

1. (10%) If  $A$  is an unitary matrix, prove that all the eigenvalues of the problem  $Ax = \lambda x$  have absolute value of one.
2. (10%) If the equation  $ty'' - (2t + 1)y' + 2y = 0, t > 0$  has a solution of the form  $e^{ct}$  for some  $c$ , find the general solution of this equation.

3. (10%) Find the Fourier series of the function  $f(x) = \cos^3 2x + \sin^5 x$

4. (10%) Find the value of  $(1 + i)^{2-i}$  in the form  $x + iy$

5. (20%) Given a matrix  $A$  as  $A = \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix} [1 \ 2 \ 3]$ , find

- (a) the rank of  $A$
- (b)  $\det(A)$
- (c) the eigenvalues and eigenvectors of  $A$

6. (20%) Consider the equation of the form:

$$[r(x)y']' + [q(x) + \lambda p(x)]y = 0, \quad a \leq x \leq b \quad (1)$$

where  $r(x), p(x), q(x)$  are known continuous functions,  $\lambda$  is a parameter and  $p(x) > 0$ . And if the boundary conditions are given by:

$$\begin{cases} k_1 y(a) + k_2 y'(a) = 0 \\ \ell_1 y(b) + \ell_2 y'(b) = 0 \end{cases} \quad (2)$$

where  $k_1, k_2$  (also  $\ell_1, \ell_2$ ) are given constants which are not both zero. This is called the Sturm-Liouville problem. Now let  $y_m$  and  $y_n$  be eigenfunctions that correspond to distinct eigenvalues  $\lambda_m$  and  $\lambda_n$ , respectively. Prove that  $y_m$  and  $y_n$  are orthogonal on that interval with respect to the weight function  $p(x)$ .

7. (20%) The vibration of a semi-infinite string is governed by  $\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}$ ,

where  $c$  is a constant and  $u$  is the displacement. The string is initially at rest on the  $x$ -axis from  $x = 0$  to  $x = \infty$  and for time  $t \geq 0$ , the end of the string is excited by a force  $f(t)$ , i.e.,  $u(0, t) = f(t)$ . Assume the displacement of the string at infinity is zero and then find the displacement of the string.