

TH1: Consider the Fresnel Integral $S(x) = \int_0^x \sin(t^2)dt$ appearing in Optics.

a) Use Simpsons method to find $S(1)$ accurate to 0.001.

b) Let $T_n(t^2, 0)$ be the Taylor polynomial of $\sin(t^2)$ at 0, taking the variable as t^2 . We can also approximate $S(1)$ by integrating $T_n(t^2, 0)$. Use the Taylor series remainder to find the value of n so that the approximate answer is accurate to 0.001. Also find this approximate answer.

For the section below you can use calculator to integrate using the \int key, make sure that you are in radian mode. Also note that if $F(x) = \int_a^x f(t)dt$ and f is a continuous function then F is differentiable and $F'(x) = f(x)$. We are interested in finding the real solutions to $S(x) = 1 - x$.

c) Let $f(x) = S(x) + x - 1$. Show that the interval $[0, 1]$ contains a solution to $f(x) = 0$. Use Newtons method to write five iterations starting from $x_0 = 0.5$. No need to check the conditions for convergence.

d) Let $g(x) = 1 - S(x)$. Show that we can find a solution to $g(x) = x$ using the Fixed Point Method on $[0, 1]$. Find an upper bound for the number of iterations to get the solution accurate to 0.001 starting from $x_0 = 0.5$. Also find this approximate solution.

TH2: Consider the Associated Laguerre ODE: $xy'' + (m + 1 - x)y' + ny = 0$

a) Find the solution using power series. When $n \in \mathbb{Z}^+$, the polynomial solutions is called Associated Laguerre Polynomials $L_n^m(x)$.

b) When $m = 0$ we get the Laguerre ODE: $xy'' + (1 - x)y' + ny = 0$. When $n \in \mathbb{Z}^+$, the polynomial solutions is called Associated Laguerre Polynomials $L_n(x) = L_n^0(x)$ and satisfies the Rodrigue's formula $L_n(x) = \frac{e^x}{n!} \frac{d^n}{dx^n} (e^{-x} x^n)$. Find the first five Laguerre polynomials.

c) For $f, g \in \mathcal{C}[0, \infty)$ with the Inner Product $\langle f, g \rangle = \int_0^\infty e^{-x} f(x)g(x)dx$, Laguerre polynomials satisfies the Orthogonality Condition:

$$\int_0^\infty e^{-x} L_m(x)L_n(x)dx = 0 \text{ if } m \neq n \text{ and } 1 \text{ if } m = n.$$

Find the coefficients a_k of the Laguerre Series: $f(x) = \sum_{k=0}^\infty a_k L_k(x)$ and write the first 5 terms for $f(x) = \sin x$.

TH3: Use Laplace Transform and Complex Inverse Laplace Transform to Solve the Wave equation

$$\frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial x^2}$$

$$u(0, t) = 0, u(\pi, t) = 0; t \geq 0$$

$$u(x, 0) = \sin x, \frac{\partial u}{\partial t}(x, 0) = x^2; 0 \leq x \leq \pi.$$