

1. (10%) Find the Fourier series of the following function $f(x)$
 $f(x) = x + \pi$ if $-\pi < x < \pi$ and $f(x+2\pi) = f(x)$

2. (a) (4%) Find the Laplace transform for $y(t) = t^2 \sin 3t$

- (b) (4%) Find the inverse Laplace transform for $\frac{6s+7}{2s^2+4s+10}$

3. (7%) Using the Laplace transform to solve the following differential equation.

$$y'' + 3y' + 2y = \begin{cases} 4t, & \text{if } 0 < t < 1 \\ 8, & \text{if } t > 1 \end{cases}, y(0) = y'(0) = 0$$

4. (10%) Find the solution for the following differential equation by Frobenius method. Identify the series as expansions of known functions.

$$xy'' + (2x + 1)y' + (x + 1)y = 0$$

5. (15%) Please use separation of variables solving the following partial differential equation

$$\frac{\partial u(x,t)}{\partial t} = c \frac{\partial^2 u(x,t)}{\partial x^2} \text{ for } 0 \leq x \leq L \text{ and } t \geq 0$$

Boundary conditions: $u(0,t) = u(L,t) = 0$, for all $t \geq 0$

Initial condition: $u(x,t=0) = \begin{cases} x, & \text{if } 0 < x < L/2 \\ L-x, & \text{if } L/2 < x < L \end{cases}$

6. Find the general solutions of the following ordinary differential equations:

(a) $x^2 \frac{d^2 y}{dx^2} + 3x \frac{dy}{dx} + 2y = 0$ (8%)

(b) $D \frac{1}{r^2} \frac{d}{dr} \left(r^2 \frac{dC}{dr} \right) - kC = 0$, where D and k are constants (6%)

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7. Consider the following matrix B :

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

(4%) (a) Please determine the eigenvalues and eigenvectors of the matrix B

(6%) (b) If the matrix B is similar to D , a diagonal matrix with eigenvalues as the diagonal components), please determine the transition matrix P and its inverse P^{-1} ?

(4%) (c) Please apply the results from (a) and (b) to find B^3

(6%) (d) Applying the results from (a) and (b) for solving the following system of ODEs:

$$\frac{dx_1}{dt} = 4x_1 + 2x_2 + 3e^t$$

$$\frac{dx_2}{dt} = 2x_1 + x_2 + e^t$$

8. Consider a vector field:

$$\mathbf{G}(x, y) = P\mathbf{i} + Q\mathbf{j} = (xe^{x^2+y^2} + 2xy)\mathbf{i} + (ye^{x^2+y^2} + x^2)\mathbf{j}$$

(3%) (a) Determine the divergence of \mathbf{G} , $\nabla \cdot \mathbf{G}$

(4%) (b) Show that $\mathbf{G} = \nabla f$ for some f ; please find such an f .

(3%) (c) Use (a) to determine the line integral of \mathbf{G} around the edge of the triangle with vertices $(0; 0)$; $(0; 1)$; $(1; 0)$

(3%) (d) State the "Green's theorem"

(3%) (e) Apply the "Green's theorem" for the triangle defined in (b) and verify it for the vector field \mathbf{G} mentioned above

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