

1. Solve the following ordinary differential equations:

(a) (10%)  $x^2 \frac{d^2y}{dx^2} + 2x \frac{dy}{dx} + y = 0$

(b) (10%)  $\frac{d^2y}{dx^2} - y = e^x$

2. (10%) Solve the following integral equation:

$$y(t) + \int_0^t y(t - \tau) d\tau = 1$$

3. For the following ordinary differential equation:

$$x^2 \frac{d^2y}{dx^2} + x \frac{dy}{dx} + (25x^2 - 1)y = 0, \quad x \in [0,1],$$

(a) (10%) Find the general solution of it.

(b) (10%) If  $y(1) = 2$ , and  $y(x)$  is a finite physical quantity everywhere in the domain  $[0,1]$ , then what is the particular solution of the above ordinary differential equation?

(Note: You can express the solutions to (a) and (b) in terms of special functions directly.)

4. (a) (10%) Find the Fourier Transform,  $f(t) = 4H(t - 2)e^{-3t} \cos(t - 2)$

(Note:  $H(t-2)$  is Step Function, also called Heaviside function)

(b) (10%) Find the inverse Fourier Transform,  $F(\omega) = \frac{e^{(20-4\omega)i}}{3-(5-\omega)i}$

5. (15%) Solve the heat equation,

$$\frac{\partial u}{\partial t} = a^2 \frac{\partial^2 u}{\partial x^2} \quad 0 < x < 9, \quad t > 0$$

$$u(0, t) = T_1, \quad u(9, t) = T_2$$

$$u(x, 0) = x^2$$

6. (15%) Solve the boundary value problem,

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0 \quad (0 < x < 1, 0 < y < 4, 0 < z < 2)$$

If  $u=0$  on the faces of cube  $x=0, x=1, z=0$  and  $z=2$ , and  $u(x,0,z)=f(x)$  and  $u(x,4,z)=g(z)$

$$\int x \sin(ax) dx = \frac{\sin(ax)}{a^2} - \frac{x \cos(ax)}{a} \quad \int x \cos(ax) dx = \frac{\cos(ax)}{a^2} + \frac{x \sin(ax)}{a}$$

$$\int x^2 \sin(ax) dx = \frac{2x}{a^2} \sin(ax) + \left(\frac{2}{a^3} - \frac{x^2}{a}\right) \cos(ax)$$

$$\int x^2 \cos(ax) dx = \frac{2x}{a^2} \cos(ax) + \left(\frac{x^2}{a} - \frac{2}{a^3}\right) \sin(ax)$$