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

**Q2**. Solve  $y'' - 2y' + y = \sin x$ , y(0) = 0, y'(0) = 0 using Laplace Transform.

**Q3.** Solve the following Heat Equation  $\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}, 0 < x < 1, t > 0$   $u(0, t) = 1, u(1, t) = 1, t \ge 0$   $u(x, 0) = 1 + \sin \pi x, 0 \le x \le 1$ 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.

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}, 0 < x < \pi, t > 0$$
$$u(0, t) = 0, u(\pi, t) = 0, t \ge 0$$
$$u(x, 0) = \begin{cases} x & , 0 \le x \le \frac{\pi}{2} \\ \pi - x & , \frac{\pi}{2} < x \le \pi \end{cases}$$

Use Separation of Variables and then the Fourier Series.

**Q8.** Let  $T_N(x) = \sum_{n=-N}^N b_n e^{-inx}$  and let the 2-Norm defined by  $||f|| = \sqrt{\langle f, f \rangle}$ where  $\langle f, g \rangle = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x)g(x)dx$ . Show that the distance between f and  $T_N$  defined by  $||f - T_N||$  is minimized if  $b_n = c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x)e^{inx}dx$ , ie. If  $T_N$  is the finite Fourier Series of f defined by  $S_N(x) = \sum_{n=-N}^N c_n e^{-inx}$ .

**Q9.** Use the Parseval's Identity  $||f||^2 = \sum_{n=-\infty}^{\infty} |c_n|^2$  to find the value of  $\sum_{n=1}^{\infty} \frac{1}{n^4}$ 

**Q10.** Solve the Airy's ODE y'' - xy = 0 using Fourier Transform.

**Q11.** Solve the first order PDE  $xu_x - yu_y + y^2u = y^2$  using Variable Transformation and Method of Characteristics.

**Q12.** Use the Complex Inversion Formula  $f(t) = \mathcal{L}^{-1}\{\hat{f}(z)\} = \sum \operatorname{Res}[\hat{f}(z)e^{zt}]$  to find  $\mathcal{L}^{-1}\{\frac{1}{z(z-1)^2}\}$ .

**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.  $\frac{\partial^2 u}{\partial t^2} + \frac{\partial^2 u}{\partial x^2} = u, 0 < x < \pi, t > 0$   $u(0,t) = 0, \ u(\pi,t) = 0, \ u(x,0) = \sin x, \ \frac{\partial u}{\partial t}(x,0) = x^2$