

1. Solve the following systems of equations by using Gaussian elimination.

(a).  $x_1+x_2+x_3 = 3$ ;  $2x_1+x_3 = 3$ ;  $x_1+x_2-x_3 = 1$

(b).  $x_1+x_2+x_3 = 3$ ;  $2x_1+x_3 = 3$ ;  $4x_1+2x_3 = 6$

(c).  $x_1+x_2+x_3 = 3$ ;  $2x_1+x_3 = 3$ ;  $4x_1+2x_3 = 3$

2. Find the eigenvalues and the corresponding eigenvectors of the following matrices.

(a).  $\begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$

(b).  $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$

3. Solve the following ordinary differential equations (ODEs). Indicate the order of the ODE and whether the ODE is linear (or nonlinear), homogeneous (or non-homogeneous). Whenever possible, describe a physical process that can be modeled by the ODE.

(a).  $\frac{dy}{dx} - \frac{2}{x}y = x$

(b).  $(2xy^2 + 2)dx + (2x^2y + 4y)dy = 0$

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

(d).  $\frac{dy}{dx} + P(x)y = Q(x)y^n, \quad n \neq 1$

(e).  $\frac{dy}{dx} = P(x)y^2 + Q(x)y + R(x), \quad P(x) = -1$

(f).  $D \frac{d^2C}{dx^2} - V \frac{dC}{dx} - kC = 0$

(g).  $\frac{d^2y}{dx^2} + 4 \frac{dy}{dx} + 4y = 0$

(h).  $\frac{d^2y}{dx^2} - y = x^2$

(i).  $4x \frac{d^2 y}{dx^2} + 6 \frac{dy}{dx} + y = f(x)$  (Review: Sections 3.1-3.5 in V&M)

4. Solve the following Initial Value Problem (IVP) by using the method of Laplace transforms (Review sections 8.4.1 and 8.4.2 in V&M). Describe a physical process modeled by the IVP.

$$\tau \frac{dy}{dt} + y = f(t)$$
$$y(0) = A$$

5. Solve the following Boundary Value Problems (BVPs). Describe the physical process modeled.

(a).

$$r \frac{d^2 C}{dr^2} + \frac{dC}{dr} - \alpha^2 r C = 0, \quad 0 < r < 1$$

$$C(r = 1) = C_0$$

$$\frac{dC}{dr}(r = 0) = 0$$

(b).

$$\frac{d^2 C}{dx^2} - \phi^2 C = 0, \quad 0 < x < 1$$

$$C(x = 1) = 1$$

$$\frac{dC}{dx}(x = 0) = 0$$

6. Solve the following differential Eigenvalue Problem (EVP).

$$\frac{d^2 C}{dx^2} + \lambda C = 0, \quad 0 < x < 1$$

$$C(x = 1) = 0$$

$$\frac{dC}{dx}(x = 0) = 0$$

7. Solve, by using the method of separation of variables, the following initial boundary value problem (IBVP). Describe the physical process modeled.

$$\frac{\partial y}{\partial t} = \frac{\partial^2 y}{\partial x^2}, \quad t > 0, \quad 0 < x < 1$$

$$y(t = 0, x) = f(x)$$

$$y(t, x = 0) = 1$$

$$y(t, x = 1) = 0$$