

1. (5%)  $\mathcal{L}$  represents the Laplace Transform operator.

$$\mathcal{L}(t \cos(2t)) = (\underline{\quad (1) \quad} - 4) \cdot \underline{\quad (2) \quad}$$

Please find (1) and (2) from the following. Both have to be correct to receive full grade.

(A)  $s^2$ ; (B)  $s^{-2}$ ; (C)  $(s-1)$ ; (D)  $(s-1)^2$ ; (E)  $(s-1)^{-2}$ ; (F)  $(s^2-1)$ ; (G)  $(s^2-2)$ ; (H)  $(s-2)^2$ ; (I)  $(s-2)^{-2}$ ; (J)  $(s^2+4)^{-2}$ ; (K)  $(s^2+4)^2$ .

2. (5%)  $\mathcal{L}^{-1}$  represents the inverse Laplace Transform operator.

$$\mathcal{L}^{-1}\left(\frac{1}{(s^2 + \omega^2)^2}\right) = \underline{\quad (1) \quad} \left(\sin(\omega t) - \underline{\quad (2) \quad} \cdot \cos(\omega t)\right)$$

Please find (1) and (2) from the following. Both have to be correct to receive full grade.

(A)  $2\omega$ ; (B)  $\frac{1}{2\omega}$ ; (C)  $2\omega^2$ ; (D)  $\frac{1}{2\omega^2}$ ; (E)  $2\omega^3$ ; (F)  $\frac{1}{2\omega^3}$ ; (G)  $\omega t$ ; (H)  $(\omega t)^2$ ; (I)  $(\omega t)^3$ ; (J)  $2\omega^2 t$ ; (K)  $2\omega^2 t$ .

3. (5%) '\*' represents the convolution operator.

$$(e^{-t} - e^{-2t}) * e^{-t} = \underline{\quad (1) \quad} + (t-1) \underline{\quad (2) \quad}$$

Please find (1) and (2) from the following. Both have to be correct to receive full grade.

(A)  $e^t$ ; (B)  $e^{(t-1)}$ ; (C)  $e^{-t}$ ; (D)  $e^{-(t-1)}$ ; (E)  $e^{-2t}$ ; (F)  $e^{-2(t-1)}$ ; (G)  $e^{2t}$ ; (H)  $e^{2(t-1)}$ ; (I)  $e^{-3t}$ ; (J)  $e^{-3(t-1)}$ ; (K)  $e^{3t}$ ; (L)  $e^{3(t-1)}$ ; (M)  $t$ ; (N)  $(t-1)$ ; (O)  $\frac{1}{t-1}$ ; (P)  $(t-1)^2$ ; (Q)  $(t-1)^3$ .

4. (5%) Please identify all the even functions in the following. Full grade will be given only if all answers are correct. (A)  $e^x$ ; (B)  $e^{(x^2)}$ ; (C)  $\sin(nx)$ ; (D)  $x \sin(x)$ ; (E)  $\frac{\cos(x)}{x}$ ; (F)  $\ln(x)$ ; (G)  $\sin(x^2)$ ; (H)  $\sin^2(x)$ .

5. (5%) Which of the following collections of vectors are linearly independent in  $R^3$ ?  $R^3$  represents a Euclidean vector space. (A)  $(1, 0, 0)^T, (0, 1, 1)^T, (1, 0, 1)^T$ ; (B)  $(1, 0, 0)^T, (0, 1, 1)^T, (1, 0, 1)^T, (1, 2, 3)^T$ ; (C)  $(2, 1, -2)^T, (3, 2, -2)^T, (2, 2, 0)^T$ ; (D)  $(2, 1, -2)^T, (-2, -1, 2)^T, (4, 2, -4)^T$ ; (E)  $(1, 1, 3)^T, (0, 2, 1)^T$ .

6. (7%) The standard 2<sup>nd</sup>-order mass-damper-spring system can be expressed by the differential equation  $m\ddot{x} + b\dot{x} + kx = F(t)$ , where  $x$  is the displacement of the proof mass,  $b$  is the damping coefficient,  $k$  is the spring constant, and  $F(t)$  is the externally applied force. The equation can be re-written in another form as

$\ddot{x} + 2\xi\omega_n\dot{x} + \omega_n^2x = F(t)/m$ , where  $\xi$  is the damping ratio and  $\omega_n$  is the natural

frequency defined as  $\omega_n = \sqrt{\frac{k}{m}}$ . Now that the applied force  $F(t)$  is a unit-step function  $u(t)$  and  $0 < \xi < 1$ . Determine the corresponding particular solution from the

following answers (note:  $\omega_d = \omega_n\sqrt{1-\xi^2}$ ):

$$(1) x(t) = \frac{1}{k} \left[ 1 - e^{-\xi\omega_n t} (\cos \omega_d t + \sin \omega_d t) \right]$$

$$(2) x(t) = \frac{1}{k} \left[ 1 - e^{-\xi\omega_n t} (1 + \omega_n t) \right]$$

$$(3) x(t) = \frac{1}{k} \left[ 1 - e^{-\xi\omega_n t} \left( \frac{1}{\sqrt{1-\xi^2}} + \omega_n t \right) \right]$$

$$(4) x(t) = \frac{1}{k} \left[ 1 - e^{-\xi\omega_n t} - e^{-\xi\omega_d t} \right]$$

$$(5) x(t) = \frac{1}{k} \left[ 1 - e^{-\xi\omega_n t} - \frac{1}{\sqrt{1-\xi^2}} e^{-\xi\omega_d t} \right]$$

$$(6) x(t) = \frac{1}{k} \left[ 1 - e^{-\xi\omega_n t} \left( \cos \omega_d t + \frac{\xi}{\sqrt{1-\xi^2}} \sin \omega_d t \right) \right]$$

$$(7) x(t) = \frac{1}{k} \left[ 1 - e^{-\xi\omega_n t} \left( \frac{1}{\sqrt{1-\xi^2}} \cos \omega_d t + \sin \omega_d t \right) \right]$$

$$(8) x(t) = \frac{1}{k} \left[ 1 - e^{-\xi\omega_n t} \left( \frac{\xi}{\sqrt{1-\xi^2}} \cos \omega_d t + \sin \omega_d t \right) \right]$$

$$(9) x(t) = \frac{1}{k} \left[ 1 - e^{-\xi\omega_n t} (c_1 \cos \omega_d t + c_2 \sin \omega_d t) \right], c_1 \text{ and } c_2 \text{ are arbitrary constants.}$$

$$(10) x(t) = \frac{1}{k} \left[ 1 - e^{-\xi\omega_n t} (c_1 + c_2 \omega_n t) \right], c_1 \text{ and } c_2 \text{ are arbitrary constants.}$$

7. (6%) The differential equation  $axy'' + y' + y = 0$  ( $0 < x < \infty$ ,  $a$  is an unknown constant) has two linear independent solutions expressed in power series:

$$y_1(x) = 1 - x + \frac{x^2}{8} - \frac{x^3}{168} + \frac{x^4}{6720} - \dots, \quad y_2(x) = x^{2/3} - \frac{x^{5/3}}{5} + \frac{x^{8/3}}{80} - \frac{x^{11/3}}{2640} + \dots$$

Please determine the value of  $a$  that leads to these two solutions. (1)  $a = -1$  (2)  $a = 1$  (3)  $a = -2$  (4)  $a = 2$  (5)  $a = -3$  (6)  $a = 3$  (7)  $a = -4$  (8)  $a = 4$  (9)  $a = -1/2$  (10)  $a = 1/2$ .

8. (7%) Determine the general solution of the differential equation  $y' = y^2 - xy + 1$ , which has a particular solution  $Y(x) = x$  by inspection (note:  $C$  is an arbitrary constant).

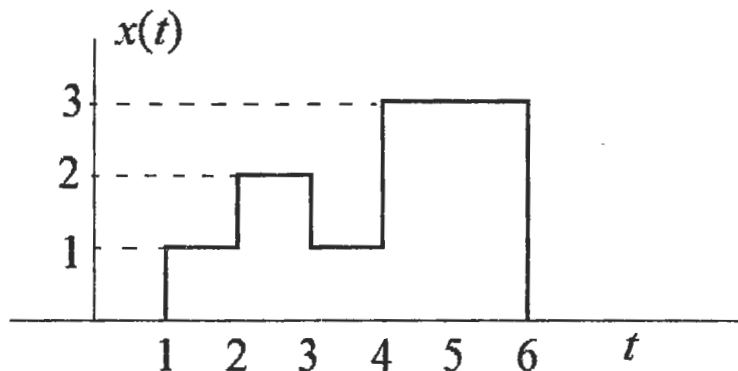
$$(1) \quad y(x) = x + \frac{2e^{-x^2/2}}{C - 3 \int e^{x^2/2} dx} \quad (2) \quad y(x) = x + \frac{e^{x^2/2}}{C - \int e^{x^2/2} dx} \quad (3)$$

$$y(x) = x + \frac{e^{-x^2/2}}{C - \int e^{-x^2/2} dx} \quad (4) \quad y(x) = x + \frac{2e^{x^2/2}}{C + \int e^{-x^2/2} dx} \quad (5) \quad y(x) = x - \frac{e^{-x^2/2}}{C - 2 \int e^{x^2/2} dx}$$

$$(6) \quad y(x) = x - \frac{e^x}{C - \int e^x dx} \quad (7) \quad y(x) = x + \frac{2e^x}{C + \int e^{-x} dx} \quad (8) \quad y(x) = x + \frac{2e^x}{C + 3 \int e^{-x} dx}$$

$$(9) \quad y(x) = x + \frac{e^{-x}}{C + \int e^{-x} dx} \quad (10) \quad y(x) = x + \frac{2e^x}{C + 2 \int e^{-x} dx}$$

9. (7%) Find the Fourier transform of the function  $x(t)$  shown below.



10. (10%) Solve for  $u(x,t)$  that satisfies  $\frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial x^2}$  and the following conditions

$$u(0,t) = u(1,t) = 0 \text{ for all } t$$

$$u(x,0) = \sum_{n=1}^7 \frac{1}{n} \sin n\pi x, \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = 0 \quad \text{for } 0 < x < 1$$

You need to show how you derive your answer. Partial points will be deducted for not writing your derivation.

11. (4%) Find a scalar function  $f(x,y,z)$  such that  $\nabla f = 6x\vec{i} + 2\vec{j} + 2z\vec{k}$ . No need to write down the derivation. Just giving your answer is OK.

(12%) Then, choose an answer for each of the following integrals along the specified paths: (No need to write down the derivation. Just pick up the correct value for each integral.)

$$\int_C (6x\vec{i} + 2\vec{j} + 2z\vec{k}) \cdot d\vec{r} = \text{(a) } 0 \text{ (b) } 2 \text{ (c) } 2\pi \text{ (d) } 4\pi \text{ (e) } 4 \text{ (f) } 6 \text{ (g) } 2.5\pi \text{ (h) } 10$$

(i) none of the above

$$\int_D (6x\vec{i} + 2\vec{j} + 2z\vec{k}) \cdot d\vec{r} = \text{(a) } 0 \text{ (b) } 2 \text{ (c) } 2\pi \text{ (d) } 4\pi \text{ (e) } 4 \text{ (f) } 6 \text{ (g) } 2.5\pi \text{ (h) } 8$$

(i) none of the above

$$\text{The absolute value of } \int_E (yz\vec{i} + 6xz^5\vec{j} - xy^2z\vec{k}) \cdot d\vec{r} \text{ is equal to (a) } 0 \text{ (b) } 2\pi \text{ (c) } 3\pi$$

(d)  $5\pi$  (e)  $8\pi$  (f)  $11\pi$  (g)  $13\pi$  (h)  $\pi$  (i) none of the above

Here, C is the path from the point (0,0,0) to (1,1,1) following a straight-line segment.

D is the path first from the point (0,0,0) to  $(0, \frac{1}{2}, 0)$  following a straight-line segment,

and then from  $(0, \frac{1}{2}, 0)$  to (1,1,1) again following a straight-line segment.

E is the path along the circle:  $x^2 + y^2 = 1, z = 1$ .

12. (12%)  $\int_0^{\infty} \frac{\sin x}{x} dx =$  (a)  $0.4\pi$  (b)  $\pi$  (c)  $2\pi - 4$  (d)  $2.5\pi - 5$  (e)  $0.6\pi$  (f)  $0.8\pi$

(g)  $\pi - 2$  (h)  $0.5\pi$  (i) none of the above. (You may use the residue theorem.)

13. (10%) Evaluate the integrals along the path C that is the counterclockwise

circle with  $|z| = 3$ .

(a)  $\oint_C \frac{z^2 - 1}{z^2 + 1} e^z dz$

(b)  $\oint_C \frac{\sinh 3z}{(z^2 + 1)^2} dz$