Q1. Use the Frobenius Method to solve the following Legendre Differential Equation. $n$ is an integer. $\left(1-x^{2}\right) \frac{d^{2} y}{d x^{2}}-2 x \frac{d y}{d x}+n(n+1) y=0$

Q2. Solve $y^{\prime \prime}-2 y^{\prime}+y=\sin x, y(0)=0, y^{\prime}(0)=0$ using Laplace Transform.
Q3. Solve the following Heat Equation
$\frac{\partial u}{\partial t}=\frac{\partial^{2} u}{\partial x^{2}}, 0<x<1, t>0$
$u(0, t)=1, u(1, t)=1, t \geq 0$
$u(x, 0)=1+\sin \pi x, 0 \leq x \leq 1$
Use Laplace transform on the variable $t$ and then the Wronskian Method.
Q4. Use Laplace transform on the variable $t$ and then on the variable $x$ to solve the above Heat Equation.

Q5. Find the Legendre Series of $\sin \pi x$.
Q6. Find the Fourier Series for $x^{2}$ and deduce the value of $\sum_{n=1}^{\infty} \frac{1}{n^{2}}$.
Q7. Solve the following Heat Equation.
$\frac{\partial u}{\partial t}=\frac{\partial^{2} u}{\partial x^{2}}, 0<x<\pi, t>0$
$u(0, t)=0, u(\pi, t)=0, t \geq 0$
$u(x, 0)=\left\{\begin{array}{cc}x & , 0 \leq x \leq \frac{\pi}{2} \\ \pi-x & , \frac{\pi}{2}<x \leq \pi\end{array}\right.$
Use Separation of Variables and then the Fourier Series.
Q8. Let $T_{N}(x)=\sum_{n=-N}^{N} b_{n} e^{-i n x}$ and let the 2-Norm defined by $\|f\|=\sqrt{\langle f, f\rangle}$ where $\langle f, g\rangle=\frac{1}{2 \pi} \int_{-\pi}^{\pi} f(x) g(x) d x$.
Show that the distance between $f$ and $T_{N}$ defined by $\left\|f-T_{N}\right\|$ is minimized if $b_{n}=c_{n}=\frac{1}{2 \pi} \int_{-\pi}^{\pi} f(x) e^{i n x} d x$, ie. If $T_{N}$ is the finite Fourier Series of $f$ defined by $S_{N}(x)=\sum_{n=-N}^{N} c_{n} e^{-i n x}$.

Q9. Use the Parseval's Identity $\|f\|^{2}=\sum_{n=-\infty}^{\infty}\left|c_{n}\right|^{2}$ to find the value of $\sum_{n=1}^{\infty} \frac{1}{n^{4}}$.
Q10. Solve the Airy's ODE $y^{\prime \prime}-x y=0$ using Fourier Transform.
Q11. Solve the first order PDE $x u_{x}-y u_{y}+y^{2} u=y^{2}$ using Variable Transformation and Method of Characteristics.

Q12. Use the Complex Inversion Formula $f(t)=\mathcal{L}^{-1}\{\hat{f}(z)\}=\sum \operatorname{Res}\left[\hat{f}(z) e^{z t}\right]$ to find $\mathcal{L}^{-1}\left\{\frac{1}{z(z-1)^{2}}\right\}$.
Q13. (MID redo)Use Fourier Series to solve the following Wave Equation.
$\frac{\partial^{2} u}{\partial t^{2}}=\frac{\partial^{2} u}{\partial x^{2}}, 0<x<\pi, t>0$
$u(0, t)=0, u(\pi, t)=0, u(x, 0)=\sin x, \frac{\partial u}{\partial t}(x, 0)=x^{2}$
Q14. (MID makeup-NO need to do)Use any method of your choice to solve the following Equation.
$\frac{\partial^{2} u}{\partial t^{2}}+\frac{\partial^{2} u}{\partial x^{2}}=u, 0<x<\pi, t>0$
$u(0, t)=0, u(\pi, t)=0, u(x, 0)=\sin x, \frac{\partial u}{\partial t}(x, 0)=x^{2}$

