

Exam

Please write your name on every sheet!

Problem 1: Consider the linearly independent system of monomials $\{1, x, x^2, x^3, \dots\}$. Use Gram-Schmidt orthogonalization to construct the first three orthogonal polynomials with respect to the scalar product

$$\langle f, g \rangle = \frac{1}{\sqrt{\pi}} \int_{-\infty}^{\infty} dx e^{-x^2} f(x) g(x). \quad (1)$$

The following integral (and its derivatives) will be useful:

$$I(\alpha) = \int_{-\infty}^{\infty} dx e^{-\alpha x^2} = \sqrt{\frac{\pi}{\alpha}}, \quad \alpha > 0. \quad (2)$$

Problem 2: Consider the function $f(x) = 1 - |x|$ on the interval $x \in (-\pi, \pi]$. Determine its Fourier series. Does the Fourier series converge uniformly or not, and why?

Problem 3: Use a Laplace transform to solve the following coupled system of integral equations with given initial conditions:

$$\begin{aligned} y' + z' + z &= 0, & y(0) &= y'(0) = 0, \\ y'' + z' &= 0, & z(0) &= 2. \end{aligned} \quad (3)$$

Problem 4: Calculate the following integrals:

$$\pi \int_{-\varepsilon}^{\infty} dx z^x \delta(\sin(\pi x)), \quad \pi \int_{-\varepsilon}^{\infty} dx \frac{z^x \delta(\sin(\pi x))}{\Gamma(x+1)}, \quad (4)$$

where $|z| < 1$ and $0 < \varepsilon < 1$. Remember that $\Gamma(n+1) = n!$ for $n \in \mathbb{N}_0$.

Problem 5: Consider the operator $A : \mathcal{H} \rightarrow \mathcal{H}$, $A = -\frac{d^2}{dx^2}$ on the Hilbert space $\mathcal{H} = L^2(0, 1)$ with domain

$$\left\{ f \in \mathcal{H} \mid f, f' \text{ absolutely continuous, } Af \in \mathcal{H}, f(0) = f(1), f'(0) = \alpha f'(1) \right\}, \quad (5)$$

where α is some complex number. For which α does A become self-adjoint? Determine the possible eigenvalues of A for that value of α .