

Directions: Answer **All Questions** and show **All Work** in the **Exam Booklet** provided. Write your **Name**, **Social Security Number**, and **Discussion Section Hour/Day** on the Exam Book Cover Page. Start each new question at the **top** of a new page and **box** your final answer. Each of 8 questions is worth 25 points. **Keep your eyes on your own work and keep your own work covered.** A *Table of Laplace Transforms and a table of Integrals* are provided, but must be returned at the end of the exam. You must also return your **Formulae Sheet** at the end.

1. Obtain the solution $y(x)$ to each of the following initial value problems:

(a) $xy'(x) + 2y(x) = x^2 - x + 1, \quad x > 0, \quad y(1) = \frac{3}{4}$

(b) $y'(x) = 2y^2 + xy^2, \quad y(0) = 1$

2. Find the general solution of

$$x^2y''(x) - 3xy'(x) + 4y(x) = x^2, \quad x > 0$$

3. Use the method of undetermined coefficients to find the the general solution of the ODE:

$$y''(x) - 2y'(x) + y(x) = 3 + e^x + 2\sin(x)$$

4. Find all the values of the real number $\lambda > 1$ for which the boundary value problem

$$\text{ODE: } y''(x) + 2y'(x) + \lambda y(x) = 0, \quad 0 \leq x \leq 1$$

$$\text{BC: } y(0) = 0, \quad y(1) = 0$$

has nontrivial solutions, $y(x)$, and find these solutions.

5. Evaluate:

(a) $\mathcal{L} \left[e^{-3t} \sin(4t) + (t + 2)^2 e^{-4t} \right] (s)$

(b) $\mathcal{L}^{-1} \left[\frac{s}{(s + 2)^2} + \frac{3s + 13}{s^2 + 6s + 25} \right] (t)$

6. Find the Laplace Transform of the solutions, $\mathbf{X}(s) = \mathcal{L}[\mathbf{x}(t)]$ and $\mathbf{Y}(s) = \mathcal{L}[\mathbf{y}(t)]$, satisfying the system of ODEs,

$$\begin{aligned} \mathbf{x}'(t) + 2\mathbf{y}(t) &= 3e^t \cos(t)\delta(t - 4), \quad \mathbf{x}(0) = 5, \\ \mathbf{x}(t) - \mathbf{y}'(t) &= 8u(t - 4), \quad \mathbf{y}(0) = 0. \end{aligned}$$

(Solve, but do not simplify.)

7. Some partial PDE problems:

- (a) Apply the method of separation of variables to the PDE (“Wave Equation”),

$$\begin{aligned} \text{PDE: } \frac{\partial^2 u}{\partial t^2}(x, t) &= 3 \frac{\partial^2 u}{\partial x^2}(x, t), \quad 0 < x < 8, \quad t > 0; \\ \text{BC: } u(0, t) &= 0 = u(8, t), \quad t > 0, \end{aligned}$$

and obtain the two ODEs that the function of x and function of t must satisfy. Also determine the BC that the function of x must satisfy (do not solve).

- (b) Find the steady state solution only for the inhomogeneous PDE (heat equation) problem,

$$\begin{aligned} \text{PDE: } \frac{\partial u}{\partial t}(x, t) &= 3 \frac{\partial^2 u}{\partial x^2}(x, t) - 9e^x, \quad 0 < x < 8, \quad t > 0; \\ \text{BC: } u(0, t) &= 30, \quad u(8, t) = 70, \quad t > 0, \end{aligned}$$

8. (a) Find the Fourier series for the function,

$$f(x) = \left\{ \begin{array}{ll} 0, & -\pi < x < -\pi/2 \\ 4, & -\pi/2 < x < +\pi/2 \\ 0, & +\pi/2 < x < +\pi \end{array} \right\},$$

by computing the Fourier coefficients.

- (b) Graph the extended function to which the Fourier series converges in the interval $[-2\pi, +2\pi]$ and be sure to include the values at the points of discontinuity.