## **Question Sheet 3 Solutions to Optional Questions**

(i) (a) Define

$$I = \int_{-R}^{R} \mathrm{e}^{\pm \mathrm{i}s^2} \,\mathrm{d}s,\tag{1}$$

and deform the contour into three components (see the figure):

$$\gamma_1 : s = Re^{i(\theta + \pi)}, \quad \gamma_2 : s = \frac{(1 \pm i)t}{\sqrt{2}}, \quad \gamma_3 : s = Re^{i\theta}.$$
 (2)



Figure 1: Contours for question (i)

Then,

$$I = \int_{0}^{\pm \pi/4} e^{iR^{2}(\cos 2\theta + i\sin 2\theta)} 2iRe^{i(\theta + \pi)} d\theta + \int_{-R}^{R} e^{(\pm i)^{2}t^{2}} \frac{(1 \pm i)}{\sqrt{2}} dt + \int_{0}^{\pm \pi/4} e^{\pm iR^{2}(\cos 2\theta + i\sin 2\theta)} 2iRe^{i\theta} d\theta, = I_{1} + I_{2} + I_{3}.$$
(3)

Now,

$$I_1 = \int_{-\infty}^{\infty} e^{-t^2} dt \frac{(1\pm i)}{\sqrt{2}} = \sqrt{\pi} \frac{(1\pm i)}{\sqrt{2}} = (1\pm i)\sqrt{\frac{\pi}{2}}.$$
 (4)

Also,

$$I_2 = -2 \int_R^\infty e^{-t^2} dr \frac{(1\pm i)}{\sqrt{2}},$$
(5)

so that (substituting t = R + s),

$$|I_2| \le 2e^{-R^2} \int_0^\infty e^{-Rs} e^{-s^2} ds \le 2e^{-R^2} \frac{\sqrt{\pi}}{2} = \mathcal{O}\left(e^{-R^2}\right).$$
(6)

Finally,

$$I_3 = 4iR \int_0^{\pm \pi/4} e^{\pm iR^2(\cos\theta + i\sin 2\theta)} e^{i\theta} d\theta,$$
(7)

so that (using  $\sin 2\theta \ge 2\theta/\pi$ ),

$$I_{3}| \leq 4R \int_{0}^{\pm \pi/4} \left| e^{\pm R^{2} \sin 2\theta} \right| d\theta$$
  
$$\leq 4R \int_{0}^{\pi/4} e^{-R^{2} \cdot 2\theta/\pi} d\theta,$$
  
$$\leq 4R \frac{\pi}{2R^{2}} \left[ e^{-2R^{2}\theta/\pi} \right]_{0}^{\pi/4},$$
  
$$= \mathcal{O}(1/R).$$
(8)

Hence,

$$I = (1 \pm i) \sqrt{\frac{\pi}{2}} + \mathcal{O}(1/R) \,. \tag{9}$$

(b) Define

$$I(t) = \int_{a}^{b} f(k) \mathrm{e}^{\mathrm{i}kt} \,\mathrm{d}k.$$
(10)

We integrate by parts by setting  $u = e^{ikt}/it$  and v = f(k) to give

$$I(t) = \left[\frac{1}{it} \mathrm{e}^{ikt} f(k)\right]_{a}^{b} - \int_{a}^{b} \frac{1}{it} \mathrm{e}^{ikt} f'(k) \, \mathrm{d}k.$$
(11)

Therefore

$$I(t)| \le \frac{1}{t} \left( |f(a)| + |f(b)| \right) + \frac{1}{t} \left( b - a \right) \sup_{k} \left\{ |f'(k)| \right\}, \tag{12}$$

and providing f and f' are bounded,

$$|I(t)| \le \frac{M}{t} \quad \text{for some } M. \tag{13}$$

Therefore  $I(t) = \mathcal{O}(1/t)$  as  $t \to \infty$ .

(c) See lecture notes.

(ii) The Fourier transform of  $\epsilon/(x^2 + \epsilon^2)$  is given by

$$\hat{f}(k) = \int_{-\infty}^{\infty} \frac{\epsilon}{x^2 + \epsilon^2} e^{-ikx} \, \mathrm{d}x.$$
(1)

The integrand has poles at  $x = \pm i\epsilon$ , and can be written in the form

$$\frac{\epsilon e^{-ikx}}{\left(x+i\epsilon\right)\left(x-i\epsilon\right)}.$$
(2)

Therefore, the residues are

$$\frac{\epsilon e^{\pm k\epsilon}}{\pm 2i\epsilon} = \pm \frac{1}{2}i e^{\pm k\epsilon}.$$
(3)

For k > 0 we close the contour in the lower half plane, and for k < 0 we close the contour in the upper half plane (see figure 2). Jordan's Lemma tells us that the semi-circular contour doesn't contribute as  $R \to \infty$ , so we just pick up the residue at the pole. Therefore,

$$\hat{f}(k) = \begin{cases} (-2\pi i) \left(\frac{i}{2} e^{-k\epsilon}\right) & \text{for } k > 0, \\ (2\pi i) \left(-\frac{i}{2} e^{k\epsilon}\right) & \text{for } k < 0, \end{cases}$$

$$\tag{4}$$

so that

$$\hat{f}(k) = \pi \mathrm{e}^{-|k|\epsilon}.$$
(5)

Also note that the case k = 0 follows by continuity, or by direct integration:

$$\hat{f}(0) = \int_{-\infty}^{\infty} \frac{\epsilon}{x^2 + \epsilon^2} \, \mathrm{d}x = \left[\arctan\left(\frac{x}{\epsilon}\right)\right]_{-\infty}^{\infty} = \pi.$$
(6)



Figure 2: The contours for Question (ii).

Now we assume that fluid occupying the half-space z < 0 starts from rest with the initial free surface profile  $\eta_0(x) = -a\epsilon/\pi(x^2 + \epsilon^2)$ . The solution in the lecture notes gives

$$\hat{\eta}(k,t) = \hat{\eta}_0(k)\cos\left(w\left(k\right)t\right),\tag{7}$$

with  $w(k) = \sqrt{g|k|}$ . Using the result above we have that  $\hat{\eta}_0(k) = -ae^{-\epsilon|k|}$ . We invert the transform to get

$$\eta(x,t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{\eta}(k,t) e^{ikx} dk,$$
  
$$= -\frac{a}{2\pi} \int_{-\infty}^{\infty} e^{-\epsilon|k|} \cos\left(t\sqrt{g|k|}\right) e^{ikx} dk,$$
  
$$= I_{+} + I_{-},$$
 (8)

where

$$I_{\pm} = -\frac{a}{4\pi} \int_{-\infty}^{\infty} e^{-\epsilon|k|} e^{i\left(kx/t \pm \sqrt{g|k|}\right)} dk.$$
(9)

The method of stationary phase tells us that the main contribution to the integral comes from  $\psi'(k) = 0$  where

$$\psi(k) = \frac{kx}{t} \pm \sqrt{g|k|},\tag{10}$$

*i.e.* where

$$\frac{x}{t} \pm \frac{\sqrt{g |k^{\star}|}}{2k^{\star}} = 0 \quad \Rightarrow \quad k^{\star} = \mp \frac{gt^2}{4x^2}.$$
(11)

Further,

$$\psi''(k^{\star}) = \mp \frac{\sqrt{g|k^{\star}|}}{4k^{\star 2}} = \mp \frac{\sqrt{g}}{4} \frac{8x^3}{g^{3/2}t^3} = \mp \frac{2x^3}{gt^3}.$$
(12)

Therefore the method of stationary phase gives

$$I_{\pm} \sim -\frac{a}{4\pi} e^{-\epsilon |k^{\star}|} e^{i \left(\psi(k^{\star})t + \frac{\pi}{4} \operatorname{sgn}(\psi''(k^{\star}))\right)} \sqrt{\frac{2\pi}{|\psi''(k^{\star})|t}}.$$
(13)

Now, for  $\epsilon$  sufficiently small,  $e^{-\epsilon |k^*|} \sim 1$ , so

$$I_{\pm} \sim -\frac{a}{4\pi} e^{i \left[\mp \frac{gt^2}{4x} \pm \frac{gt^2}{2x} \mp \frac{\pi}{4}\right]} \sqrt{\frac{2\pi gt^3}{2x^3 t}}$$
$$\sim -\frac{at}{4} e^{\pm i \left[\frac{gt^2}{4x} - \frac{\pi}{4}\right]} \sqrt{\frac{g}{\pi x^3}}.$$
(14)

Therefore,

$$\eta(x,t) = I_{+} + I_{-} \sim -\frac{at}{2}\sqrt{\frac{g}{\pi x^{3}}}\cos\left(\frac{gt^{2}}{4x} - \frac{\pi}{4}\right).$$
(15)