

Roll No.

Total Pages : 04

GSM/M-21

1614

MATHEMATICS

Special Functions and Integral Transforms

BM-242

Time : Three Hours]

[Maximum Marks : 40

Note : Attempt *Five* questions in all, selecting *one* question from each Unit. Q. No. 1 is compulsory.

(Compulsory Question)

1. (a) Show that $J_{-\frac{1}{2}}(x) = J_{\frac{1}{2}}(x) \cot x$. 2
- (b) Prove that $\int_{-1}^1 P_n(x) (1-2tx+t^2)^{-\frac{1}{2}} dx = \frac{2t^n}{2n+1}$. 2
- (c) Find the Laplace transform of $\int_0^1 \frac{\sin u}{u} du$. 2
- (d) If $\bar{f}(s)$ is the Fourier transform of $f(x)$, then show that $e^{-ias} \bar{f}(s)$ is the Fourier transform of $f(x-a)$. 2

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Unit I

2. (a) Solve $x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} + (x^2 - 1)y = 0$ in series. 4

(b) Prove that $\int x J_0^2(x) dx = \frac{x^2}{2} [J_0^2(x) + J_1^2(x)] + c$. 4

3. (a) By the use of the substitution $y = \frac{u}{\sqrt{x}}$, show that the solution of the equation :

$$x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} + \left(x^2 - \frac{1}{4}\right)y = 0,$$

can be written in the form $y = c_1 \frac{\sin u}{\sqrt{x}} + c_2 \frac{\cos u}{\sqrt{x}}$. 4

(b) Solve the equation $x \frac{d^2 y}{dx^2} + 2 \frac{dy}{dx} + \frac{1}{2}xy = 0$ in terms of Bessel's function. 4

Unit II

4. (a) Prove that $(1 - 2xt + t^2)^{-\frac{1}{2}} = \sum_{n=0}^{\infty} t^n P_n(x)$; $|x| \leq 1$,
 $|t| < 1$. 4

(b) Prove that :

$$\int_{-1}^1 (1-x^2) P'_m(x) P'_n(x) dx = \begin{cases} 0, & \text{if } m \neq n \\ \frac{2m(m+1)}{2m+1}, & \text{if } m = n. \end{cases}$$

4

5. (a) Show that $H'_n(x) = 2nH_{n-1}(x)$; $n \geq 1$. 4

(b) Prove that $H'_{2n}(0)$ and $H'_{2n+1}(0) = \frac{(-1)^n (2n+1)!}{n!}$.

4

Unit III

6. (a) Find the Laplace transform of $\sinh 3t \cos^2 t$. 4

(b) Find the inverse Laplace transform of $\log \frac{s^2 + 1}{(s-1)^2}$.

4

7. (a) Convert the differential equation :

$$f''(t) - 3f'(t) + 2f(t) = 4 \sin t,$$

into an integral equation where $f(0) = 1$,

$$f'(0) = -2. \quad 4$$

(b) Solve the simultaneous equations :

$$\frac{dx}{dt} = 5x + y; \quad \frac{dy}{dt} = x + 5y, \quad \text{when } x(0) = -3,$$

$y(0) = 7$ using Laplace transform method. **4**

Unit IV

8. (a) Find the Fourier cosine transform of $\frac{1}{1+x^2}$ and deduce the sine transform of $\frac{x}{1+x^2}$. **4**

(b) Find the inverse Fourier transform of $\bar{f}(s) = e^{-|s|y}$, where $y \in (-\infty, \infty)$. **4**

9. (a) Using Parseval's identity, prove that :

$$\int_0^{\infty} \frac{\sin ax}{x(a^2 + x^2)} dx = \frac{\pi}{2} \left(\frac{1 - e^{-a^2}}{a^2} \right). \quad \mathbf{4}$$

(b) Using the Fourier sine transform, solve the differential equation $\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial x^2}$ with the boundary condition (i) $u = u_0$ when $x = 0, t > 0$ and the initial condition (i) $u = 0$ when $t = 0, x > 0$. **4**