

1. (40%) Solve $y(x)$ for the following ordinary differential equation:

(a) $y''' - y'' + 100y' - 100y = 0, y(0) = 4, y'(0) = 11, y''(0) = -299$ (10%)

(b) $y'''' + 3y''' + 3y'' + y = 30e^{-x}, y(0) = 3, y'(0) = -3, y''(0) = -47$ (10%)

(c) $x^3 y'''' - 3x^2 y''' + 6xy'' - 6y = x^4 \ln x, \text{ with } x > 0$ (10%)

(d) $2xyy' - y^2 = -x^2$ (10%) Hint: use $u=y/x$

2. (10%) Derive the Laplace transform for the function $\{\cosh kt\}$ is

$$\mathcal{L}\{\cosh kt\} = \frac{s}{s^2 - k^2}$$

3. (25%) The eigenvalues and normalized eigenvectors of the matrix

$$M = \begin{bmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{bmatrix}$$

4. (25%) Using the Fourier series to expand the following function:

(a) $f(x) = \cos(ax), \text{ with } -\pi < x \leq \pi \text{ and } a \neq \text{integer}$ (15%)

(b) if $x = \pi$, please show that: $\cot(x) = \sum_{n=-\infty}^{\infty} \frac{1}{x + n\pi}, n = \text{integer}$ (10%)

There are some useful formulae.

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{L} + \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{L}, \text{ with } -L < x \leq L$$

$$a_n = \frac{1}{L} \int_{-L}^L f(x) \cos \frac{n\pi x}{L} dx, \quad n = 0, 1, 2, 3, \dots \quad b_n = \frac{1}{L} \int_{-L}^L f(x) \sin \frac{n\pi x}{L} dx, \quad n = 1, 2, 3, \dots$$

$$2 \cos \alpha \cos \beta = \cos(\alpha - \beta) + \cos(\alpha + \beta)$$

$$\sin(\alpha \pm n\pi) = (-1)^n \sin \alpha, \text{ if } n = \text{integer}$$