## 國立清華大學 106 學年度碩士班考試入學試題

系所班組別:工程與系統科學系碩士班 乙組(0527)

考試科目(代碼):工程數學 (2701)

1. Solve the following differential equations and provide general solutions of y(x).

(a) 
$$\frac{1}{\ln x} \frac{dy}{dx} = \frac{(y^2 - 1)}{2}$$
 (5%)

(b) 
$$(x+1)^2 \frac{dy}{dx} + 3xy + 3y = e^x$$
 (5%)

(c) 
$$\frac{dy}{dx} = \frac{2xy^5 - y^2}{4y^2 - 3x^2y^4 + y^2\cos y}$$
 (5%)

(d) 
$$x^2 \frac{d^2 y}{dx^2} - 5x \frac{dy}{dx} + 9y = 4x^3$$
 (5%)

2. Find the series solution for the following differential equation about x=0.

$$x^{2} \frac{d^{2}y}{dx^{2}} + 4x \frac{dy}{dx} + (2 - 3x^{2})y = 0 . {10\%}$$

3. Use the Laplace transform to solve the problem

$$\frac{d^2x}{dt^2} + 4\frac{dx}{dt} + 4x = 4 u(t-2),$$
where  $x(0) = 1$ ,  $x'(0) = -2$ , and  $u(t)$  is the unit step function. (10%)

4. Suppose the matrix

$$A = \begin{bmatrix} -3 & 4 & 2 \\ 1 & 0 & -1 \\ -6 & 6 & 5 \end{bmatrix}.$$

- (a) Find the determinant of A and obtain the inverse matrix  $A^{-1}$  (5%)
- (b) Estimate the eigenvalues and eigenvectors of A. (5%)
- 5. (a) Evaluate  $\int_C 3x^2y^2dx + (2x^3y 3y^2)dy$  when C is given by  $y = 3x^4 7x^2 5x$  from (0,0) to (2,10). (5%)
  - (b) Evaluate  $\iint_S \vec{F} \cdot \hat{n} dS$  where  $\vec{F} = (x^2 + e^y \tan^{-1} z)\hat{x} + (x + 2y)^2 \hat{y} (x + 2y)^2 \hat{y}$

 $(8yz + x^7)\hat{z}$  and S is the surface of the region in the first octant bounded by  $z = 1 - x^2$ , z = 2 - y. (5%)

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(5%)

(c) Find the Fourier series of 
$$f(x) = \begin{cases} x^2 & -\pi < x < 0 \\ 0 & 0 \le x < \pi \end{cases}$$
 in the interval  $(-\pi, \pi)$ .

6. Consider the regular Sturm-Liouville problem:

$$\frac{d}{dx}[(1+x^2)y'] + \frac{\lambda}{1+x^2}y = 0, \quad y(0) = 0, \quad y(1) = 0$$

Find the eigenvalues and eigenfuncitons fo the boundary value problem. Hint: Let  $x = \tan \theta$  and then use the Chain Rule. (10%)

7. Solve the partial differential equation:

$$\frac{\partial^2 u}{\partial r^2} + \frac{2}{r} \frac{\partial u}{\partial r} = \frac{\partial^2 u}{\partial t^2}, \quad 0 < r < 1, \qquad t > 0$$

given that u(r,t) is bounded at r=0, and  $\frac{\partial u}{\partial r}\Big|_{r=1}=0$  for t>0.

Hint: Let 
$$v(r,t) = ru(r,t)$$
 and solve  $v(r,t)$  first. (10%)

- 8. (a) Find all (complex) values of  $\cos^{-1} \sqrt{5}$ .
  - (b) Evaluate  $\oint_C \frac{e^{2z}}{z^4 + 6z^3} dz$  where C: |z| = 1 is a closed contour, oriented counterclockwise. (5%)
  - (c) Evaluate the Cauchy principal value of  $\int_{-\infty}^{\infty} \frac{2x^2 + 1}{x^4 + 3x^2 4} dx.$  (5%)