

1. (25%) Classify the following differential equations: 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) $\frac{d^2y}{dx^2} + 5\frac{dy}{dx} + 6y = 10\sin x$

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

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

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

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

2. (25%) 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, (6%)

(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, (6%)

(c) If the coefficients $a=4$ and $b=3$, $y(0)=1$, and $y'(0)=0$, find the particular solution (7%), and

(d) draw a curve (y v.s. t , $0 < t < 2$) roughly representing the particular solution. (6%)

(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. (15%) Using Laplace transform to solve : $y'' - y = t$, $y(0) = 1$, $y'(0) = 1$

4. (15%) (a) Expand $f(x) = x^2$, $0 < x < 2\pi$ in a Fourier series if the period is 2π , (8%)

(b) find $\frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \dots = ?$ (7%)

5. (20 %) Solve the partial differential equation, $\frac{\partial T}{\partial t} = \frac{\partial^2 T}{\partial x^2}$, by the method of separating variables.

Initial condition: $T(x, 0) = f(x)$

Boundary conditions:

(1) $\frac{\partial T(0,t)}{\partial x} = 0$

(2) $\frac{\partial T(L,t)}{\partial x} = -T(L, t)$