

1. (25%) Derive the general solution.

$$(a) \frac{d^5 y}{dx^5} - \frac{d^3 y}{dx^3} = 2x^2 \quad (15\%)$$

$$(b) x^3 \frac{d^2 y}{dx^2} + x^2 \frac{dy}{dx} - 4xy = 1 \quad (10\%)$$

2. (15%) Given  $f(x) = \begin{cases} 0 & \text{for } -3 \leq x \leq 0 \\ x & \text{for } 0 \leq x \leq 3 \end{cases}$ . Find the Fourier series of  $f(x)$  on the interval  $[-3, 3]$ .

3. (10%) Find the Fourier integral of the given function  $g(x)$  below.

$$g(x) = \begin{cases} \sin x & \text{for } |x| < \pi \\ 0 & \text{for } |x| > \pi \end{cases}$$

4. (15%) Let  $B = \begin{bmatrix} 11 & -8 & 4 \\ -8 & -1 & -2 \\ 4 & -2 & -4 \end{bmatrix}$  and one eigenvalue of  $B$  is  $-5$ .

(a) Find all eigenvalues of  $B$ . (5%)

(b) Find a maximal set  $S$  of nonzero orthogonal eigenvectors of  $B$ . (5%)

(c) Find an orthogonal matrix  $P$  such that  $D = P^{-1}BP$  is diagonal. (5%)

5. (10%) Find an orthogonal basis and then an orthonormal basis for the subspace  $U$  of  $\mathbb{R}^3$  spanned by  $v_1 = (1, 1, 1)$ ,  $v_2 = (1, 2, 4)$ , and  $v_3 = (1, -3, -4)$ .

6. (25%) Solve the one dimensional wave equation with the boundary conditions and initial conditions as given below.

$$\frac{\partial^2 u}{\partial t^2} = \frac{1}{\pi^2} \frac{\partial^2 u}{\partial x^2}, \quad 0 < x < 1, \quad t > 0$$

$$u(0, t) = 0, \quad t > 0; \quad u(1, t) = 0, \quad t > 0;$$

$$u(x, 0) = \sin \pi x \cos \pi x, \quad 0 < x < 1;$$

$$\frac{\partial u}{\partial t}(x, 0) = 0, \quad 0 < x < 1;$$

using the Method of Separation of Variables.