

1. (18%) (i) Find the particular solution of the differential equation

$$x^2 y'' - 3xy' + 4y = 2x + 4 \ln x.$$

- (ii) Find the solution of the system of equations

$$\begin{cases} \frac{d^2x}{dt^2} + \frac{dx}{dt} + \frac{dy}{dt} + 2x + 2y = 0, \\ \frac{d^2x}{dt^2} + \frac{dy}{dt} + x + 2y = 0. \end{cases}$$

2. (14%) Find the eigenvalues and corresponding independent eigenvectors of the matrix A:

$$A = \begin{bmatrix} 5 & -3 & -2 \\ 8 & -5 & -4 \\ -4 & 3 & 3 \end{bmatrix}.$$

3. (18%) (i) Evaluate the line integral $\int_C \mathbf{F} \cdot d\mathbf{x}$, where C is a straight line from (1,2,3) to (4,6,0) and $\mathbf{F} = yz \mathbf{i} + xz \mathbf{j} + xy \mathbf{k}$.

- (ii) Evaluate the surface integral $\iint_S (\mathbf{x} \mathbf{i} + y \mathbf{j} + z \mathbf{k}) \cdot \mathbf{n} \, d\sigma$, where S is the lateral surface of the finite cylinder $x^2 + y^2 = 4$, $0 < z < 8$, and \mathbf{n} is the outward normal of the lateral surface. (Note, not including the top surface $z = 8$ and the bottom surface $z = 0$)

4. (16%) Use the residue theorem to evaluate the following integrals:

$$(i) \int_{-\infty}^{\infty} \frac{dx}{(x^2 + a^2)^2}, \quad (ii) \oint_C \frac{z^3 + 2z + 1}{z - 1} dz, \quad \text{where } C: |z| = 2.$$

5. (18%) Compute the solution $u(r, \theta)$ to the problem by separation of variables,

$$r^2 \frac{\partial^2 u}{\partial r^2} + r \frac{\partial u}{\partial r} + \frac{\partial^2 u}{\partial \theta^2} = 0, \quad 0 < \theta < \pi/2, \quad 0 < r < 1,$$

$$u(r, 0) = \frac{\partial u}{\partial \theta} \left(r, \frac{\pi}{2} \right) = 0, \quad 0 < r < 1,$$

$$u(1, \theta) = \theta \left(\frac{\pi}{2} - \theta \right), \quad 0 < \theta < \pi/2.$$

6. (16%) The equation of spherical waves is

$$\frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial u}{\partial r} \right) - \frac{\partial^2 u}{\partial t^2} = 0.$$

It is known that this equation can be simplified by introducing a new dependent variable $w = ru$. (i) Show that the equation for w is

$$\frac{\partial^2 w}{\partial r^2} - \frac{\partial^2 w}{\partial t^2} = 0,$$

- (ii) and then write down the general solution of u .