

3503

(12%) 1. Consider a first order linear system  $y' = Ay + g$ ,

$$\text{where } A = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \text{ and } g = \begin{bmatrix} 6e^{2t} \\ 3e^{2t} \end{bmatrix}.$$

(6%) (a) Find the eigenvalues and eigenvectors of  $A$ . Use the basis of eigenvectors to diagonalize  $A$ .

(6%) (b) Find the general solution.

(18%) 2. Solve the following initial value problems.

(8%) (b)  $y'' - y' - 2y = 3e^{-t}$

I.C.  $y(0) = 2; y'(0) = 0$

(10%) (a)  $y'' + y' - 2y = r(t)$

$$\text{where } r(t) = \begin{cases} 3\sin t - \cos t & 0 < t < 2\pi \\ 3\sin 2t - \cos 2t & t > 2\pi \end{cases}$$

I.C.  $y(0) = 1; y'(0) = 0$

(16%) 3. Assume an object is moving along the curve  $C: x^2 + y^2 = 1, z = 2y$ .(6%) (a) Use position vector  $r(t)$  to represent its motion. Find the velocity and acceleration of this object.

(4%) (b) Find the points where the object has maximum speed. Find the corresponding tangential and normal acceleration at those points.

(6%) (c) If we apply a force  $F = xi + yj + zk$  to this object. Find the work done by  $F$  in the displacement along the curve  $C$ .

- (10%) 4. Use the Gauss's divergence theorem to evaluate the volume of a sphere with radius  $a$ . Check your answer with the value  $\frac{4}{3}\pi a^3$ .

- (12%) 5. Find the eigenvalues and eigenfunctions of the following problem:

$$y'' + \lambda y = 0, \quad \text{B.C. } y(0) = 0, y(L) = 0.$$

Verify the orthogonality of the eigenfunctions.

- (14%) 6. Use the result in problem 5 to solve the one-dimensional heat equation.

$$\frac{\partial u(x,t)}{\partial t} = c^2 \frac{\partial^2 u(x,t)}{\partial x^2}, \quad \text{B.C. } u(0,t) = 0, u(L,t) = 0; \quad \text{I.C. } u(x,0) = f(x).$$

- (18%) 7. Evaluate the following integrals:

(6%) (a)  $\int_0^{\infty} \frac{dx}{1+x^4}$

(6%) (b)  $\int_0^{\infty} e^{-x^2} dx$

(6%) (c)  $\oint_C \frac{z-23}{z^2-4z-5} dz$   $C: |z-1|=3$  counterclockwise