

1. Consider the Sturm-Liouville problem

$$x^4 \frac{d^2 y}{dx^2} + 2x^3 \frac{dy}{dx} = \lambda y$$

$$y(1)=0, y(2)=0.$$

Find the eigenvalues and eigenfunctions. (Hint: $s = 1/x$) (15%)

2. Use the transformation $z = \sin(x)$ to solve

$$\frac{d^2 y}{dx^2} + (\tan x) \frac{dy}{dx} + (\cos^2 x)y = 0 \quad (10\%)$$

3. If $F(s)$ and $G(s)$ are the Laplace transform of $f(t)$ and $g(t)$, respectively. Express $g(t)$ as an integral when

$$G(s) = F(s)/(s+a)^2 \quad (15\%)$$

4. Obtain a power series particular solution valid near $x=0$ for

$$x^2 \frac{d^2 y}{dx^2} + y = e^x / \sqrt{x} \quad (15\%)$$

5. Find the general solution of the equation

$$\frac{dy}{dt} = \begin{pmatrix} 7 & 4 & 4 \\ -6 & -4 & -7 \\ -2 & -1 & 2 \end{pmatrix} y$$

where $y = (y_1, y_2, y_3)^T$. (15%)

6. Evaluate using residues the integral

$$\int_0^{\infty} \frac{dx}{1+x^3} \quad (15\%)$$

7. Show that the nonlinear (or quasi-linear) system of differential equations

for $u(x, y)$ and $v(x, y)$

$$u^n \frac{\partial u}{\partial x} + v^n \frac{\partial v}{\partial y} = 0$$

$$\frac{\partial u}{\partial y} - \frac{\partial v}{\partial x} = 0$$

with $n \geq 0$ can be transformed into a linear system (with variable coefficients)

if x and y are considered functions of u and v . Derive the differential equations

for $x(u, v)$ and $y(u, v)$. (15%)