

1. Solve the following ordinary equations:

(a)  $4yy' = e^{x-x^2}$ ,  $y(1) = 2$ .

(b)  $(2y + e^y + 6x^2)y' + 4 + 12xy = 0$ .

(c)  $y'' - 4y' + 3y = 0$ ,  $y(0) = 4$ ,  $y'(0) = 0$ .

(15%)

2. Use

(a) the eigenvalue-eigenvector method

(10%)

(b) the Laplace transform method

(10%)

to solve the following simultaneous differential equations:

$$\dot{x}_1 = -5x_1 + 2x_2, \quad x_1(0) = 1$$

$$\dot{x}_2 = 2x_1 - 2x_2 + \sin t, \quad x_2(0) = 0$$

3. Write the equation for the Green's theorem in the plane and prove it using  $F = (y^2 - 7y)i + (2xy + 2x)j$  and  $C$ : the circle  $x^2 + y^2 = 1$ . (15%)

4. (a) Let

$$f = \begin{cases} -2x, & \text{for } -\pi \leq x \leq 0, \\ 4, & \text{for } 0 < x \leq \pi. \end{cases}$$

Determine the Fourier series,  $F(x)$ , and find the values of  $F(-\pi)$  and  $F(0)$ .

(b) Let  $f(x) = x^2/2$  for  $-\pi \leq x \leq \pi$ . Find the Fourier series of  $f$  and evaluate it at an appropriately chosen value of  $x$  to sum the series

$$\sum_{n=1}^{\infty} (-1)^n (1/n^2).$$

(15%)

5. (a) Solve the following boundary value problems:

$$\begin{aligned} u_t &= 3u_{xx}, & 0 < x < 1, \quad t > 0, \\ u(0, t) &= u(1, t) = 0, & t < 0, \\ u(x, 0) &= 1 - \cos(2\pi x), & 0 < x < 1. \end{aligned}$$

(b) Show that the partial differential equation

$$u_t = u_{xx} + 4u_x + 2u$$

can be transformed into a standard heat equation by choosing  $\alpha$  and  $\beta$  appropriately in

$$u(x, t) = e^{\alpha x + \beta t} v(x, t)$$

(20%)

6. What is the Cauchy-Riemann equations? Prove it.

(15%)