

1.(20%)

Give the following matrix:

$$A = \begin{bmatrix} 2 & 4 \\ 3 & 1 \end{bmatrix}$$

(a)(5%) Find the eigenvalues of A.

(b)(5%) Find the eigenvectors of A.

(c)(5%) Diagonalize A, i.e., find matrices P and D such that $P^{-1}AP = D$, where D is a diagonal matrix.(d)(5%) Find A^6 [By using the results from (c)].2.(15%) Let $\mathcal{L}[f(t)] = \int_0^{\infty} f(t)e^{-st}dt$ be the Laplace transformation of $f(t)$.(a)(5%) Show that $\mathcal{L}[t] = 1/s^2$.(b)(5%) Show that $\mathcal{L}[f''(t)] = s^2\mathcal{L}[f(t)] - sf(0) - f'(0)$.(c)(5%) Find $\mathcal{L}[\cos(\omega t + \theta)]$, where ω and θ are constants.3.(15%) Given a vector $\mathbf{F} = y^2\mathbf{i} + x^2\mathbf{j} + z^2\mathbf{k}$, and a cylindrical surface S of $x^2 + y^2 \leq 4$, $0 \leq z \leq 5$. Using the Gauss divergence theorem, evaluate the surface integral.

4(a)(10%) Find the general solution of

$$\frac{dy(x)}{dx} = x^3(y-x)^2 + x^{-1}y, \quad x > 0.$$

4(b)(5%) If we further require $y(1) = -2$, what is the solution of $y(x)$.

5(a)(5%) Find the Fourier series expansion for the following function

$$f(x) = x + x^2, \quad -\pi < x < \pi.$$

5(b)(3%) Express the Parseval's relation in terms of the Fourier coefficients $a_0, a_k, b_k, k = 1, 2, \dots$.5(c)(7%) Can you prove that the Fourier coefficients in (a) satisfy the Parseval's relation. (Hint $\sum_{k=1}^{\infty} 1/k^4 = \pi^4/90$ and $\sum_{k=1}^{\infty} 1/k^2 = \pi^2/6$.)

6.(20%) For the one-dimensional heat conduction equation:

$$u_t = u_{xx} + f(u), \quad x \in \mathbb{R}, \quad t > 0, \quad (1)$$

the solution with $u(x, t) = q(x - ct)$ is called a wave solution, where $c \in \mathbb{R}$ is the wave propagation speed. Let $\xi = x - ct$, and $q' = dq/d\xi$ and $q'' = d^2q/d\xi^2$.(a)(5%) Derive an ordinary differential equation for $q(\xi)$, that Eq. (1) has a wave solution $u = q(x - ct)$.

(b)(15%) Let

$$f(u) = u(1-u)(u-0.3). \quad (2)$$

Derive the wave solution $u(x - ct)$ of Eq. (1) with the above $f(u)$ [Hint $q' = kq(q-1)$, and c and k are to be determined]. Write $k = ?$ and $c = ?$.

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