

1. (14%) Find the general solution.

(a)  $\cos(x+y)dx + [3y^2 + 2y + \cos(x+y)]dy = 0$

(b)  $x^2 \frac{d^2y}{dx^2} + x \frac{dy}{dx} + 4y = 1$

2. (10%) Suppose that in Winter the daytime temperature in a certain office building is maintained at 70°F. The heating is shut off at 10 p.m. and turned on again at 6 a.m.. On a certain day the temperature inside the building at 2 a.m. was found to be 65°F and the outside temperature was about 45°F. What was the temperature inside the building when the heat was turned on at 6 a.m.?

(Hint: by Newton's law:  $\frac{dT}{dt} = k(T - T_A)$ )

3. (10%) Find the power series solution near  $x = 0$

$(x^2 + 4) \frac{d^2y}{dx^2} + xy = x + 2$

4. (6%) Find the inverse Laplace Transform

$\frac{s-6}{(s-1)^2 + 4}$

5. (10%) Show that

(a)  $\mathcal{L}\left\{\frac{df(t)}{dt}\right\} = s\mathcal{L}\{f(t)\} - f(0)$

If  $f$  is continuous for all  $t \geq 0$  and satisfy the growth restriction and  $\frac{df}{dt}$  is piecewise continuous on every finite interval on the semi-axis  $t \geq 0$

(b)  $\mathcal{L}\left\{\frac{d\delta(t)}{dt}\right\} = s$

where  $\delta(t)$  = delta function

6. (14 %) If a vector field  $\underline{F} = 2xy\mathbf{i} + (x^2 - 1/y)\mathbf{j}$  ( $y \neq 0$ ),  $C$ : the path connecting (1,3) and (2,2).

(a) Please show that  $\underline{F}$  is a conservative vector field. Since  $\underline{F}$  is a conservative vector field, there exists a potential function  $\phi$ . Please also show the relationship between  $\underline{F}$  and  $\phi$ .

(b) Please calculate  $\phi$  and  $\int_C \underline{F} \cdot d\mathbf{r}$ .

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7. (21 %) Consider  $f(x) = \frac{x^2}{2}$  for  $-\pi \leq x \leq \pi$ ,

(a) Find the Fourier series of  $f(x)$

(b) Use the answer of (a) to evaluate the value of  $\sum_{n=1}^{\infty} 1/n^2$ .

(c) Use the answer of (a) to evaluate the value of  $\sum_{n=1}^{\infty} (-1)^n / n^2$ .

8. (15%) Solve the following problem:

$$\frac{\partial^2 u}{\partial t^2} = 4 \frac{\partial^2 u}{\partial x^2} \quad \text{for } 0 \leq x \leq 1$$

$$u(0, t) = u(1, t) = 0 \quad \text{for } t \geq 0$$

$$u(x, 0) = \frac{1}{2} \sin \pi x + \frac{1}{4} \sin 3\pi x \quad \text{for } 0 \leq x \leq 1$$

$$\frac{\partial u}{\partial t}(x, 0) = 0 \quad \text{for } 0 \leq x \leq 1$$

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