

※ 注意：請於試卷內之「非選擇題作答區」依序作答，並應註明作答之部份及題號。

1. Solve the following linear ODE

(a) $x^2 y'' + x(\frac{1}{2} + 2x)y' + (x - \frac{1}{2})y = 0$ (10%)

(b) $ty'' + (4t - 2)y' - 4y = 0, y(0) = 1$ (10%)

2. Solve the following linear ODE system (15%)

$$x_1' = x_1 - 10x_2 + e^t$$

$$x_2' = -x_1 + 4x_2 + \sin t$$

3. Please check the rank of the following matrix (10%)

(a) $A = \begin{bmatrix} 1 & -1 & 4 & 2 \\ 0 & 1 & 3 & 2 \\ 4 & -2 & 15 & 8 \end{bmatrix}$

(b) Consider a linear system $Ax=b$, please explain, in what rank conditions, this linear system has unique solution (5%)

4.

(a) $A = \begin{bmatrix} \cos\theta & \sin\theta \\ -\sin\theta & \cos\theta \end{bmatrix} \begin{bmatrix} 8 & -4 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix}$

When $\theta = 22.5^\circ$, find the eigenvalues and the corresponding eigenvectors? (5%)

When $\theta = 60^\circ$, find the eigenvalues and the corresponding eigenvectors? (5%)

(b) λ is an eigenvalue of $n \times n$ matrix A , and x is the corresponding eigenvector. Given a $n \times n$ nonsingular matrix P , prove that λ is the eigenvalues of matrix $(P^{-1}AP)$ and $(P^{-1}A)$ is the corresponding eigenvectors? Show the details of your work. (10%)

5. A periodic function $f_L(x)$ of period $2L$ is represented by a Fourier series:

$$f_L(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos \frac{n\pi x}{L} + b_n \sin \frac{n\pi x}{L}).$$

Starting from "Fourier series", derive the method of "Fourier integral" by assuming $L \rightarrow \infty$. Show the details of your work. (10%)

6.

(a) Solve the following wave equation and show the details of your work. (10%)

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$$

$$u(0, t) = 0 \text{ and } u(L, t) = 0 \text{ for all } t \geq 0$$

$$u(x, 0) = f(x) = \begin{cases} \frac{2x}{L}, & \text{if } 0 < x < \frac{L}{2} \\ \frac{2(L-x)}{L}, & \text{if } \frac{L}{2} < x < L \end{cases}$$

$$u_t(x, 0) = 0 \text{ for } 0 \leq x \leq L, \text{ where } L = 8 \text{ and } c = 2.$$

(b) Plot the graph showing the solution $u(x, t)$ at time, $t = 0, 1, 2, 3$, and 4. (10%)