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## Sheet 01: Mathematical Foundations

Posted: Mo 18.10.21    Central Tutorial: Th 21.10.21    Due: Th 28.10.21, 14:00

(b)[2](E/M/A) means: problem (b) counts 2 points and is easy/medium hard/advanced

Suggestions for central tutorial: example problems 9, 10, 4, 3.

Videos exist for example problems 9 (C2.3.1), 10 (C2.3.3).

### Example Problem 1: Composition of maps [2]

Points: (a)[1](E); (b)[1](E).

Let  $\mathbb{N}_0$  denote the set of all natural numbers including zero, and  $\mathbb{Z}$  the set of all integers. Consider the following two maps:

$$\begin{aligned} A : \mathbb{Z} &\rightarrow \mathbb{Z}, & n &\mapsto A(n) = n + 1, \\ B : \mathbb{Z} &\rightarrow \mathbb{N}_0, & n &\mapsto B(n) = |n| \equiv n \cdot \text{sign}(n). \end{aligned}$$

- Find the composite map  $C = B \circ A$ , i.e. specify its domain, image and action on  $n$ .
- Which of the above maps  $A$ ,  $B$  and  $C$  are surjective? Injective? Bijective?

### Example Problem 2: The abelian group $\mathbb{Z}_2$ [3]

Points: (a)[2](E); (b)[1](E).

- Show that  $\mathbb{Z}_2 \equiv (\{0, 1\}, +)$ , where the addition operation  $+$  is defined by the adjacent composition table, is an abelian group.

$+$	0	1
0	0	1
1	1	0

- Construct a group isomorphic to  $\mathbb{Z}_2$ , using two integers as group elements and standard multiplication of integers as group operation. Set up the corresponding composition table.

### Example Problem 3: Permutation groups [4]

Points: (a)[3](E); (b)[0,5](E); (c)[0,5](E).

A map which reorders  $n$  labelled objects is called a **permutation** of these objects. For example,  $1234 \xrightarrow{[4312]} 4312$  is a permutation of the four numbers in the string 1234, where we use  $[4312]$  as shorthand for the map  $1 \mapsto 4, 2 \mapsto 3, 3 \mapsto 1$  and  $4 \mapsto 2$ . Similarly, if the same permutation is applied to the string 2314, it yields  $2314 \xrightarrow{[4312]} 3142$ . (In general,  $[P(1)\dots P(n)]$  denotes the map  $j \mapsto P(j)$  which replaces  $j$  by  $P(j)$ , for  $j = 1, \dots, n$ .) Two permutations performed in succession again yield a permutation. For example, acting on 1234 with  $P = [4312]$  followed by  $P' = [2413]$  yields  $1234 \xrightarrow{[4312]} 4312 \xrightarrow{[2413]} 3124$ , thus the resulting permutation is  $P' \circ P = [3124]$ .

The set of all possible permutations of  $n$  numbers, denoted by  $S_n$ , contains  $n!$  elements. Viewing  $P' \circ P$  (perform first  $P$ , then  $P'$ ) as a group operation,

$$\circ : S_n \times S_n \rightarrow S_n, \quad (P', P) \mapsto P' \circ P,$$

we obtain a group,  $(S_n, \circ)$ , the **permutation group**, usually denoted simply by  $S_n$ .

- (a) Complete the adjacent composition table for  $S_3$ , in which the entries  $P' \circ P$  are arranged such that those with fixed  $P'$  sit in the same row, those with fixed  $P$  in the same column.

$P' \circ P$	[123]	[231]	[312]	[213]	[321]	[132]
[123]	[123]	[231]	[312]	[213]	[321]	[132]
[231]		[312]	[123]	[321]	[132]	[213]
[312]			[231]	[132]	[213]	[321]
[213]					[312]	[231]
[321]						[312]
[132]						

- (b) Which element is the neutral element of  $S_3$ ? How can we see from the multiplication table that every element has a unique inverse?
- (c) Is  $S_3$  an abelian group? Justify your answer.

**Example Problem 4: Algebraic manipulations with complex numbers [4]**

Points: (a-c)[0,5](E); (d)[0,5](M); (e)[0,5](E); (f)[0,5](E); (g)[1](M); (h)[1](M).

For  $z = x + iy \in \mathbb{C}$ , bring each of the following expressions into standard form, i.e. write them as (real part) + i(imaginary part):

- (a)  $z + \bar{z}$ ,                      (b)  $z - \bar{z}$ ,                      (c)  $z \cdot \bar{z}$ ,                      (d)  $\frac{z}{\bar{z}}$ ,  
 (e)  $\frac{1}{z} + \frac{1}{\bar{z}}$ ,                      (f)  $\frac{1}{z} - \frac{1}{\bar{z}}$ ,                      (g)  $z^2 + z$ ,                      (h)  $z^3$ .

[Check your results for  $x = 2, y = 1$ : (a) 4, (b)  $i2$ , (c) 5, (d)  $\frac{3}{5} + i\frac{4}{5}$ , (e)  $\frac{4}{5}$ , (f)  $-i\frac{2}{5}$ , (g)  $5 + i5$ , (h)  $2 + i11$ .]

**Example Problem 5: Multiplication of complex numbers – geometrical interpretation [4]**

Points: (a)[2](E); (b)[2](E)

- (a) Consider the polar representation,  $z_j = (\rho_j \cos \phi_j, \rho_j \sin \phi_j)$ , of two complex numbers,  $z_1$  and  $z_2$ , with  $\phi_j \in [0, 2\pi)$ . Show that multiplying them,  $z_3 = z_1 z_2$ , yields the relations  $\rho_3 = \rho_1 \rho_2$  and  $\phi_3 = (\phi_1 + \phi_2) \bmod(2\pi)$ . [The  $\bmod(2\pi)$  is needed since we restricted polar angles to lie in the interval  $[0, 2\pi)$ .] To this end, the following trigonometric identities are useful:

$$\begin{aligned} \cos \phi_1 \cos \phi_2 - \sin \phi_1 \sin \phi_2 &= \cos(\phi_1 + \phi_2), \\ \sin \phi_1 \cos \phi_2 + \cos \phi_1 \sin \phi_2 &= \sin(\phi_1 + \phi_2). \end{aligned}$$

- (b) For  $z_1 = \sqrt{3} + i, z_2 = -2 + 2\sqrt{3}i$ , compute the product  $z_3 = z_1 z_2$ , as well as  $z_4 = 1/z_1$  and  $z_5 = \bar{z}_1$ . Find the polar representation (with  $\phi \in [0, 2\pi)$ ) of all five complex numbers and sketch them in the complex plane (in one diagram). Is your result for  $z_3$  consistent with (a)?

**Example Problem 6: Differentiation of trigonometric functions [1]**

Points: (a)[0,5](E); (b)[0,5](E).

Show that the trigonometric functions

$$\tan x = \frac{\sin x}{\cos x}, \quad \csc x = \frac{1}{\sin x}, \quad \sec x = \frac{1}{\cos x}, \quad \cot x = \frac{\cos x}{\sin x} = \frac{1}{\tan x},$$

satisfy the following identities:

$$(a) \quad \frac{d}{dx} \tan x = 1 + \tan^2 x = \sec^2 x, \quad (b) \quad \frac{d}{dx} \cot x = -1 - \cot^2 x = -\csc^2 x.$$

**Example Problem 7: Differentiation of powers, exponentials, logarithms [2]**

Points: [3](E).

Compute the first derivative of the following functions.

[Check your results against those in square brackets, where  $[a, b]$  stands for  $f'(a) = b$ .]

$$\begin{array}{lll} (a) \quad f(x) = -\frac{1}{\sqrt{2x}} & [2, \frac{1}{8}] & (b) \quad f(x) = \frac{x^{1/2}}{(x+1)^{1/2}} & [3, \frac{1}{16\sqrt{3}}] \\ (c) \quad f(x) = e^x(2x-3) & [1, e] & (d) \quad f(x) = 3^x & [-1, \frac{\ln 3}{3}] \\ (e) \quad f(x) = x \ln x & [1, 1] & (f) \quad f(x) = x \ln(9x^2) & [\frac{1}{3}, 2] \end{array}$$

**Example Problem 8: Differentiation of inverse trigonometric functions [4]**

Points: (a)[1](E); (b)[1](M); (c)[2](M).

Compute the following derivatives of inverse trigonometric functions,  $f^{-1}$ . For each case, make a qualitative sketch showing  $f(x)$  and  $f^{-1}(x)$ . If  $f$  is non-monotonic, consider domains with positive or negative slope separately. [Check your results:  $[a, b]$  stands for  $(f^{-1})'(a) = b$ .]

$$(a) \quad \frac{d}{dx} \arcsin x \quad [\frac{1}{3}, \frac{3}{\sqrt{8}}] \quad (b) \quad \frac{d}{dx} \arccos x \quad [\frac{1}{2}, \frac{2}{\sqrt{3}}] \quad (c) \quad \frac{d}{dx} \arctan x \quad [1, \frac{1}{2}]$$

*Hint:* The identity  $\sin^2 x + \cos^2 x = 1$  is useful for (a) and (b),  $\sec^2 x = 1 + \tan^2 x$  for (c).

**Example Problem 9: Integration by parts [6]**

Points: [6](M)

Integrals of the form  $I(z) = \int_{z_0}^z dx u(x)v'(x)$  can be written as  $I(z) = [u(x)v(x)]_{z_0}^z - \int_{z_0}^z dx u'(x)v(x)$  using integration by parts. This is useful if  $u'v$  can be integrated — either directly, or after further integrations by parts [see (b)], or after other manipulations [see (e,f)]. When doing such a calculation, it is advisable to clearly indicate the factors  $u$ ,  $v'$ ,  $v$  and  $u'$ . Always check that the derivative  $I'(z) = dI/dz$  of the result reproduces the integrand! If a single integration by parts suffices to calculate  $I(z)$ , its derivative exhibits the cancellation pattern  $I' = u'v + uv' - u'v = uv'$  [see (a,c,d)]; otherwise, more involved cancellations occur [see (b,e,f)].

Integrate the following integrals by parts. [Check your results against those in square brackets, where  $[a, b]$  stands for  $I(a) = b$ .]

$$\begin{array}{lll} (a) \quad I(z) = \int_0^z dx x e^{2x} & [\frac{1}{2}, \frac{1}{4}] & (b) \quad I(z) = \int_0^z dx x^2 e^{2x} & [\frac{1}{2}, \frac{e}{8} - \frac{1}{4}] \\ (c) \quad I(z) = \int_0^z dx \ln x & [1, -1] & (d) \quad I(z) = \int_0^z dx \ln x \frac{1}{\sqrt{x}} & [1, -4] \\ (e) \quad I(z) = \int_0^z dx \sin^2 x & [\pi, \frac{\pi}{2}] & (f) \quad I(z) = \int_0^z dx \sin^4 x & [\pi, \frac{3\pi}{8}] \end{array}$$

### Example Problem 10: Integration by substitution [4]

Points: [4](M)

Integrals of the form  $I(z) = \int_{z_0}^z dx y'(x)f(y(x))$  can be written as  $I(z) = \int_{y(z_0)}^{y(z)} dy f(y)$  by using the substitution  $y = y(x)$ ,  $dy = y'(x)dx$ . When doing such integrals, it is advisable to explicitly write down  $y(x)$  and  $dy$ , to ensure that you correctly identify the prefactor of  $f(y)$ . Always check that the derivative  $I'(z) = dI/dz$  of the result reproduces the integrand! You'll notice that the factor  $y'(z)$  emerges via the chain rule for differentiating composite functions.

Calculate the following integrals by substitution. [Check your results against those in square brackets, where  $[a, b]$  stands for  $I(a) = b$ .]

$$\begin{array}{ll} \text{(a)} I(z) = \int_0^z dx x \cos(x^2 + \pi) & \left[\sqrt{\frac{\pi}{2}}, -\frac{1}{2}\right] \\ \text{(b)} I(z) = \int_0^z dx \sin^3 x \cos x & \left[\frac{\pi}{4}, \frac{1}{16}\right] \\ \text{(c)} I(z) = \int_0^z dx \sin^3 x & \left[\frac{\pi}{3}, \frac{5}{24}\right] \\ \text{(d)} I(z) = \int_0^z dx \cosh^3 x & \left[\ln 2, \frac{57}{64}\right] \\ \text{(e)} I(z) = \int_0^z dx \frac{\sqrt{1 + \ln(x+1)}}{x+1} & \left[e^3 - 1, \frac{14}{3}\right] \\ \text{(f)} I(z) = \int_0^z dx x^3 e^{-x^4} & \left[\sqrt[4]{\ln 2}, \frac{1}{8}\right] \end{array}$$

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[Total Points for Example Problems: 34]

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### Homework Problem 1: Composition of maps [2]

Points: (a)[0,5](E); (b)[0,5](E); (c)[0,5](E); (d)[0,5](E).

- (a) Consider the set  $S = \{-2, -1, 0, 1, 2\}$ . Find its image,  $T = A(S)$ , under the map  $n \mapsto A(n) = n^2$ . Is the map  $A : S \rightarrow T$  surjective? Injective? Bijective?
- (b) Find the image,  $U = B(T)$ , of the set  $T$  from part (a) under the map  $n \mapsto B(n) = \sqrt{n}$ .
- (c) Find the composite map  $C = B \circ A$ .
- (d) Which of the above maps  $A$ ,  $B$  and  $C$  are surjective? Injective? Bijective?

### Homework Problem 2: The groups of addition modulo 5 and rotations by multiples of 72 deg [3]

Points: (a)[1](E); (b)[1](E); (c)[0,5](E); (d)[0,5](E).

- (a) Consider the set  $\mathbb{Z}_5 = \{0, 1, 2, 3, 4\}$ , endowed with the group operation

$$\oplus : \mathbb{Z}_5 \times \mathbb{Z}_5 \rightarrow \mathbb{Z}_5, \quad (p, p') \mapsto p \oplus p' \equiv (p + p') \pmod{5}.$$

Set up the composition table for the group  $(\mathbb{Z}_5, \oplus)$ . Which element is the neutral element? For a given  $n \in \mathbb{Z}$ , which element is the inverse of  $n$ ?

- (b) Let  $r(\phi)$  denote a rotation by  $\phi$  degrees about a fixed axis, with  $r(\phi + 360) = r(\phi)$ . Consider the set of rotations by multiples of 72 deg,

$$\mathcal{R}_{72} = \{r(0), r(72), r(144), r(216), r(288)\},$$

and the group  $(\mathcal{R}_{72}, \cdot)$ , where the group operation  $\cdot$  involves two rotations in succession:

$$\cdot : \mathcal{R}_{72} \times \mathcal{R}_{72} \rightarrow \mathcal{R}_{72}, \quad (r(\phi), r(\phi')) \mapsto r(\phi) \cdot r(\phi') \equiv r(\phi + \phi').$$

Set up the multiplication table for this group. Which element is the neutral element? Which element is the inverse of  $r(\phi)$ ?

- (c) Explain why the groups  $(\mathbb{Z}_5, +)$  and  $(\mathcal{R}_{72}, \cdot)$  are isomorphic.
- (d) Let  $(\mathbb{Z}_n, +)$  denote the group of integer addition modulo  $n$  of the elements of the set  $\mathbb{Z}_n = \{0, 1, \dots, n-1\}$ . Which group of discrete rotations is isomorphic to this group?

### Homework Problem 3: Decomposing permutations into sequences of pair permutations [2]

Consider the permutation group  $S_n$ . Any permutation can be decomposed into a sequence of **pair permutations**, i.e. permutations which exchange just two objects, leaving the others unchanged. Examples:

$$\begin{aligned} 123 &\xrightarrow{[321]} 321 \xrightarrow{[132]} 231 && \Rightarrow [231] = [132] \circ [321]. \\ 1234 &\xrightarrow{[2134]} 2134 \xrightarrow{[3214]} 2314 && \Rightarrow [2314] = [3214] \circ [2134], \\ 1234 &\xrightarrow{[3214]} 3214 \xrightarrow{[1324]} 2314 && \Rightarrow [2314] = [1324] \circ [3214], \\ 1234 &\xrightarrow{[4231]} 4231 \xrightarrow{[1432]} 2431 \xrightarrow{[1243]} 2341 \xrightarrow{[4231]} 2314 && \Rightarrow [2314] = [4231] \circ [1243] \circ [1432] \circ [4231]. \end{aligned}$$

The last three lines illustrate that a given permutation can be pair-decomposed in several ways, and that these may or may not involve different numbers of pair exchanges. However, one may convince oneself (try it!) that all pair decompositions of a given permutation have the same **parity**, i.e. the number of exchanges is either always **even** or always **odd**.

To find a 'minimal' (shortest possible) pair decomposition of a given permutation, say  $[2413]$ , we may start from the naturally-ordered string 1234 and rearrange it to its desired form, 2413, one pair permutation at a time, bringing the 2 to the first slot, then the 4 to the second slot, etc. This yields  $1234 \xrightarrow{[2134]} 2134 \xrightarrow{[4231]} 2431 \xrightarrow{[3214]} 2413$ , hence  $[2413] = [3214] \circ [4231] \circ [2134]$ .

Find a minimal pair decomposition and the parity of each of the following permutations:

- (a)  $[132]$ , (b)  $[231]$ , (c)  $[3412]$ , (d)  $[3421]$ , (e)  $[15234]$ , (f)  $[31542]$ .

### Homework Problem 4: Algebraic manipulations with complex numbers [3]

Points: (a)[1](E); (b)[1](M); (c)[1](E).

For  $z = x + iy \in \mathbb{C}$ , bring each of the following expressions into standard form:

$$(a) (z + i)^2, \quad (b) \frac{z}{z + 1}, \quad (c) \frac{\bar{z}}{z - i}.$$

[Check your results for  $x = 1, y = 2$ : (a)  $-8 + i6$ , (b)  $\frac{3}{4} + i\frac{1}{4}$ , (c)  $-\frac{1}{2} - i\frac{3}{2}$ .]

### Homework Problem 5: Multiplication of complex numbers – geometrical interpretation [2]

Points: [2](E)

For  $z_1 = \frac{1}{\sqrt{8}} + \frac{1}{\sqrt{8}}i$ ,  $z_2 = \sqrt{3} - i$ , compute the product  $z_3 = z_1 z_2$ , as well as  $z_4 = 1/z_1$  and  $z_5 = \bar{z}_1$ . Find the polar representation (with  $\phi \in [0, 2\pi)$ ) of all five complex numbers and sketch them in the complex plane (in one diagram).

### Homework Problem 6: Differentiation of hyperbolic functions [2]

Points: (a)[0,5](E); (b,c)[0,5](E); (d)[0,5](E); (e)[0,5](E).

Show that the hyperbolic functions

$$\begin{aligned} \sinh x &= \frac{1}{2}(e^x - e^{-x}), & \cosh x &= \frac{1}{2}(e^x + e^{-x}), & \tanh x &= \frac{\sinh x}{\cosh x}, \\ \operatorname{csch} x &= \frac{1}{\sinh x}, & \operatorname{sech} x &= \frac{1}{\cosh x}, & \operatorname{coth} x &= \frac{\cosh x}{\sinh x} = \frac{1}{\tanh x}, \end{aligned}$$

satisfy the following identities:

- (a)  $\cosh^2 x - \sinh^2 x = 1$ ,  
 (b)  $\frac{d}{dx} \sinh x = \cosh x$ , (c)  $\frac{d}{dx} \cosh x = \sinh x$ .  
 (d)  $\frac{d}{dx} \tanh x = 1 - \tanh^2 x = \operatorname{sech}^2 x$ , (e)  $\frac{d}{dx} \operatorname{coth} x = 1 - \operatorname{coth}^2 x = -\operatorname{csch}^2 x$ .

### Homework Problem 7: Differentiation of powers, exponentials, logarithms [2]

Points: [2](E) (Solve any 4 subproblems; beyond that: 0.25 bonus per subproblem.)

Compute the first derivative of the following functions.

[Check your results against those in square brackets, where  $[a, b]$  stands for  $f'(a) = b$ .]

- (a)  $f(x) = \sqrt[3]{x^2}$   $[8, \frac{1}{3}]$  (b)  $f(x) = \frac{x}{(x^2 + 1)^{1/2}}$   $[1, \frac{1}{\sqrt{8}}]$   
 (c)  $f(x) = -e^{(1-x^2)}$   $[1, 2]$  (d)  $f(x) = 2^{x^2}$   $[1, 4 \ln 2]$   
 (e)  $f(x) = 2 \frac{\sqrt{\ln x}}{x}$   $[e, -\frac{1}{e^2}]$  (f)  $f(x) = \ln \sqrt{x^2 + 1}$   $[1, \frac{1}{2}]$

### Homework Problem 8: Differentiation of inverse hyperbolic functions [2]

Points: [2](M) (Solve subproblem, (b); beyond that: 0.5 bonus points per subproblem.)

Compute the following derivatives of inverse hyperbolic functions,  $f^{-1}$ . For each case, make a qualitative sketch showing  $f(x)$  and  $f^{-1}(x)$ . If  $f$  is non-monotonic, consider domains with positive or negative slope separately. [Check your results:  $[a, b]$  stands for  $(f^{-1})'(a) = b$ .]

- (a)  $\frac{d}{dx} \operatorname{arcsinh} x$   $[2, \frac{1}{\sqrt{5}}]$  (b)  $\frac{d}{dx} \operatorname{arccosh} x$   $[2, \frac{1}{\sqrt{3}}]$  (c)  $\frac{d}{dx} \operatorname{arctanh} x$   $[\frac{1}{2}, \frac{4}{3}]$

*Hint:* The identity  $\cosh^2 x = 1 + \sinh^2 x$  is useful for (a) and (b),  $\operatorname{sech}^2 x = 1 - \tanh^2 x$  for (c).

### Homework Problem 9: Integration by parts [4]

Points: [4](M) (Solve any 4 subproblems; beyond that: 0.5 bonus per subproblem.)

Integrate the following integrals by parts. [Check your results against those in square brackets, where  $[a, b]$  stands for  $I(a) = b$ .]

- (a)  $I(z) = \int_0^z dx x \sin(2x)$   $[\frac{\pi}{2}, \frac{\pi}{4}]$  (b)  $I(z) = \int_0^z dx x^2 \cos(2x)$   $[\frac{\pi}{2}, -\frac{\pi}{4}]$

$$\begin{array}{ll}
 \text{(c) } I(z) = \int_0^z dx (\ln x) x & [1, -\frac{1}{4}] \\
 \text{(d) } I(z) \stackrel{[n > -1]}{=} \int_0^z dx (\ln x) x^n & [1, \frac{-1}{(n+1)^2}] \\
 \text{(e) } I(z) = \int_0^z dx \cos^2 x & [\pi, \frac{\pi}{2}] \\
 \text{(f) } I(z) = \int_0^z dx \cos^4 x & [\pi, \frac{3}{8}\pi]
 \end{array}$$

### Homework Problem 10: Integration by substitution [3]

Points: [3](M) (Solve any 3 subproblems; beyond that: 0.5 bonus per subproblem.)

Calculate the following integrals by substitution. [Check your results versus those in square brackets, where  $[a, b]$  stands for  $I(a) = b$ .]

$$\begin{array}{ll}
 \text{(a) } I(z) = \int_0^z dx x^2 \sqrt{x^3 + 1} & [2, \frac{52}{9}] \\
 \text{(b) } I(z) = \int_0^z dx \sin x e^{\cos x} & [\frac{\pi}{3}, e - \sqrt{e}] \\
 \text{(c) } I(z) = \int_0^z dx \cos^3 x & [\frac{\pi}{4}, \frac{5}{6\sqrt{2}}] \\
 \text{(d) } I(z) = \int_0^z dx \sinh^3 x & [\ln 3, \frac{44}{81}] \\
 \text{(e) } I(z) = \int_0^z dx \frac{\sin \sqrt{\pi x}}{\sqrt{x}} & [\frac{\pi}{9}, \frac{1}{\sqrt{\pi}}] \\
 \text{(f) } I(z) = \int_0^z dx \sqrt{x} e^{\sqrt{x^3}} & [(\ln 4)^{2/3}, 2]
 \end{array}$$

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[Total Points for Homework Problems: 25]

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