

1. (15%) Let C be the unit circle $z = e^{i\theta}$ ($-\pi \leq \theta \leq \pi$).

(a) (7%) For any real constant r , determine $\int_C \frac{e^{rz}}{z} dz$.

(b) (8%) Apply $z = \cos\theta + i\sin\theta$ and the result of (a), determine $\int_0^\pi e^{r\cos\theta} \cos(r\sin\theta) d\theta$.

2. (20%) Consider the following boundary value problem:

$$(e^{2x} y')' + \lambda e^{2x} y = 0; \quad y(0) = y(\pi) = 0$$

(a) (8%) Determine the eigenvalues and corresponding eigenfunctions.

(b) (6%) Write down the integral form of orthogonal condition of the eigenfunctions.

(c) (6%) Prove the integral form of orthogonal condition.

3. (20%) Please solve the following partial differential equation, i.e.,

$$\frac{\partial^2 u}{\partial t^2} + \alpha^2 \frac{\partial^4 u}{\partial x^4} = 0$$

subjected to the boundary conditions of

$$\frac{\partial^2 u(0, t)}{\partial x^2} = \frac{\partial^2 u(L, t)}{\partial x^2} = \frac{\partial^3 u(0, t)}{\partial x^3} = \frac{\partial^3 u(L, t)}{\partial x^3} = 0$$

as well as the initial conditions of

$$u(x, 0) = y(x) \text{ and } \frac{\partial u(x, 0)}{\partial t} = g(x)$$

for $0 \leq x \leq L$ and $t \geq 0$.

4. (15%) Please evaluate the least squares solution to the following set of systems equations:

$$\begin{cases} x_1 + x_2 = -5 \\ -2x_1 + 3x_2 = 1 \\ -x_2 = 3 \\ 2x_1 + 2x_2 = 2 \\ -3x_1 + 7x_2 = 1 \end{cases}$$

5. (12%) Please solve the initial-value problem:

$$\frac{d^2 y}{dt^2} + 6 \frac{dy}{dt} + 10y = 25 \cos 4t$$

subjected to the initial conditions of

$$y(0) = \frac{1}{2}, \quad y'(0) = 0$$

What is the physical meaning of the homogeneous solution and particular solution, respectively? Plot the individual graphs of these two solutions first and then their combined solution.

6. (18%) Please solve the following equation by applying steps (a) – (c):

$$t^2 y'' + ty' + (t^2 - n^2)y = 0$$

(a) (6%) Rewrite this equation using the Change of Variables by setting $y(t) = t^{-n}w(t)$.

(b) (6%) Apply the Laplace transform to obtain $W(s)$.

(c) (6%) Use the following binomial series to expand $W(s)$ and then the solution $y(t)$ for the first four terms.

$$(1+x)^k = \sum_{m=0}^{\infty} \binom{k}{m} x^m \quad \text{for } |x| < 1 \quad \text{where} \quad \binom{k}{m} = \begin{cases} 1 & \text{for } m = 0 \\ \frac{k(k-1)\dots(k-m+1)}{m!} & \text{for } m = 1, 2, 3, \dots \end{cases}$$