f(x)=e^{-a x}$ is $F(s)=\frac{1}{s+a}$. Find the inverse Laplace transform of $\frac{1}{(s+a)(s+b)}$ for $a \neq b$.
[4.] The diffusion equation,

$$
\frac{\partial \rho}{\partial t}=D \frac{\partial^{2} \rho}{\partial x^{2}}
$$

describes the evolution of the density $\rho(x, t)$. Suppose you discretize time in steps of $d t$ and space into a mesh of size $d x$, so that $\rho(n, k)$ gives the density $\rho$ at spatial location $x=n d x$ and time $t=k d t$. Derive an expression for $\rho(m, k+1)$ in terms of $\rho(n, k)$. That is, write the discretized version of the diffusion equation.
[5.] Prove that matrix multiplication is associative. That is, demonstrate $A(B C)=$ $(A B) C$ if $A, B$, and $C$ are NxN matrices.
[6.] A linear quantum oscillator in its ground state has a wavefunction

$$
\psi(x)=a^{-1 / 2} \pi^{-1 / 4} e^{-x^{2} / 2 a^{2}}
$$

What is the corresponding momentum wave function $\phi(p)$ ?
BONUS QUESTION! $\psi(x)$ is normalized so that $\int_{-\infty}^{\infty}|\psi(x)|^{2} d x=1$. You notice that the momentum wave function is also normalized to unity. Is this an accident? Can you prove that for any normalized $\psi(x)$ the corresponding $\phi(p)$ will be normalized?

