

國 立 清 華 大 學 命 題 紙

八十六學年度 理工科學 系(所) 甲 組碩士班研究生入學考試  
 科目 應用數學 科號 4202 共 2 頁第 1 頁 \*請在試卷【答案卷】內作答

(10%) 1. Solve the initial value problem.

$$y'' + 4y' + 3y = r(t), \quad I.C.: \quad y(0) = 0, \quad y'(0) = 2.5$$

$$\text{where } r(t) = \begin{cases} 2e^{-t} & \text{if } 0 < t < 1 \\ 0 & \text{if } t > 1 \end{cases}$$

(10%) 2. Find the solution of the following linear system.

$$y_1' = -y_2 + \cos t - \sin t$$

$$y_2' = -y_1 + \cos t + \sin t$$

$$I.C.: \quad y_1(0) = -1, \quad y_2(0) = -6$$

(10%) 3. Find the eigenvalues and eigenfunctions.

$$(e^{2x} y')' + e^{2x}(\lambda + 1)y = 0$$

$$B.C.: \quad y(0) = 0, \quad y(\pi) = 0$$

Do these eigenfunctions form an orthogonal set?

(14%) 4.

$$\text{Matrix } \mathbf{A} = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

(3%) (a) Find  $\mathbf{A}^T$ . What type of matrix is this (symmetric, Hermitian, ...)?

(5%) (b) Find the eigenvalues and eigenvectors of  $\mathbf{A}$ .

(3%) (c) Find a matrix  $\mathbf{X}$  which can diagonalize  $\mathbf{A}$  (i.e.  $\mathbf{X}^{-1}\mathbf{AX}=\mathbf{D}$ ).

(3%) (d) Find the diagonal matrix  $\mathbf{D}$  in (c).

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(10%) 5. For  $\vec{F} = (x+y)\hat{i} + (y+z)\hat{j} + (z+x)\hat{k}$ ,

S: the surface of a cylinder  $x^2 + y^2 = 4$ ,  $2 \geq z \geq 0$

Evaluate the surface integral  $\iint_S \vec{F} \cdot \hat{n} dA$

where  $\hat{n}$  is the outer unit normal vector of S.

(10%) 6. Find the Fourier transform of  $f(x)$

$$\text{where } f(x) = \begin{cases} xe^{-x} & \text{if } x > 0 \\ 0 & \text{if } x < 0 \end{cases}$$

What is the Fourier transform of  $f(x-a)$ ?

(16%) 7. Solve the two-dimensional wave equation

$$\frac{\partial^2 u}{\partial t^2} = c^2 \left( \frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} \right)$$

B.C.  $u(R, t) = 0$

I.C.  $u(r, 0) = f(r); \quad \frac{\partial u}{\partial t}|_{t=0} = g(r)$

(20%) 8. Evaluate the following integrals:

$$(10%) \text{ (a)} \quad \int_C \frac{z^2 - 1}{z^2 + 1} dz \quad \text{where C: the circle of } |z - i| = 1 \text{ (clockwise)}$$

$$(10%) \text{ (b)} \quad \int_{-\infty}^{\infty} \frac{dx}{1 + 4x^2}$$