

The Open University of Sri Lanka
 B.Sc./B.Ed. Degree Programme
 Final Examination-2011/2012
 AMU3187/ AME 5187- Mathematical Methods II
 APPLIED MATHEMATICS-LEVEL 05



Duration: Two Hours.

Date: 20.01.2012

Time: 1.30 p.m.- 3.30p.m.

Answer FOUR questions only.

1. Consider the periodic function $f(x)$ defined by

$$f(x) = \begin{cases} -\cos x & \text{for } -\pi \leq x < 0 \\ \cos x & \text{for } 0 < x \leq \pi \end{cases}$$

$$\text{and } f(x + 2\pi) = f(x).$$

(i) Sketch the graph of $f(x)$ for two periods.

(ii) Find the Fourier series of $f(x)$.

(iii) Using part (ii) show that $\frac{\pi\sqrt{2}}{16} = \frac{1}{1.3} - \frac{3}{5.7} + \frac{5}{9.11} - \dots$.

2. Consider the boundary value problem:

$$\frac{d^2 y}{dx^2} + \mu y = 0$$

$$y'(0) = 0, \quad y'(1) = 0$$

(i) Show that this is a Sturm-Liouville problem.

(ii) Find the eigenvalues and eigenfunctions of the problem.

(iii) Verify that the eigenfunctions are mutually orthogonal in the interval $0 \leq x \leq 1$.

(iv) Obtain a corresponding set of orthonormal functions in the interval $0 \leq x \leq 1$.

3. Consider the function $f(x)$ defined by

$$f(x) = 2x, \quad 0 \leq x \leq \pi$$

(i) Find the Fourier sine series and cosine series of $f(x)$ on $0 \leq x \leq \pi$.

(ii) Sketch the graphs of $f(x)$ for the two series.

(4) Let $J_n(x)$ be the Bessel function of order n given by the expansion

$$e^{\frac{x}{2}\left(t-\frac{1}{t}\right)} = \sum_{n=-\infty}^{\infty} J_n(x)t^n.$$

(i) Show that $J_n(x)$ is an even function when n is even and an odd function when n is odd.

(ii) Verify each of the following identities for $n=1, 2, 3, \dots$

(a) $J_{-n}(x) = (-1)^n J_n(x)$

(b) $\frac{d}{dx}\{x^n J_n(x)\} = x^n J_{n-1}(x).$

(c) $\frac{d}{dx}\{x^{-n} J_n(x)\} = -x^{-n} J_{n+1}(x).$

5. The Rodrigues' formula for the n^{th} degree Legendre polynomial is given by

$$P_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2 - 1)^n, \quad n=0, 1, 2, \dots$$

Using it prove the following identities:

(i) $P_{n+1}'(x) = (n+1)P_n(x) + xP_n'(x)$

(ii) $(n+1)P_{n+1} = (2n+1)xP_n - nP_{n-1}$

(iii) $(x^2 - 1)P_n'(x) = nxP_n(x) - nP_{n-1}(x).$

(iv) $P_n(-x) = (-1)^n P_n(x)$ and $P_n'(-x) = (-1)^{n+1} P_n'(x)$

(6) Solve the following boundary value problem.

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \quad 0 < x < a, \quad 0 < y < b.$$

$$u(x, 0) = f_1(x), \quad 0 < x < a$$

$$u(x, b) = f_2(x), \quad 0 < x < a$$

$$u(0, y) = g_1(y), \quad 0 < y < b$$

$$u(a, y) = g_2(y), \quad 0 < y < b$$