

1. (25%) Classify the following differential equations, i.e. state their order, degree and linearity, and indicate the independent variable(s) and dependent variable(s) of the equations. DO NOT attempt to solve them.

(a) $\frac{d^2y}{dx^2} + 5\frac{dy}{dx} + 6y = 10\sin x$ (5%)

(b) $\frac{dQ}{dt} = e^Q - 1$ (5%)

(c) $\cos x \left(\frac{dy}{dx}\right)^6 + \sin x \left(\frac{d^2y}{dx^2}\right)^3 = 0$ (5%)

(d) $\left(\frac{d^5x}{dt^5}\right)^2 = x$ (5%)

(e) $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ (5%)

2. (15%) A spring-mass-dashpot system. 2nd order homogeneous linear ordinary differential equation (ODE) is defined as: $y'' + ay' + by = 0$, where coefficients a and b are constant.

(a) Find the characteristic equation of the system, (4%)

(b) If the roots (r_1 and r_2) of the characteristic equation are real and unequal ($r_1 \neq r_2$), find the general solution, (4%)

(c) If the coefficients $a=4$ and $b=3$, $y(0)=1$, and $y'(0)=0$, find the particular solution, (4%)

(d) and draw a curve (y v.s. t , $0 < t < 2$) roughly representing the particular solution. (3%)

(hint : try a solution of the function, $y = e^{rt}$, where y : displacement, t : time, and r : root in the case of a spring-mass-dashpot system)

3. (10%) Laplace transform. (a) Define the Laplace transform (or called Laplace integral) $F(s)$ of the function $f(t)$, $t \geq 0$ (5%) and (b) let $f(t) = e^{at}$ when $t \geq 0$, where a is a constant, find $F(s)$. (5%)

4. (50%) This problem is regarding a heat transfer problem for a wire. A metal wire subjected to internal and external heating/cooling conditions so that the temperature of this wire is varied with respect to both time and space. Supposed this heat transfer problem can be described by the following PDE:

$$u_t = u_{xx} - \beta u - \alpha u_x + g(u,x)$$

with the initial and boundary conditions

$$\text{IC : } u(x,0) = f(x),$$

$$\text{BCs : } u(0,t) = a; \quad u_x(\pi,t) = b,$$

where $u(x,t)$ is the time evolution of the temperature distribution.

- (a) What is a PDE? For this problem, what are the possible physical meanings of the term u_{xx} and $u_x(\pi,t) = b$. (10%)

- (b) Why we call certain needed condition as 'boundary condition'? (5%)

- (c) If the parameters $\alpha = 0$, $\beta = 0$ and $g(u,x) = 0$ in the PDE as well as $a = b = 0$ and $f(x) = \sin(x)e^{-x}$ in the initial and boundary conditions, what is the temperature profile when time goes to infinity, why? (10%)
- (d) If one of the parameter $g(u,x)$ is $\sin(3x)$ and the other parameters remain the same, briefly describe how to solve this PDE. [You don't have to actually obtain the solution.] (15%)
- (e) It is well known that Laplace transform (LT) is a very convenient and powerful tool to transform a hard problem into an easier one, rendering it a popular method to solve the ordinary/partial differential equations. If one follows the parameters in (d) and $g(u,x) = u^2$, please write down your opinions whether LT is a suitable tool to tackle this problem. If yes, why and how to do attack this problem? If no, what are the reasons? (10%)