

There are ten problems in this test, and each problem has the value of ten points.

1. Solve the first order equation for  $y = y(x)$ :

$$(e^y + 2xy^2) + (xe^y + 2x^2y) \frac{dy}{dx} = 0.$$

2. Find a fundamental set of real-valued solutions for the homogeneous equation:

$$y'' - 6y' + 25y = 0.$$

3. Solve the nonhomogeneous equation for  $y = y(x)$ :

$$y'' - 3y' + 2y = e^{3x}.$$

4. Solve the nonhomogeneous equation for  $y = y(x)$ :

$$y'' + y = \sec(x).$$

5. Find a fundamental set of solutions for the first order, linear system:

$$\frac{du(t)}{dt} = \begin{pmatrix} 1 & 3 \\ -1 & 5 \end{pmatrix} u(t).$$

6. Solve the first order, linear, nonhomogeneous system for  $u = u(t)$ :

$$\frac{du(t)}{dt} = \begin{pmatrix} 1 & 3 \\ -1 & 5 \end{pmatrix} u(t) + \begin{pmatrix} 0 \\ t \end{pmatrix}.$$

7. Find a fundamental set of real-valued solutions for the system:

$$\frac{du(t)}{dt} = \begin{pmatrix} -3 & -2 \\ 9 & 5 \end{pmatrix} u(t).$$

8. Consider the boundary value problem:

$$\begin{aligned} y'' + 4y &= f(x), \quad 0 < x < 1; \\ y(0) &= 0 = y(1); \end{aligned}$$

where  $f(x)$  is a continuous function on  $[0, 1]$ . Find the corresponding Green's function  $G(x, \xi)$ , and express the solution  $y = y(x)$  in terms of  $G(x, \xi)$ .

9. Find the eigenvalues  $\lambda$ 's and the corresponding eigenfunctions  $y$ 's for the boundary value problem:

$$\begin{aligned} y'' + \lambda y &= 0, \quad 0 < x < b; \\ y(0) &= 0 = y(b); \end{aligned}$$

where  $b > 0$  is a constant.

10. Use the technique of Laplace transform to solve the initial value problem:

$$\begin{aligned} y'' + 4y &= t, \quad 0 < t < \infty; \\ y(0) &= 0 = y'(0). \end{aligned}$$