.(Note

- 1. Find the general solution of the equation (10%)  $x^2y''-2xy'+2y = \ln(x)+1.$
- 2. Use the Laplace transform to solve the system (10%)  $y_1'-2y_2'+3y_3=0$ ,  $y_1-4y_2'+3y_3'=t$ ,  $y_1-2y_2'+3y_3'=1$ ;  $y_1(0)=y_2(0)=y_3(0)=0$ .
- 3. Given the equation  $16x^2y''-4x^2y'+3y=0$ ,
  - (a) Show that zero is a regular singular point. (3%)

(b) Find and solve the indicial equation. (4%)

- (c) Determine the recurrence relation. (4%)
- (d) Find the first four nonzero terms of two linearly independent Frobenius solutions. (4%)
- Fill in the blank or answer True or False (10%)
- rill in the blank of answer true of False (10%)
- (a) If f is not piecewise continuous on  $[0, \infty)$ , then the Laplace transform  $L\{f(t)\}$  will not exist.

  (b)  $F(s) = \frac{s^2}{s^2 + s^2}$  is not the Laplace transform of a function that is piecewise continuous and o
- (d)  $L^{-1}\left\{\frac{s+\pi}{s^2+\pi^2}e^{-s}\right\} = \underline{\qquad}$  (Note:  $u(t-k) = \begin{cases} 1, & t \ge k \\ 0, & t < k \end{cases}$  is a unit step function)
- (e) If  $L\{f(t)\} = F(s)$  and k > 0, then  $L\{e^{a(t-k)}f(t-k)u(t-k)\} =$ \_\_\_\_\_\_
- $u(t-k) = \begin{cases} 1, & t \ge k \\ 0, & t < k \end{cases}$  is a unit step function)
- Fill in the blank or answer True or False (10%)

  (a) The functions  $f(x) = x^2 1$  and  $f(x) = x^5$  are orthogonal on  $[-\pi, \pi]$ .
- (b) To expand f(x) = |x| + 1,  $-\pi < x < \pi$ , in an appropriate Fourier series we would use a series.
- (c) The Fourier series of  $f(x) = \begin{cases} 3, & -\pi, x < 0 \\ 0, & 0 \le x < \pi \end{cases}$  will converge to \_\_\_\_\_ at x = 0.
- (d) y = 0 is never an eigenfunction of a Sturm-Liouville problem.
- (e)  $\lambda = 0$  is never an eigenvalue of a Sturm-Liouville problem.

- 6. Fill in the blank or answer True or False (10%)
  - (a) The sector defined by  $-\pi/6 < \arg z < \pi/6$  is a simply connected domain.
  - (b) The value of  $\int_C \frac{z-2}{z} dz$  is the same for any path C in the right half-plane Re(z) > 0 between

$$z = 1 + i$$
 and  $z = 10 + 8i$ .

(c) If 
$$f(z) = z^3 + e^z$$
 and C is a contour  $z = 8e^{it}$ ,  $0 \le t \le 2\pi$ , then

$$\oint_C \frac{f(z)}{(z+\pi i)^3} dz = \underline{\hspace{1cm}}$$

(d) 
$$\oint \frac{1}{(z-z_0)(z-z_1)} dz = 0$$
 for every simple closed contour C that enclosed the points  $z_0$  and  $z_1$ .

(e) If 
$$|f(z)| \le 2$$
 on  $|z| = 3$ , then  $|\oint_{\mathbb{R}} f(z)dz| \le$   
Let  $Q(X) = 3x_1^2 + 6x_2^2 + 3x_3^2 - 4x_1x_2 + 8x_1x_3 + 4x_2x_3 = 0$ 

- (a) Find a unit vector X in  $\mathbb{R}^3$  at which Q(X) is maximized, subject to  $X^TX = 1$ , and the
  - maximum of Q(X). (Hint: Two eigenvalues of the matrix of the form are 7 and -2.) (10 %)
  - (b) Find the solution set, not just one particular solution, for Part (a). (10 %
- 3. Find a singular value decomposition of  $A = \begin{bmatrix} 1 & -1 \\ -1 & 1 \\ 1 & -1 \end{bmatrix}$ . (15 %)