

1. Solve the initial value problem

$$x^2 y' + 2xy - x + 1 = 0, \quad y(1) = 0. \quad (10\%)$$

2. Solve

$$x^2 y'' - 3xy' + 4y = 4. \quad (10\%)$$

3. Find the Laplace transform of the function

$$f(t) = t \cos(\beta t) + \frac{1}{\beta} \sin(\beta t). \quad (10\%)$$

4. Find the eigenvectors of the matrix

$$A = \begin{bmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{bmatrix}. \quad (10\%)$$

5. Find the directional derivative $\partial f / \partial s$ of $f(x, y, z) = 2x^2 + 3y^2 + z^2$ at the point $P:(2, 1, 3)$ in the direction of the vector $\vec{a} = \vec{i} - 2\vec{k}$. (10%)

6. Evaluate the following integral on any path C from $P:(0, 0, 1)$ to $Q:(1, \pi/4, 2)$.

$$I = \int_C \{ 2xyz^2 dx + [x^2 z^2 + z \cos(yz)] dy + [2x^2 yz + y \cos(yz)] dz \}. \quad (10\%)$$

7. The differential equation

$$y'' + \frac{a(x)}{x} y' + \frac{b(x)}{x^2} y = 0, \quad (x > 0),$$

has a series solution of the form

$$y_1(x) = x^r (c_0 + c_1 x + c_2 x^2 + \dots),$$

where $c_0 \neq 0$ and r is a double root of the indicial equation.

Show that a second linearly independent solution of the differential equation is of the form

$$y_2(x) = y_1(x) \ln(x) + x^r \sum_{m=0}^{\infty} A_m x^m \quad (20\%)$$

8. Solve the problem

$$\frac{\partial u}{\partial t} = a^2 \frac{\partial^2 u}{\partial x^2} \quad (-\infty < x < \infty, t > 0),$$

$$u(x, 0) = e^{-|x|}, \quad (-\infty < x < \infty). \quad (20\%)$$