

1. 【Ordinary differential equations】 20%

(a) Solve the IVP $x^2 y'' + 3xy' + y = 0$, $y(1) = 4$, $y'(1) = -2$ (10%)(b) Solve $y' + 4x^2 y = (4x^2 - x)e^{-x^2/2}$ (10%)

2. 【Laplace transform】 10%

Solve the IVP $y'' + 2y' + 2y = e^{-t} + 5\delta(t-2)$, $y(0) = 0$, $y'(0) = 1$, where δ is the unit impulse function.

3. 【Linear algebra】 10%

Given $A = \begin{bmatrix} 5 & 4 \\ 4 & 11 \end{bmatrix}$ in an elastic deformation $\mathbf{y} = A\mathbf{x}$, find the principal directions and corresponding factors of extension or contraction.

4. 【Vector calculus】 10%

Calculate the work integral $\int_C \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r}$, if $\mathbf{F} = [e^x \ e^y]$ is a force and the work is done in the displacement clockwise along the circle with center $(0, 0)$ from $(1, 0)$ to $(0, -1)$.

5. 【Partial differential equation】 10%

Partial differential equations (PDE) may be classified as elliptic, parabolic or hyperbolic type.

(a) Give the general expression of a second-order linear PDE for variable $u(x, y)$ or $u(x, t)$. (3%)

(b) Give the criterion and solution (root) for each type of the PDE. (3%)

(c) Give one example of the mathematical equation and the common name for this equation in each type of the PDE mentioned above. (4%)

6. 【Method of separation of variables】 15%

Apply the method of separation of variables to find all possible solutions for the PDE $u_{xx}^2(x, y) = u_y(x, y)$, where subscripts (x) and (y) denote partial differentiation.

[Note: We may explicitly include the constant coefficients in the proposed solutions, because boundary conditions are not specified.]

7. 【Complex variables and Cauchy-Riemann equation】 10%

(a) Given function $w = f(z) = u(x, y) + iv(x, y)$ in a complex domain, and the Cauchy-Riemann equations can be defined as $u_x = v_y$ and $u_y = -v_x$, where subscripts (x) and (y) denote partial differentiation. Is $f(z) = z^3$ analytic? (5%)(b) Let $w = f(z) = z^2 + 3z$. Find u and v , and calculate the value of f at $z = 1 + 3i$ (5%)

8. 【Fourier analysis】 15%

Given a Fourier series for a periodic function by:

$$f(t) = \begin{cases} 0, & -\pi < t < 0, \\ t, & 0 < t < \pi, \end{cases}$$

- (a) Sketch the given function graphically and determine its period. (5%)
- (b) Express the approximate solution in expanded form to the term including $n = 4$. (10%)