

1. (25%)

Solve the following ordinary differential equations.

(a) $y'' - 4y' + 13y = \delta(t-1)$, $y(0) = 0$, $y'(0) = 3$,
 $\delta(t)$ is the unit impulse function. (6%)

(b) $x^2 y'' + 3xy' - 13y = x^2 e^x$ (6%)

(c) $x^2 y'' + xy' + x^2 y - 16y = 0$ (4%)

(d) $\frac{dx}{dt} + 4x + \frac{dy}{dt} = 1$ (9%)
 $\frac{dx}{dt} - 2x + y = t^2$, $x(0) = 2$ and $y(0) = -1$

2. (10%)

Assume that a function $f(x)$, defined on the interval $(0,1)$, can be represented by a series of Bessel functions, i.e., assume $f(x) = c_0 J_k(r_0 x) + c_1 J_k(r_1 x) + c_2 J_k(r_2 x) + \dots$, where r_0, r_1, r_2, \dots are the distinct, positive zeros of $J_k(x)$ and k is a fixed real number. How to determine the coefficients of c_0, c_1, c_2, \dots

3. (10%)

If $A = (3x^2 + 6y) i - 14yz j - 20xz^2 k$, evaluate $\int_C A \cdot dr$ from $(0,0,0)$ to $(1,1,1)$ along the following path C :

$x = t, y = t^2, z = t^3$

4. (15%)

Consider the matrix

$$A = \begin{vmatrix} 2 & -2 & 3 \\ 1 & 1 & 1 \\ 1 & 3 & -1 \end{vmatrix}$$

(a) Compute the eigenvalues and eigenvectors.

(b) Compute A^4 using the Hamilton-Cayley theorem.

5. (20%)

The cooling of a semi-infinite slab can be described by

$$\frac{\partial \theta}{\partial t} = \alpha \frac{\partial^2 \theta}{\partial z^2}, \quad @ t=0, \text{ for all } z: 0 \leq z < \infty, \quad @ z=0, \text{ for all } t > 0: \frac{\partial \theta}{\partial z} = \frac{h}{k} \theta,$$

where θ is a dimensionless temperature, α the thermal diffusivity, h heat transfer coefficient, and k thermal conductivity. Please solve this equation (Hint: perform a transformation first to obtain a homogeneous boundary condition).

6. (20%)

Solve the PDE problem

$$u_t = \alpha^2 u_{xx} - \beta u \quad 0 < x < 1, \quad 0 < t < \infty$$

where α and β are constants

with boundary conditions

$$u(0,t) = 0$$

$$u(1,t) = 0 \quad 0 < t < \infty$$

and initial condition

$$u(x,0) = \phi(x) \quad 0 \leq x \leq 1$$