

1. Solve the initial value problem

(12%) $y''' - y'' - y' + y = 0$
 $y(0) = 2, \quad y'(0) = 1, \quad y''(0) = 0.$

2. Solve the linear differential equation

(12%) $y' - y = e^{2x}, \quad y(0) = 2$

3. Use the Laplace transform to solve the partial differential equation for a nonperiodic function $u_r(y, t)$

$$\frac{\partial u_r}{\partial t} = \nu \frac{\partial^2 u_r}{\partial y^2}$$

The initial and boundary conditions for u_r are

$$u_r(y, 0) = 0, \quad u_r(0, t) = -U_0(t), \quad u_r(\infty, t) = 0.$$

(Hint: (i) use convolution theorem
& (ii) $L^{-1}[e^{-\sqrt{\frac{y}{\nu}} s}] = L^{-1}[e^{-\frac{s}{\sqrt{\nu y}}}] = \frac{y}{2\sqrt{\nu y}} t^{-\frac{3}{2}} e^{-\frac{y^2}{4\nu t}}$)

4. Find out what type of conic section the following quadratic form represents and transform it to principal axis

$$Q = 17X_1^2 - 30X_1X_2 + 17X_2^2 = 128$$

5. Evaluate the surface integral $\iint \underline{F} \cdot \underline{n} dA$,

(14%) where $\underline{F} = [x^2, e^y, 1]$, $S: x+y+z=1, \quad x \geq 0, y \geq 0, z \geq 0$,
and \underline{n} = unit normal vector of S .

6. Solve the boundary value problem by the method of separation of variables

$$\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} = 0, \quad 0 < x < a, \quad 0 < y < b$$

$$T(0, y) = 0, \quad \frac{\partial T}{\partial x}(a, y) = 0, \quad T(x, 0) = T_0, \quad \frac{\partial T}{\partial y}(x, b) = 0$$

7. Evaluation of an improper integral by means of residues

$$\int_0^\infty \frac{dx}{1+x^4}$$

8. (12%) Find a linear fractional transformation that maps $|z| \leq 1$ onto $|w| \leq 1$ such that $z = \frac{i}{2}$ is mapped onto $w = 0$ and sketch the images of the lines $x = \text{const}$ and $y = \text{const}$.