



Answer the following questions [Full Marks 110]

Question 1 [28 Marks]

(a) Prove that: $\Gamma\left(\frac{1}{2}\right) = \sqrt{\pi}$. [8 marks]

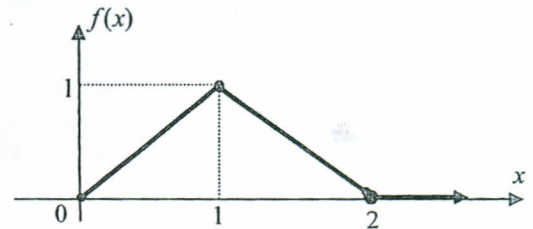
(b) Evaluate the integrals: (i) $\int_0^1 \sqrt{\ln\left(\frac{1}{x}\right)} dx$ (ii) $\int_0^{\frac{\pi}{2}} \sqrt{\tan x} dx$. [8 marks]

(c) Prove that: $\frac{d}{dx} [x^n J_n(x)] = x^n J_{n-1}(x)$, where $J_n(x)$ is the Bessel function of order n . [8 marks]

(d) Write the general solution of the Legendre D. E. $(1-x)^2 y'' - 2xy' + 12y = 0$. [4 marks]

Question 2 [27 Marks]

(a) Find the Fourier sine series to the function shown in Fig.



[8 marks]

(b) Use the Fourier cosine integral representation to the function $f(x) = e^{-3x}, x > 0$, prove that:

$$\int_0^{\infty} \frac{\cos \omega x}{9 + \omega^2} d\omega = \frac{\pi}{6} e^{-3x}, x > 0. \quad [6 \text{ marks}]$$

(c) (i) Use the separation of variables technique; find the solution of the heat equation:

PDE: $U_t(x,t) = kU_{xx}(x,t), \quad 0 < x < L, \quad t > 0,$

BC: $U(0,t) = U(L,t) = 0,$

IC: $U(x,0) = f(x).$

(ii) Find the solution if: $k = 1, L = 2$ and $f(x)$ is the function shown in the Fig. of item (a).

[13 marks]

Good luck (أنظر خلف الورقة)



Answer the following questions

1. (a) Prove that:

i. $\beta(m, n) = \frac{\Gamma(m)\Gamma(n)}{\Gamma(m+n)}$. [5 pts]

ii. $J'_n(x) - \frac{n}{x}J_n(x) = -J_{n+1}(x)$. [5 pts]

(b) Evaluate the following integrals: [12 pts]

$$\int_0^{\infty} x^a a^{-x} dx, \quad \int_0^1 \sqrt{x} \sqrt[3]{1-x^2} dx,$$

$$\int_{-1}^1 x P_n(x) P_{n-1}(x) dx, \quad \int x^2 J_0(x) J_1(x) dx.$$

(c) i. Expand the function $f(x) = 4x^3 + 6x^2 + 7x + 2$ [6 pts]

in a series of Legendre polynomials.

ii. Prove that: [5 pts]

$$nP_n(x) = (2n-1)xP_{n-1}(x) - (n-1)P_{n-2}(x).$$

2. (a) Expand $f(x) = \begin{cases} 2 & \text{if } -2 \leq x < 0 \\ x & \text{if } 0 < x < 2 \end{cases}$ [10 pts]

in a Fourier series and prove that $\frac{\pi^2}{8} = \sum_{r=0}^{\infty} \frac{1}{(2r+1)^2}$.

(b) Using the Fourier integral, verify the identity [8 pts]

$$\int_0^{\infty} \frac{\omega \sin \omega x}{\omega^2 + 1} d\omega = \frac{\pi}{2} e^{-x}, \quad x > 0.$$

(c) Solve the boundary value problem [14 pts]

$$u_{tt} = C^2 u_{xx}, \quad 0 < x < L, \quad t > 0$$

$$u(0, t) = u(L, t) = 0, \quad t > 0$$

$$u(x, 0) = f(x), \quad u_t(x, 0) = g(x), \quad 0 < x < L$$

for a string of unit length, subject to the given conditions

$$f(x) = g(x) = x^2 \text{ and } C = \frac{1}{\pi}.$$