Department of Mathematics King Saud University
math316
Final Exam

1. Determine the constants $a$ and $b$ so that the function $f(x)=a e^{x}+b e^{-x}$ is orthogonal to $g(x)=x$ in $L^{2}(-1,1)$, and $\|f\|=1$.
2. (i) Expand the function $f(x)=x+1$ in a Fourier series over $[-1,1]$.
(ii) Is the series uniformly convergent, and why?
3. Prove that $e^{-x / 2}=2 \sum_{n=0}^{\infty} 3^{-n-1} L_{n}(x)$, where $L_{n}$ is the Laguerre polynomial of degree $n$ which is defined by

$$
L_{n}(x)=\frac{1}{n!} e^{x} \frac{d^{n}}{d x^{n}}\left(x^{n} e^{-x}\right), \quad x>0
$$

Hint: Show first that

$$
\left\langle e^{-x / 2}, L_{n}\right\rangle=\int_{0}^{\infty} e^{-x / 2} L_{n}(x) e^{-x} d x=\frac{1}{n!2^{n}} \int_{0}^{\infty} x^{n} e^{-3 x / 2} d x
$$

then show that

$$
\int_{0}^{\infty} x^{n} e^{-3 x / 2} d x=n!(2 / 3)^{n+1}
$$

4. Use the substitution $y(x)=x^{-1 / 2} u(x)$ to transform Bessel's equation $x^{2} y^{\prime \prime}+x y^{\prime}+\left(x^{2}-\frac{1}{4}\right) y=0$ to $u^{\prime \prime}+u=0$, and hence determine the general solution of Bessel's equation.
5. Prove that $J_{-1 / 2}(x)=\sqrt{\frac{2}{\pi x}} \cos x$ for all $x>0$. Sketch the graph of $J_{-1 / 2}(x)$, indicating its zeros.
6. (i) Express the function

$$
f(x)=\left\{\begin{array}{cc}
\sin x, & |x|<\pi \\
0, & |x|>\pi
\end{array}\right.
$$

as a Fourier integral.
(ii) Use the result of (i) to obtain the formula an integral representation of $\pi$.

