Time allotted: Two weeks

1. The error function is defined as

$$erf(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt$$

Show that the derivative of erf(x) is given by

$$\frac{d}{dx}\left[erf(x)\right] = \frac{2}{\sqrt{\pi}}e^{-x^2}$$

2. a) Consider the integrals below

$$X(s) = \int_0^s dt \, \cos\left(\frac{1}{2}\pi t^2\right)$$

and

$$Y(s) = \int_0^s dt \, \sin\left(\frac{1}{2}\pi t^2\right).$$

For a given value of s, say s = 10, plot Y(s) vs. X(s). You may use MatLab/Python functions to obtain the value of the integrals for the purpose of plotting.

b) Verify analytically or numerically that for $s \to \infty$, the integrals approach to 1/2.

3. Plot the following functions:

a)
$$\Theta(1-x^2)$$
 vs. x

- b) $x\Theta(\sin(x))$ vs. x
- c) $\Theta(tanh(x))$
- 4. Prove that

$$\delta(g(x)) = \sum_{i=1}^{n} \frac{\delta(x - x_i)}{|g'(x)|},$$

where x_i are the zeroes of the function g(x).