

1. (a) Solve the first-order differential equations

$$x^2(y+1)dx + y^2(x-1)dy = 0 \quad (10\%)$$

- (b) Solve the differential equations where  $\lambda$  is real.

$$y''(x) + \lambda y = 0, y(0) = y'(\pi) = 0, 0 \leq x \leq \pi \quad (10\%)$$

- (c) Solve the simultaneous differential equations

$$\dot{y}_1 - 3y_1 = y_2 \quad (15\%)$$

$$\dot{y}_2 - y_2 = -y_1$$

2. Give the periodic function

$$f(t) = \begin{cases} \sin t & 0 < t < \pi \\ 0 & \pi < t < 2\pi \end{cases}$$

Find the Laplace transform of  $[f(t)]$ . (10%)

3. (a) Let  $p(s)$  is a polynomial in  $s$ . Show that if  $\lambda$  is an eigenvalue of a square matrix  $A$  with eigenvector  $x$ ,

then  $p(\lambda)$  is an eigenvalue of  $p(A)$  with the same eigenvector  $x$ . (10%)

(b) Let  $A = \begin{bmatrix} 1 & -1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$ . Compute  $A^k$  for any integer  $k$ . (15%)

4. Evaluate  $\iint_S \mathbf{F} \cdot \mathbf{n} dS$ , where  $\mathbf{F} = z\mathbf{i} + x\mathbf{j} - 3y^2z\mathbf{k}$ ,  $S$  is the surface of the cylinder  $x^2 + y^2 = 16$  included in the first octant between  $z = 0$  and  $z = 5$ , and  $\mathbf{n}$  is the unit vector of the surface  $S$ . (15%)

5. (a) Find the Fourier transform of  $f(x) = \begin{cases} 1 & |x| < a \\ 0 & |x| > a \end{cases}$ , where  $a$  is constant. (7%)

(b) Use the result of (a) to evaluate  $\int_{-\infty}^{\infty} \frac{\sin \alpha a \cos \alpha x}{\alpha} d\alpha$ . (8%)