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國立臺灣大學 114 學年度碩士班招生考試試題

科目:常微分方程

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1. (25 pts) Solve the following equations.

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

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

(c)
$$\frac{d^2y}{dx^2} + x\frac{dy}{dx} + y = 0, y(0) = 3, y'(0) = 0.$$

2. (30 pts)

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

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

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

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

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 $y_1(\pi) = 2$.

(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 y satisfy

$$y'' + y^3 = 0.$$

(a) Show that

$$(y')^2 + \frac{1}{2}y^4 = \text{constant}.$$

(b) Assume $y(0) \neq 0$. Show that y is a periodic function.