

1. (20%) Given the Bessel's equation $x^2 y'' + xy' + (x^2 - \nu^2)y = 0$ and the solution can be expressed as $y = A J_\nu(x) + B Y_\nu(x)$.

Find the general solution (in terms of the Bessel function) of the equation

$$my'' + k e^{-\alpha t} y = 0 \text{ with the indicated substitution } x = \frac{2}{\alpha} \sqrt{\frac{k}{m}} e^{-\alpha t/2}.$$

2. (20%) If $f(x)$ is a periodic function with period of T , prove that:

$$\frac{1}{T} \int_{-T/2}^{T/2} f^2(x) dx \geq a_0^2 + \frac{1}{2} \sum_{m=1}^{\infty} [a_m^2 + b_m^2]$$

Where $\omega_0 \equiv \frac{2\pi}{T}$; $a_0 = \frac{1}{T} \int_{-T/2}^{T/2} f(x) dx$;

$$a_n = \frac{2}{T} \int_{-T/2}^{T/2} f(x) \cos n\omega_0 x dx; \quad b_n = \frac{2}{T} \int_{-T/2}^{T/2} f(x) \sin n\omega_0 x dx;$$

3. (20%) Consider the 1D wave equation $\frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial x^2}$ and the boundary conditions are

specified as $\left. \frac{\partial u}{\partial x} \right|_{x=0} = 0$ and $\left. \frac{\partial u}{\partial x} \right|_{x=L} = 0$. If the initial conditions are given by

$$u(x, 0) = 1 + 2 \cos\left(\frac{3\pi x}{L}\right) + 5 \cos\left(\frac{7\pi x}{L}\right) \text{ and } \left. \frac{\partial u}{\partial t} \right|_{t=0} = 0. \text{ Find the solution of } u(x, t).$$

4. (20 %) For an Eigen value problem $A \mathbf{x} = \lambda \mathbf{x}$, prove that the eigenvalues are real if A is a Hermitian matrix.

5. (20%) Consider the following two initial value problems:

(I) $m\ddot{y} + c\dot{y} + ky = \delta(t)$ I.C. $y(0) = \dot{y}(0) = 0$, $\delta(t)$: Dirac Delta function

(II) $m\ddot{y} + c\dot{y} + ky = r(t)$ I.C. $y(0) = \dot{y}(0) = 0$

If $h(t)$ is the solution of problem (I), show that the solution of problem (II) can be expressed by:

$$y(t) = \int_0^t h(t-\tau) r(\tau) d\tau$$