

1. (a) Show that the homogeneous Cauchy-Euler equation

$$Ax^2 \frac{d^2 y}{dx^2} + Bx \frac{dy}{dx} + Cy = 0$$

can be transformed to the constant coefficient equation shown below. (5%)

$$Ay'' + (B - A)y' + C = 0$$

- (b) Apply the result, if needed, to solve the following differential equation. (10%)
 $(4x^2 + 12x + 9)y'' + (12x + 18)y' + 4y = 0$

2. The Dirac delta function is defined as $\delta(t) = \lim_{\epsilon \rightarrow 0^+} \delta_\epsilon(t)$ with the function $\delta_\epsilon(t)$ of the form

$$\delta_\epsilon(t) = \begin{cases} \frac{1}{\epsilon} & \text{if } 0 \leq t < \epsilon \\ 0 & \text{if } t < 0 \text{ or } t \geq \epsilon \end{cases}$$

- (a) Please evaluate the convolution $\delta(t - a) * f(t)$. (10%)

where $f(t)$ is any given function.

- (b) Use Laplace transform to solve $y' + 5y = \delta'(t)$ with $y(0) = 0$. (10%)

3. A vector $\vec{F} = xy^2 \hat{i} + (x^2y + y^3) \hat{j}$, and

a curve C is defined as $\vec{r}(t) = \cos(t) \hat{i} + \sin(t) \hat{j} + t \hat{k}$, $0 \leq t \leq \frac{3}{2}\pi$

- (1) find the line equation of this curve and draw the curve. (5%)

- (2) find the length of this curve. (5%)

- (3) Evaluate the vector integral (5%)

$$\int_C \vec{F} \cdot d\vec{r}$$

4. For the differential equation $(x^2 - x)y'' - xy' + y = 0$,

- (1) find the recurrence equation. (4%)

- (2) find one solution. (3%)

- (3) utilize the solved solution above to find the other solution with the method of variation of parameters. (3%).

5. Solve the partial differential equation with Laplace and Fourier transform. (10%)

$$\frac{\partial^2 u}{\partial t^2} = 4 \frac{\partial^2 u}{\partial x^2} \quad (-\infty < x < \infty, t > 0)$$

$$u(x, 0) = 2e^{-2|x|} \quad (-\infty < x < \infty)$$

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

(To Be Continued)

6. (a) Obtain the Fourier series representation of the function $f(x)$,

$$f(x+4) = f(x) \text{ and } f(x) = \begin{cases} x+2, & \text{for } -2 < x < 0 \\ 1, & \text{for } 0 < x < 2 \end{cases} \quad (10\%)$$

(b) Calculate $\sum_{m=1}^{\infty} \frac{1}{(2m-1)^2}$ (4%)

7. Compute $\int_C f(z) dz$

in each case if $f(z) = (z+2)/z$ and C is as shown

(a) $C: x^2 + y^2 = 4$ from $(2, 0)$ to $(-2, 0)$; counterclockwise (8%)

(b) $C: x^2 + y^2 = 4$ closed path; clockwise (8%)