

14. **TEAM PROJECT. Orthogonality on the Entire Real Axis, Hermite Polynomials.**⁸ These orthogonal polynomials are defined by $He_0(x) = 1$ and

$$(19) \quad He_n(x) = (-1)^n e^{x^2/2} \frac{d^n}{dx^n} (e^{-x^2/2}), \quad n = 1, 2, \dots$$

REMARK. As is true for many special functions, the literature contains more than one notation, and one sometimes defines as Hermite polynomials the functions

$$H_n^* = 1, \quad H_n^*(x) = (-1)^n e^{x^2} \frac{d^n}{dx^n} (e^{-x^2}).$$

This differs from our definition, which is preferred in applications.

- (a) **Small Values of n .** Show that

$$\begin{aligned} He_1(x) &= x, & He_2(x) &= x^2 - 1, \\ He_3(x) &= x^3 - 3x, & He_4(x) &= x^4 - 6x^2 + 3. \end{aligned}$$

- (b) **Generating Function.** A generating function of the Hermite polynomials is

$$(20) \quad e^{tx - t^2/2} = \sum_{n=0}^{\infty} a_n(x) t^n$$

because $He_n(x) = n! a_n(x)$. Prove this. *Hint:* Use the formula for the coefficients of a Maclaurin series and note that $tx - \frac{1}{2}t^2 = \frac{1}{2}x^2 - \frac{1}{2}(x - t)^2$.

- (c) **Derivative.** Differentiating the generating function with respect to x , show that

$$(21) \quad He'_n(x) = n He_{n-1}(x).$$

- (d) **Orthogonality on the x -Axis** needs a weight function that goes to zero sufficiently fast as $x \rightarrow \pm\infty$. (Why?)

Show that the Hermite polynomials are orthogonal on $-\infty < x < \infty$ with respect to the weight function $r(x) = e^{-x^2/2}$. *Hint:* Use integration by parts and (21).

- (e) **ODEs.** Show that

$$(22) \quad He'_n(x) = x He_n(x) - He_{n+1}(x).$$

Using this with $n = 1$ instead of n and (21), show that $y = He_n(x)$ satisfies the ODE

$$(23) \quad y'' = xy' + ny = 0.$$

Show that $w = e^{-x^2/4}y$ is a solution of **Weber's equation**

$$(24) \quad w'' + (n + \tfrac{1}{2} - \tfrac{1}{4}x^2)w = 0 \quad (n = 0, 1, \dots).$$

15. **CAS EXPERIMENT. Fourier-Bessel Series.** Use Example 2 and $R = 1$, so that you get the series

$$(25) \quad f(x) = a_1 J_0(\alpha_{0,1}x) + a_2 J_0(\alpha_{0,2}x) + a_3 J_0(\alpha_{0,3}x) + \dots$$

With the zeros $\alpha_{0,1}, \alpha_{0,2}, \dots$ from your CAS (see also Table A1 in App. 5).

- (a) Graph the terms $J_0(\alpha_{0,1}x), \dots, J_0(\alpha_{0,10}x)$ for $0 \leq x \leq 1$ on common axes.

(b) Write a program for calculating partial sums of (25). Find out for what $f(x)$ your CAS can evaluate the integrals. Take two such $f(x)$ and comment empirically on the speed of convergence by observing the decrease of the coefficients.

- (c) Take $f(x) = 1$ in (25) and evaluate the integrals for the coefficients analytically by (21a), Sec. 5.4, with $\nu = 1$. Graph the first few partial sums on common axes.

11.7 Fourier Integral

Fourier series are powerful tools for problems involving functions that are periodic or are of interest on a finite interval only. Sections 11.2 and 11.3 first illustrated this, and various further applications follow in Chap. 12. Since, of course, many problems involve functions that are *nonperiodic and are of interest on the whole x -axis*, we ask what can be done to extend the method of Fourier series to such functions. This idea will lead to “Fourier integrals.”

In Example 1 we start from a special function f_L of period $2L$ and see what happens to its Fourier series if we let $L \rightarrow \infty$. Then we do the same for an *arbitrary* function f_L of period $2L$. This will motivate and suggest the main result of this section, which is an integral representation given in Theorem 1 below.

⁸CHARLES HERMITE (1822–1901), French mathematician, is known for his work in algebra and number theory. The great HENRI POINCARÉ (1854–1912) was one of his students.

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Table of Contents Fundamentals Of Mathematics 10th Edition Chapter 2

1. Understanding the eBook Fundamentals Of Mathematics 10th Edition Chapter 2
 - The Rise of Digital Reading Fundamentals Of Mathematics 10th Edition Chapter 2
 - Advantages of eBooks Over Traditional Books
2. Identifying Fundamentals Of Mathematics 10th Edition Chapter 2
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Fundamentals Of Mathematics 10th Edition Chapter 2
 - User-Friendly Interface
4. Exploring eBook Recommendations from Fundamentals Of Mathematics 10th Edition Chapter 2
 - Personalized Recommendations
 - Fundamentals Of Mathematics 10th Edition Chapter 2 User Reviews and Ratings
 - Fundamentals Of Mathematics 10th Edition Chapter 2 and Bestseller Lists
5. Accessing Fundamentals Of Mathematics 10th Edition Chapter 2 Free and Paid eBooks
 - Fundamentals Of Mathematics 10th Edition Chapter 2 Public Domain eBooks
 - Fundamentals Of Mathematics 10th Edition Chapter 2 eBook Subscription Services
 - Fundamentals Of Mathematics 10th Edition Chapter 2 Budget-Friendly Options

6. Navigating Fundamentals Of Mathematics 10th Edition Chapter 2 eBook Formats
 - ePub, PDF, MOBI, and More
 - Fundamentals Of Mathematics 10th Edition Chapter 2 Compatibility with Devices
 - Fundamentals Of Mathematics 10th Edition Chapter 2 Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Fundamentals Of Mathematics 10th Edition Chapter 2
 - Highlighting and Note-Taking Fundamentals Of Mathematics 10th Edition Chapter 2
 - Interactive Elements Fundamentals Of Mathematics 10th Edition Chapter 2
8. Staying Engaged with Fundamentals Of Mathematics 10th Edition Chapter 2
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Fundamentals Of Mathematics 10th Edition Chapter 2
9. Balancing eBooks and Physical Books Fundamentals Of Mathematics 10th Edition Chapter 2
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Fundamentals Of Mathematics 10th Edition Chapter 2
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Fundamentals Of Mathematics 10th Edition Chapter 2
 - Setting Reading Goals Fundamentals Of Mathematics 10th Edition Chapter 2
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Fundamentals Of Mathematics 10th Edition Chapter 2
 - Fact-Checking eBook Content of Fundamentals Of Mathematics 10th Edition Chapter 2
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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