

1. A function $f(t)$ is defined for $t \geq 0$ by $f(t) = \begin{cases} 0, & \text{if } t < 1, \\ (t-1)^2, & \text{if } 1 \leq t < 3, \\ 4, & \text{if } t \geq 3. \end{cases}$

Express $f(t)$ in terms of a single formula using the Heaviside function, then find its Laplace transform.

2. Suppose that $f(t) = \int_0^t e^u \sin 3u \cosh 3(t-u) du$. Find $L\{f(t)\}$.

3. (a) Use the Laplace transform to solve the initial value problem

$$x'' + 3x' - 4x = A\delta(t-2), \quad x(0) = 0, \quad x'(0) = 2,$$

where A is a constant.

- (b) Determine a value for A , if one exists, such that $\lim_{t \rightarrow \infty} x(t) = 0$.

4. Find the power series expansion (Taylor series) of $f(x) = \frac{1}{3+2x}$ with center $x_0 = 1$, and give its radius of convergence.

5. (a) Suppose that $\nu > 0$ and that ν is not an integer. Evaluate $\lim_{x \rightarrow 0} x^\nu J_{-\nu}(x)$. Your answer will involve the gamma function. (There is a formula for $J_{-\nu}$ on the formula sheet.)

- (b) Suppose that $\nu = 3/2$. Simplify your answer in (a) to a form not involving the gamma function.

6. Consider the differential equation

$$(1-x)y'' + 2xy' + 3y = 0.$$

- (a) Show that $x = 1$ is a regular singular point of this equation.
 (b) Find the corresponding indicial equation. Hint: $r(r-1) + p_0r + q_0 = 0$.
 (c) Give the *form* of the two Frobenius solutions associated with this singular point.
 (d) For what values of x will these solutions necessarily be defined? Justify your answer.

7. (a) Consider the differential equation

$$x^2y'' + x^2y' - 2(1+x)y = 0.$$

It is a fact, which you do not have to verify, that $x = 0$ is a regular singular point of this equation and that the corresponding indicial equation is $r^2 - r - 2 = (r+1)(r-2) = 0$.

- (a) Verify that $y(x) = x^2$ is one solution of this equation. (Hint: this is *very* easy.)

A second solution will have the form $y_2(x) = Cx^2 \ln x + x^{-1} \sum_{n=0}^{\infty} b_n x^n$, with $b_0 = 1$.

- (b) One of the coefficients b_n may be assumed to be zero. Which one? _____
 (c) Find C and b_n , $n = 2, \dots, 4$. Use the assumption mentioned in (b).
 (d) Find a general formula for b_n , $n > 4$.

8. Use Laplace transforms to solve the Volterra integral equation

$$f(t) = t^2 + \int_0^t e^{-\tau} f(t-\tau) d\tau.$$