國立臺灣大學 114 學年度碩士班招生考試試題

科目:微分方程與線性代數

題號: 44

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1. (25 pts) Solve the following equations.

(a)
$$\frac{dy}{dx} = 1 + (2 - x + y)^3$$

(b)
$$e^x y \frac{dy}{dx} + (1+y^2) = 0$$

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(b) $e^x y \frac{dy}{dx} + (1 + y^2) = 0$.
(c) $\frac{d^2y}{dx^2} + x \frac{dy}{dx} + y = 0, y(0) = 1, y'(0) = 0$.

Let
$$\mathbf{A} = \begin{pmatrix} 1 & 1 \\ -4 & 5 \end{pmatrix}$$
.

(a) Find $e^{\mathbf{A}t}$.

(b) Solve the system $\mathbf{x}'(t) = \mathbf{A}\mathbf{x}(t), \ \mathbf{x}(0) = \begin{pmatrix} 2 \\ 0 \end{pmatrix}$.

(c) Solve the system $\mathbf{x}'(t) = \mathbf{A}\mathbf{x}(t) + \begin{pmatrix} 0 \\ 1 \end{pmatrix}$, $\mathbf{x}(0) = \begin{pmatrix} 2 \\ 0 \end{pmatrix}$.

3. (25 pts) Assume that both $y_1(x)$ and $y_2(x)$ have continuous second derivatives on $[0,\pi]$ and satisfies

(E1)
$$\begin{cases} y'' + y = 0 \text{ for } x \in [0, \pi/2] \\ y' + xy = 0 \text{ for } x \in [\pi/2, \pi]. \end{cases}$$

(a) Find the solution $y_1(x)$ with $y_1(\pi) = 1$.

(b) Is it possible that $y_2(0) = 1$?

(c) Let $S = \{y : [0, \pi] \to \mathbb{R} \mid y \text{ has a continuous second derivative and satisfies (E1)}\}$. Show that S is a vector space over \mathbb{R} and find its dimension.

4. (20 pts) Let $\mathbf{A} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ be a real matrix with $b \neq 0$ and $c \neq 0$. Assume that

(E2)
$$\mathbf{y}'(t) = \mathbf{A}\mathbf{x}(t)$$
, where $\mathbf{y}(t) = \begin{pmatrix} y_1(t) \\ y_2(x) \end{pmatrix}, 0 \le t \le 1$.

(a) Show that there is a polynomial P(x) of degree 2 such that $P(A) = 0_{2\times 2}$.

(b) Show that there is a polynomial $Q_1(x)$ of degree 2 such that $Q(y_1(t)) = 0$.

(c) Is it true that $Q_2(x) = \beta P(x)$ for some constant β if $Q_2(x)$ is a polynomial of degree 2 and $Q_2(y_1(t)) = 0$ whenever (E2) holds?