

1. Bessel's equation is :

$$x^2 y'' + xy' + (x^2 - p^2)y = 0 \quad (1)$$

- (a) Determine the nature of the singularities at $x=0$ and at $x=1$.
 (b) Determine the nature of the singularity at $x = \infty$ by transforming the independent variable to $t=1/x$.
 (c) Determine the indicial equation of equation (1) (Do not solve it).

2. 1-dimensional Wave equation is

$$U_{tt} = U_{xx} \quad -\infty < x < \infty, \quad t > 0.$$

Find $U(x, 2\pi)$ and $U(2\pi, t)$ if

$$U(x, 0) = \begin{cases} \sin x & |x| \leq \pi \\ 0 & |x| > \pi \end{cases}$$

$$U_t(x, 0) = \begin{cases} 1 & |x| \leq \pi \\ 0 & |x| > \pi \end{cases}$$

3. Consider

$$\underline{A} = \begin{bmatrix} 3 & 0 & \sqrt{2} \\ 0 & 3 & 0 \\ \sqrt{2} & 0 & 2 \end{bmatrix}$$

$$\underline{b} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

- (a) Find the eigenvalues and corresponding eigenvectors of \underline{A} .
 (b) Solve $\underline{A} \underline{x} = \underline{b}$ using Gaussian elimination and back substitution.
 (c) Find the proper orthogonal matrix \underline{P} (i.e., $\underline{P}^T = \underline{P}^{-1}$) such that the solution to part b is given as $\underline{x} = \underline{P} \underline{\Lambda}^{-1} \underline{P}^T \underline{b} = \underline{A}^{-1} \underline{b}$, where $\underline{\Lambda}$ is the diagonal matrix whose elements are the eigenvalues of \underline{A} .
4. (a) Solve completely : $(D-1)^2 y = x^2 e^x$ where $D = d/dx$.
 (b) Find particular solution of $y'' + 2y' + 16y = \cos 2x$.
 (c) Solve $y'' + \cos x y' + (1 + \sin x)y = 0$ using the fact that $\cos x$ is a solution.

5. Let $f = x^2 + y^2 + z^2$

$$\underline{u} = xz \underline{i} + yz \underline{k}$$

Find (a) $\text{div}(\underline{f}\underline{u})$

(b) $\nabla^2 f$

(c) $\text{curl}(\text{grad } f)$

(d) $\text{div}(\text{curl } \underline{u})$

(e) $\text{grad}(\underline{u} \cdot \underline{u})$