

1. (16 %) Solve the following differential equation

$$y'' + x(y')^2 = 0$$

2. (16 %) Solve the following differential equation

$$2y^2 y'' + 2y(y')^2 = 1$$

3. (18 %) Two linearly independent solutions of Bessel's equation of order one-half

$$x^2 y'' + xy' + (x^2 - \frac{1}{4})y = 0, \quad x > 0$$

are  $x^{-1/2} \sin x$  and  $x^{-1/2} \cos x$ . Find the general solution of

$$x^2 y'' + xy' + (x^2 - \frac{1}{4})y = 3x^{3/2} \sin x, \quad x > 0$$

by using the Method of Variation of Parameter.

4. (14 %) Let  $\mathbf{J}_n$  be an  $n \times n$  matrix each of whose entries is 1. Please show

$$\text{that } (\mathbf{I} - \mathbf{J}_n)^{-1} = \mathbf{I} - \frac{1}{n-1} \mathbf{J}_n.$$

5. (10%, 6%) Let  $\mathbf{A}$  be an  $m \times n$  matrix. (a) Show that  $\mathbf{BA}$  and  $\mathbf{A}$  have the same nullspace, if  $\mathbf{B}$  is a nonsingular  $m \times m$  matrix. (b) Show that  $\mathbf{AC}$  and  $\mathbf{A}$  have the same rank, if  $\mathbf{C}$  is a nonsingular  $n \times n$  matrix.

6. (10%, 10%) (a) Find an orthonormal basis for the subspace spanned by  $\{1, \cos x\}$  in the vector space  $C[0, \pi]$  with the inner product defined by

$$\langle f, g \rangle = \frac{1}{\pi} \int_0^\pi f(x)g(x)dx. \quad \text{(b) Find the best least squares approximation to}$$

$x$  on the interval  $[0, \pi]$  by a linear combination of 1 and  $\cos x$ .