

1. (20%) Find the general solution of the non-homogeneous differential equation

$$(D^2 + 6D + 9)y = 16e^{-3x} / (x^2 + 1)$$

2. (20%) Find the Fourier integral of Delta function $\delta(t - a)$, and then using the result to evaluate the Fourier transform of $A \sin \beta t$. a and β are constants.

$$[\text{hint: } F(\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(t) \cdot e^{-i\omega t} dt, \quad f(t) = \int_{-\infty}^{\infty} F(\omega) e^{i\omega t} d\omega]$$

3. (20%) Consider the following eigenvalues problem of $y(x)$:

$$y'' + \lambda^2 y = 0 \quad -p \leq x \leq p$$

$$B.C. \quad \begin{cases} y(-p) = y(p) \\ y'(-p) = y'(p) \end{cases}$$

if λ_m and λ_n are two distinct eigenvalues of the problem, show that the corresponding eigenfunctions $y_m(x)$ and $y_n(x)$ are orthogonal in $(-p, p)$.

4. (20%) Find the displacement of the semi-infinite string subject to the following equation and conditions

$$\text{Governing equation: } \frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}, \quad 0 < x < \infty, \quad 0 < t < \infty$$

$$BCs: \quad \begin{cases} u(0, t) = \begin{cases} \sin 2t & \pi < t < 3\pi \\ 0 & \text{otherwise} \end{cases} \\ \lim_{x \rightarrow \infty} u(x, t) = 0 \quad t \geq 0 \end{cases}$$

$$ICs. \quad \begin{cases} u(x, 0) = 0 \\ u_t(x, 0) = 0 \end{cases}$$

5. (10%) Let λ be an eigenvalue of the Hermitian matrix U . Then prove that λ must be real.
6. (10%) Find the least square ("best") solution of the following system:

$$\begin{aligned} x_1 - 2x_2 &= -2 \\ 2x_1 + x_2 &= 3 \\ x_1 + 3x_2 &= 1 \\ 4x_1 + x_2 &= 4 \end{aligned}$$