

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

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

3. Use the matrix exponential to solve the initial value problem $\dot{Y} = AY$, $Y(0) = Y_0$, where $A = \begin{bmatrix} 3 & 4 \\ 3 & 2 \end{bmatrix}$ and $Y_0 = \begin{bmatrix} 6 \\ 1 \end{bmatrix}$. (10%)

4. 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%)

5. Use the Laplace transform to solve Bessel's equation of order zero. (10%)
 $ty'' + y' + ty = 0$; $y(0) = 1$.

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

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

7. (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%)

8. 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%)

9. Evaluate the following integral (15%)

$$\int_{-1}^1 \frac{z+1}{z^2} dz$$

(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).