

PROBLEM 1 CONSIDER  $y' + y = f(t)$  WITH  $f(t+1) = f(t)$  WITH INITIAL VALUE  $y(0) = y_0$ .

(i) SHOW HOW TO FIND  $y_0$  SO THAT THE SOLUTION IS PERIODIC WITH  $y(t+1) = y(t)$ .

(ii) FOR THIS VALUE OF  $y_0$  CALCULATE THE PERIODIC SOLUTION WHEN

$$f(t) = 1 \text{ FOR } 0 \leq t < 1/2 \text{ AND } f(t) = 0 \text{ FOR } 1/2 \leq t < 1 \text{ WITH } f(t+1) = f(t).$$

PROBLEM 2 CONSIDER THE FOLLOWING INITIAL VALUE PROBLEM FOR  $y(t)$ :

$$y'''' + ky'' + y' = e^{-t} \quad t \geq 0, \quad k \text{ REAL WITH } k \geq 0$$

$$y(0) = 0, \quad y'(0) = 0, \quad y''(0) = 1, \quad y'''(0) = 4$$

(i) calculate the LAPLACE transform of  $y(t)$ , denoted by  $Y(s)$ , in the form  $Y(s) = P(s)/Q(s)$  where  $P, Q$  polynomials.

(ii) IF  $k=2$  PROVE THAT  $y(t)$  IS BOUNDED AS  $t \rightarrow \infty$  AND CALCULATE  $\lim_{t \rightarrow \infty} y(t)$ .

(iii) FOR WHAT RANGE OF  $k$  IS  $y(t)$  BOUNDED AS  $t \rightarrow \infty$ ?

(iv) FIND THE BEHAVIOR OF  $y(t)$  AS  $t \rightarrow \infty$  WHEN  $k=1$ . WHAT HAPPENS TO  $y(t)$  WHEN  $0 < k < 1$ ?

PROBLEM 3 USING LAPLACE TRANSFORMS FIND THE SOLUTION TO

THE DIFFUSION EQUATION

$$U_t = U_{xx} \quad 0 < x < \infty, \quad t > 0$$

$$U(0, t) = 1, \quad U(x, 0) = e^{-x}, \quad U \rightarrow 0 \text{ AS } x \rightarrow \infty \text{ FOR } t \text{ FIXED}$$

PROBLEM 4 FIND AN INTEGRAL REPRESENTATION FOR THE

$$\text{SOLUTION TO} \quad U_{tt} = -U_{xxxx} \quad -\infty < x < \infty, \quad t > 0$$

$$\text{WITH } U(x, 0) = g(x) \text{ AND } U_t(x, 0) = 0$$

USING FOURIER TRANSFORMS. WE ASSUME  $U, U_x, U_{xx}, U_{xxx} \rightarrow 0$  AS  $|x| \rightarrow \infty$ .