

1. Solve for y as a function of x from the differential equation

$$(2 \cosh y + 3x)dx + (x \sinh y)dy = 0. \quad (6\%)$$

2. Find the complete solution for y , where y satisfies the differential equation

$$y'' - 4y' + 4y = 2e^{2x} \text{ and the initial conditions } y(0) = 3, y'(0) = 4. \quad (6\%)$$

3. Use the Laplace transform to solve y_1 and y_2 from the nonhomogeneous linear

$$\text{differential equation system } \begin{bmatrix} y_1' \\ y_2' \end{bmatrix} = \begin{bmatrix} -3 & 1 \\ 1 & -3 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} + \begin{bmatrix} -6 \\ 2 \end{bmatrix} e^{-2x}, \text{ with their initial}$$

$$\text{conditions given by } y_1(0) = y_2(0) = 0. \quad (8\%)$$

4. Solve the partial differential equation

$$\frac{\partial u}{\partial x} = \frac{\partial^2 u}{\partial t^2},$$

where $u(x,t)$ satisfies the following requirements

$$u(x=0,t) = 100\pi \cdot \sin(100\pi t) \text{ for all } 0 \leq t < 1,$$

$$u(x,t=0) = u(x,t=1) = 0 \text{ for all } x \geq 0. \quad (12\%)$$

5. (a) Express $\cos\left(\frac{z}{z-1}\right)$ into a power series for some region of the complex plane.

(6%)

(b) Compute the following complex integrals

$$\int_{C_1} \cos\left(\frac{z}{z-1}\right) dz \quad \text{and} \quad \int_{C_2} \cos\left(\frac{z}{z-1}\right) dz$$

where C_1 and C_2 are counterclockwise contours (circles) with center $z=0$ and radii of 0.5 and 2, respectively. (12%)

4601

6. Let $f(t) = t - [t]$, where $[t]$ denotes the largest of the integers which are smaller than t .

(a) Find the Laplace transform of $f(t)$. (7%)

(b) Since $f(t)$ is periodic, it may be expanded in Fourier series, i.e., in the form

$$\frac{a_0}{2} + \sum_{n=1}^{\infty} \{a_n \cos(n\omega t) + b_n \sin(n\omega t)\}. \text{ Calculate and write down } \omega, a_0, a_1 \text{ and}$$

$$b_1. \quad (8\%)$$

(c) Solve $\frac{d^2 y}{dt^2} + 2\frac{dy}{dt} + 2y = f(t)$ with the initial conditions $y(0) = 1, y'(0) = 1$

(5%)

7. (a) Evaluate the line integral $\int_{(0,2)}^{(1,1)} \sin xy (y dx + x dy)$. (10%)

(b) Evaluate the double integral $\iint_R f(x, y) dx dy$,

$$\text{where } f(x, y) = \cos(x^2 + y^2), R: x^2 + y^2 \leq \pi/2, x \geq 0. \quad (10\%)$$

8. Consider a $n \times n$ real-valued matrix A . Which of the following statements are equivalent to "A is nonsingular"? (10%) (Proofs are not needed. Simply choose the equivalent statements. No partial credit for this problem.)

(a) A is invertible.

(b) $Ax = 0$ has a solution 0 .

(c) The system of n linear equations in n unknowns $Ax = e_1$ has a unique solution, where $e_1 = (1, 0, \dots, 0)^T$.

(d) $A^2 + 3A + I$ is nonsingular.

(e) $A^2 + 4A$ is nonsingular.

(f) The column vectors of A are linearly independent.

(g) The row vectors of A spans \mathcal{R}^n .

(h) A is similar to some matrix C .

(i) A is a transition matrix with respect to some ordered basis to the standard basis.

(j) A is a matrix representing some linear transformation.