

Note that the Arfken problems correspond to the 7th Edition with the corresponding 6th Edition problems in the parentheses.

1. Arfken 14.6.1 (7.3.4), 14.6.2 (7.3.5)
2. Evaluate the following integral

$$\int_0^1 dt e^{ixt^2},$$

for large x with x real and positive. You will find that the lowest order term scales as $x^{-1/2}$ and the next order as e^{ix}/x . Calculate both terms.

Hint: The real axis is not the best contour of integration.

3. Evaluate the following integral for x large and real

$$\int_0^\pi dt e^{ix \cos t}.$$

4. Consider the following integral

$$I(z) = \int_0^\infty dt e^{-zt} \ln(t)$$

with $-\pi < \text{Arg}(t) < \pi$.

- (a) For what values of complex z is the integral defined?
 - (b) Evaluate $I(re^{-i\pi})$ with r real and positive by analytic continuation. Express your answer in terms of $I(r)$.
5. (challenge problem: not for grading) Find the analytic continuation of $K_\nu(z)$:

$$K_\nu(re^{i\pi}) = e^{-i\nu\pi} K_\nu(r) - i\pi I_\nu(r)$$

with r real and positive and

$$K_\nu(z) = \frac{1}{2} \int_0^\infty \frac{e^{-\frac{z}{2}(s+\frac{1}{s})}}{s^{1+\nu}} ds.$$

Hint: Let $z = re^{i\theta}$ and let θ increase from 0 to π . As you do this make sure that the integral remains bounded both around $s = 0$ and ∞ .