

**Problem 1: Legendre's equation**

(a) Using  $n = 0$ , prove that  $P_0(x) = 1$  and  $y_2(x) = x + \frac{1}{3!}x^3 + \frac{1}{5}x^5 + \dots = \frac{1}{2} \ln \frac{1+x}{1-x}$

Verify this by solving, the Legendre equation with  $n = 0$ .

(b) Using  $n = 1$ , prove that  $y_2(x) = P_1(x) = x$  and

$$y_1 = 1 - x^2 - \frac{1}{3}x^4 - \frac{1}{5}x^6 - \dots = 1 - \frac{1}{2}x \ln \frac{1+x}{1-x}$$

**Problem 2: Legendre's equation**

Applying the binomial theorem to  $(x^2 - 1)^n$ , differentiating it  $n$  times term by term, and comparing the result with  $P_n(x)$ , show that

$$P_n(x) = \frac{1}{2^n n!} \frac{d^n [(x^2 - 1)^n]}{dx^n}$$

**Problem 3: Bessel's equation:** Prove the following

$$(a) J_{\frac{1}{2}}(x) = \sqrt{\frac{2}{\pi x}} \sin x, \quad (b) J_{-\frac{1}{2}}(x) = \sqrt{\frac{2}{\pi x}} \cos x, \quad (c) J_{-n}(x) = (-1)^n J_n(x),$$

**Problem 4:** Find general solution in terms of  $J_\nu, Y_\nu$

a)  $x^2 y'' + xy' + (x^2 - 16)y = 0$

b)  $xy'' - 5y' + xy = 0, y = x^3 u$

**Fourier Series and Fourier Integral**

**Problem 5:** Find the Fourier coefficients of the periodic function  $f(x)$

$$a) f(x) = \begin{cases} -k & \text{if } -\pi < x < 0 \\ k & \text{if } 0 < x < \pi \end{cases} \text{ and } f(x + 2\pi) = f(x)$$

$$b) f(x) = \begin{cases} x & \text{if } -\pi < x < 0 \\ \pi - x & \text{if } 0 < x < \pi \end{cases} \text{ and } f(x + 2\pi) = f(x)$$

**Problem 6:** Find the Fourier sine integral representation of the function

$$a) f(x) = \begin{cases} x & \text{if } 0 < x < 1 \\ 0 & \text{if } x > 1 \end{cases}$$

**Problem 7:** Prove that  $y_m(x) = \sin mx, m = 1, 2, \dots$  form an orthogonal set on  $[-\pi, \pi]$ .