

- 1) Apply Laplace transform to solve the initial value problem. (20%)

$$\frac{dy_1}{dt} = 5y_1 + 5y_2 - 15 \cos t + 27 \sin t$$

$$\frac{dy_2}{dt} = -10y_1 - 5y_2 - 150 \sin t$$

$$y_1(0) = 2$$

$$y_2(0) = 2$$

- 2) Find the eigenvalues (5%) and eigenfunctions (5%) of the differential equation below and also check the orthogonality between the eigenfunctions (5%).

$$\frac{d^2 y}{dx^2} - 2 \frac{dy}{dx} + (\lambda + 1)y = 0$$

$$y(0) = 0$$

$$y(1) = 0$$

- 3) Solve the differential equation. (15%)

$$x^2 \frac{d^2 y}{dx^2} - 7x \frac{dy}{dx} + 16y = 0$$

- 4) Please solve the boundary value problem. (20%)

$$\frac{\partial^2 y}{\partial t^2} = \frac{\partial^2 y}{\partial x^2} \text{ for } 0 < x < \pi, t > 0,$$

$$y(0, t) = y(\pi, t) = 0 \text{ for } t \geq 0,$$

$$y(x, 0) = 0 \text{ for } 0 \leq x \leq \pi,$$

$$\frac{\partial y}{\partial t}(x, 0) = x(1 + \cos(x)), \text{ for } 0 \leq x \leq \pi$$

- 5) Please integrate the following functions around C counterclockwise or as indicated.

(a)  $f(z) = \frac{2z^3 - 3}{z(z-1-i)^2}$ , C consists of  $|z| = 2$  (counterclockwise) and

$|z| = 1$  (clockwise). (10%)

(b)  $f(z) = z^{-2} \tan \pi z$ , C any contour enclosing 0. (10%)

- 6) Please find the Fourier series of  $f(x)$ . (10%)

$$f(x) \begin{cases} x, & \text{if } -\pi/2 < x < \pi/2 \\ \pi - x, & \text{if } \pi/2 < x < 3\pi/2 \end{cases}$$