

[ 5-09 The Hermite Polynomials

[ > **restart;**

[ > **with(orthopoly);**

[  $[G, H, L, P, T, U]$

[ > **for n from 0 to 7 do H(n,x) od;n:='n':**

$$\begin{aligned} &1 \\ &2x \\ &-2 + 4x^2 \\ &8x^3 - 12x \\ &12 + 16x^4 - 48x^2 \\ &32x^5 - 160x^3 + 120x \\ &-120 + 64x^6 - 480x^4 + 720x^2 \\ &128x^7 - 1344x^5 + 3360x^3 - 1680x \end{aligned}$$

[ >

[ **1.**

[ > **f(x):=exp(x);**

$$f(x) := e^x$$

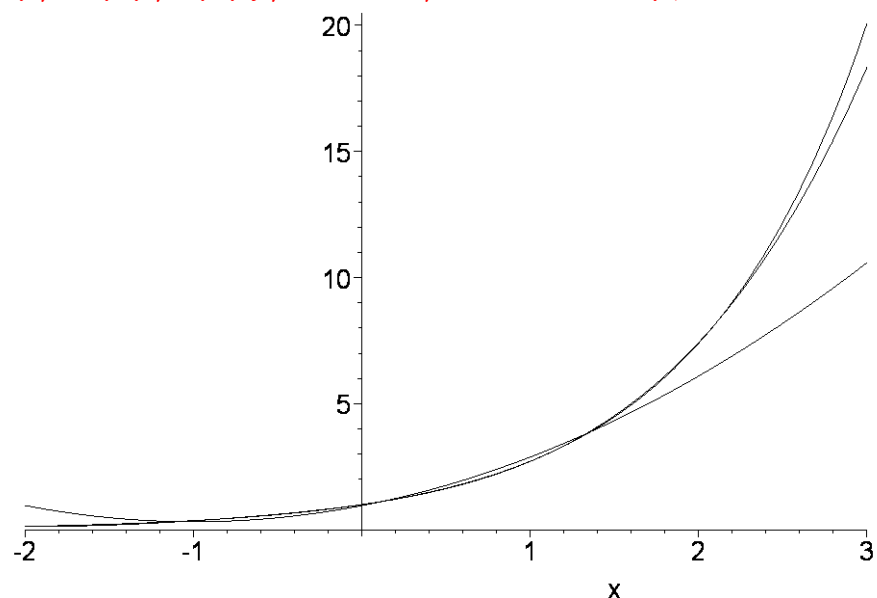
[ > **c[n]:=int(f(x)\*H(n,x)\*exp(-x^2),x=-infinity..infinity)/2^n/n!/sqrt(Pi);**

$$c_n := \frac{1}{2^n n! \sqrt{\pi}} \int_{-\infty}^{\infty} e^x H(n, x) e^{-x^2} dx$$

[ > **u2(x):=sum(c[n]\*H(n,x),n=0..2):**

[ > **u4(x):=sum(c[n]\*H(n,x),n=0..4):**

[ > **plot({u2(x),u4(x),f(x)},x=-2..3,color=black);**



[ >

2.

> f(x) := cos(x) ;

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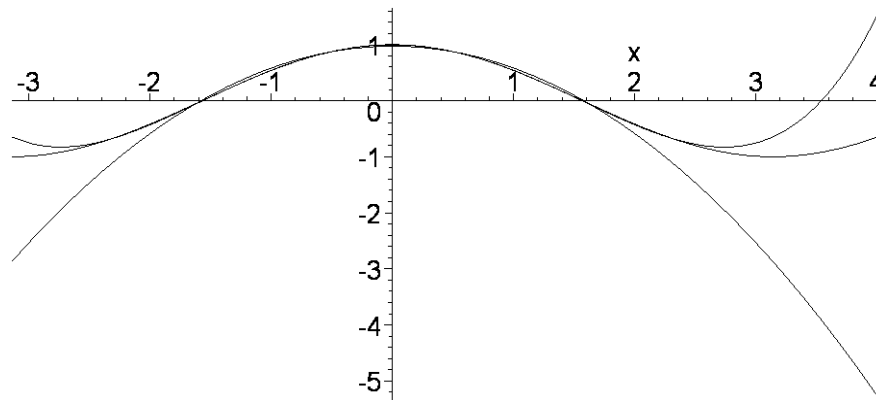
> c[n] := int(f(x) \* H(n, x) \* exp(-x^2), x = -infinity..infinity) / 2^n / n! / sqrt(Pi) ;

$$c_n := \frac{1}{2^n n! \sqrt{\pi}} \int_{-\infty}^{\infty} \cos(x) H(n, x) e^{(-x^2)} dx$$

> u2(x) := sum(c[n] \* H(n, x), n = 0..2) ;

> u4(x) := sum(c[n] \* H(n, x), n = 0..4) ;

> plot({u2(x), u4(x), f(x)}, x = -Pi..4, color = black) ;



3.

> f(x) := Heaviside(x) ;

f(x) := Heaviside(x)

> c[n] := int(f(x) \* H(n, x) \* exp(-x^2), x = -infinity..infinity) / 2^n / n! / sqrt(Pi) ;

$$c_n := \frac{1}{2^n n! \sqrt{\pi}} \int_0^{\infty} H(n, x) e^{(-x^2)} dx$$

> u4(x) := sum(c[n] \* H(n, x), n = 0..4) ;

> u8(x) := sum(c[n] \* H(n, x), n = 0..8) ;

> plot({u4(x), u8(x), f(x)}, x = -3..3, color = black) ;

