

Please follow the instructions of your supervisor regarding timing of these problems.

1. Write the following differential equations in self-adjoint form. What is the orthogonality relation between the solutions?

1. $(1-x^2)y'' - 2xy' + n(n+1)y = 0$. (Legendre's equation, $-1 < x < 1$)

2. $(1-x^2)y'' - xy' + n^2y = 0$. (Chebyshev's equation, $-1 < x < 1$)

3. $xy'' + (1-x)y' + ny = 0$. (Laguerre's equation, $0 < x < \infty$)

4. $y'' - 2xy' + 2ny = 0$. (Hermite's equation, $-\infty < x < \infty$)

2. Consider a plate insulated laterally with radius C . The temperature $u(\rho, t)$ in the plate satisfies the differential equation (we assume that u is independent of ϕ)

$$\frac{1}{\rho} \frac{\partial}{\partial \rho} \left(\rho \frac{\partial u}{\partial \rho} \right) - \frac{4}{\rho^2} u = \frac{1}{k} \frac{\partial u}{\partial t}$$

(Heat is generated in the plate). Solve for u if $u(C) = 0$ and the initial temperature is $f(\rho)$.

3. Determine A_j in the following Fourier-Bessel series

1. $100 = \sum_{j=1}^{\infty} A_j J_0(\alpha_j x)$ $\alpha_j = x_j/c$, $J_0(x_j) = 0$.

2. $x = \sum_{j=1}^{\infty} A_j J_1(\alpha_j x)$ $\alpha_j = x_j/5$ ($c = 5$), $J_1(x_j) = 0$.