

1. Solve for the given differential equations.

(a) $(1-x^2)y''-2xy'+2y=0, -1 < x < 1.$ (7%)

(b) $y''-3y'-4y = \frac{e^{4x}(5x-2)}{x^3}.$ (7%)

(c) $yy''+(y+1)(y')^2 = 0.$ (6%)

2. Use the Laplace transform to solve Bessel's equation of order zero. (10%)

$$ty'+y+ty = 0; y(0) = 1.$$

3. Solve for the integral equation. (5%)

$$f(t) = \cos(t) + e^{-2t} \int_0^t f(a)e^{2a} da$$

4. (a) Find a Fourier series of period 6 which in the interval (1, 7) represents a function $f(x)$ taking on the constant value +1 when $1 < x < 4$ and constant value -1 when $4 < x < 7$.

(b) Reducing the above Fourier series to the following form:

$$f(x) = A \sum_{n \text{ odd}} B \sin \frac{n\pi(x-1)}{3}$$

What are the values of A and B? (12%)

5. Suppose that the analytic function $f(z)$ has a pole of order m at the point $z = a$, derive the formula for evaluating the residue $\text{Res}[f(z); a]$. (8%)

6. Evaluate the following integral (15%)

$$\int_1^i \frac{z+1}{z^2} dz$$

- (a) If the path is the upper half of the circle $r = 1$,
 (b) If the path is the lower half of the circle $r = 1$,
 (c) Explain the solutions you have obtained in (a) and (b).

7. Consider a first-order matrix equation $\dot{X}(t) = AX(t)$, where $A = \begin{bmatrix} 3 & 4 \\ 3 & 2 \end{bmatrix}$. (a)

Find the eigenvalues and corresponding eigenvectors of A . (b) Solve $X(t)$ if

$$X(0) = \begin{bmatrix} 6 \\ 1 \end{bmatrix}. \quad (10\%)$$

8. Let B be an $m \times n$ matrix. If A is a nonsingular $m \times m$ matrix, show that AB and B have the same nullspace and hence the same rank. (10%)

9. Let B be a symmetric tridiagonal matrix (i.e., B is symmetric and $b_{ij} = 0$ whenever $|i-j| > 1$). Let C be the matrix formed from B by deleting the first two rows and columns. Show that $\det(B) = b_{11}B_{11} - b_{12}^2 \det(C)$, where B_{11} is the cofactor of b_{11} . (10%)