## M.SC. SECOND SEMESTER EXAMINATIONS, 2021

Subject: Mathematics
Course ID: 22154

## Course Code:Math-204C

## Course Title: Techniques of Applied Mathematics (Generalized Functions, Special Functions, Integral Equations)

Full Marks: 40
Time: 2 Hours

## The figures in the margin indicate full marks

## Symbols and notations are their usual meaning

## Answer any FIVE of the following questions:

$8 \times 5=40$

1. What do you mean by support of generalized function? Also prove that $\lim _{\varepsilon \rightarrow 0+} \frac{1}{x-i \varepsilon}=$ $\pi i \delta(x)+\mathrm{P} \cdot \frac{1}{x}$.
2. What is a regular generalized function? Show that $P \cdot \frac{1}{x} \epsilon \mathcal{D}(\mathcal{R})$ defined by
(P. $\left.\frac{1}{x}, \varphi\right)=\lim _{\varepsilon \rightarrow \infty}\left[\int_{-\infty}^{\infty} \frac{\varphi(x)}{x} d x+\int_{\varepsilon}^{\infty} \frac{\varphi(x)}{x} d x\right], \varphi \in \mathcal{D}(\mathcal{R})$ is a generalized function. 3+5
3. i) Prove that $\int_{0}^{p} J_{n}(\alpha x) J_{n}(\beta x) d x=0$ if $\alpha \neq \beta$ and for any number $p>0$.
ii) Prove that $P_{n}(x)=\frac{1}{n!2^{n}} \frac{d^{n}}{d x^{n}}\left(x^{2}-1\right)^{n}$ 5+3
4. i) Define Legendre equation and Legendre's polynomial of order $n$.
ii) If $f(x)=\left\{\begin{array}{l}0,-1<x \leq 0 \\ x, 0<x<1\end{array}\right\}$,
then prove that $f(x)=\frac{1}{4} P_{0}(x)+\frac{1}{2} P_{1}(x)-\frac{5}{16} P_{2}(x)-\frac{3}{32} P_{1}(x)+\cdots$
5. Define Bessel's function of second kind and prove that the Bessel function of the first kind of order $n$ is the coefficient of $z^{n}$ in the expansion of $e^{\frac{x}{2}\left(z-\frac{1}{z}\right)}$.
6. If the function $K(x, t)$ be continuous on the rectangle $R=\{(x, t) ; a \leq x, t \leq b\}$,
$K(x, t)$ possesses continuous partial derivative $K_{x}(x, t)$ in $R$ and $\varphi(x)=\int_{a}^{x} K(x, t) d t$, $a \leq x \leq b$ then show that for all $x$ in $[a, b], \varphi^{\prime}(x)=\int_{a}^{x} K_{x}(x, t) d t+K(x, x)$. Also solve the integral equation $u(x)=\cos x+(x-2)+\int_{0}^{x}(t-x) u(t) d t$.
7. Using the Laplace transform method, solve the following integral equation -

$$
\text { (i) } \quad u(t)=a \sin t+2 \int_{0}^{t} \cos (t-s) u(s) d s
$$

(ii) $\quad u(t)=a \cos t+2 \int_{0}^{t} \sin (t-s) u^{\prime}(s) d s$
8. (i) Differentiate between Fredholm and Volterra integral equations.
(ii) Solve the following integral equation by the method of successive approximation

$$
y(x)=\frac{5 x}{6}+\frac{1}{2} \int_{0}^{1} x t y(t) d t .
$$

