

1. For a system described by the following equations (20%)

$$\begin{cases} \frac{dx}{dt} - y = 0, x(0) = 0 \\ \frac{dy}{dt} + 2x + 3y = 1, y(0) = 0 \end{cases}$$

- (a) Find the Laplace transform  $X(s)$  of  $x(t)$  and  $Y(s)$  of  $y(t)$ . (10%)  
 (b) Determine the final value of  $x(t)$  and  $y(t)$  as  $t \rightarrow \infty$ . (5%)  
 (c) Find the solution  $x(t)$  and  $y(t)$ . (5%)
2. Find the solution of the ordinary differential equation and what are the eigenvalues of the differential equation? (15%)

$$y'' + 5y' + 4y = 3 - 2x, \quad y(0) = \frac{11}{8}, \quad y'(0) = \frac{1}{2}$$

3. Find the first order differential equation and its solution (15%)

$$(2x^3 + 3y)dx + (3x + y - 1)dy = 0$$

4. Find a basis of eigenvectors for the following matrix and diagonalize it. (15%)

$$\begin{bmatrix} 2 & 1 \\ 2 & 1 \end{bmatrix}$$

5. Using Green's theorem, evaluate the line integral  $\oint_C \vec{F}(\vec{r}) \cdot d\vec{r}$  counterclockwise around the boundary  $C$  of the region  $R$ . (15%)

$$\vec{F} = [-2y, 2x], \quad R \text{ is the circle of radius } 0.5 \text{ about } (0, 0)$$

$$(\text{Hint: Green's Theorem: } \iint_R (\text{curl } \vec{F}) \cdot \vec{k} \, dx \, dy = \oint_C \vec{F}(\vec{r}) \cdot d\vec{r})$$

6. Solve the following partial differential equation (20%)

$$u = u(r, \Phi)$$

$$\nabla^2 u = \frac{\partial}{\partial r} \left( r^2 \frac{\partial u}{\partial r} \right) + \frac{1}{\sin \Phi} \frac{\partial}{\partial \Phi} \left( \sin \Phi \frac{\partial u}{\partial \Phi} \right) = 0$$

Boundary conditions:

$$u(R, \Phi) = f(\Phi)$$

$$\lim_{r \rightarrow \infty} u(r, \Phi) = 0$$