

1. (20 pts) Solve the following initial valued problem

$$\begin{aligned}\frac{d}{dt}x &= 2y, \\ \frac{d}{dt}y &= 2x + 3y, \quad t > 0, \\ x(0) &= 1, \quad y(0) = 0,\end{aligned}$$

where $x = x(t) \in \mathbb{R}$, and $y = y(t) \in \mathbb{R}$.

2. (20 pts) Consider the problem of ordinary differential equation

$$\begin{aligned}\frac{d}{dt}z &= -\tan z, \quad z = z(t) \in \mathbb{R}, \quad t > 0, \\ z(t) &\rightarrow 0 \quad \text{as } t \rightarrow +\infty.\end{aligned}$$

Can the problem have a unique solution? Prove or disprove your answer.

3. (20 pts) Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be a smooth function. Consider the initial valued problem

$$\begin{aligned}\frac{d}{dt}x &= f(x), \quad x = x(t) \in \mathbb{R}, \quad t > 0, \\ x(0) &= x_0,\end{aligned}$$

where x_0 is a nonnegative constant.

- (i) Must $\sup_{0 < t < T} |x(t)| < +\infty$, for $T > 0$? (10 pts)
- (ii) Assume $f(0) = 0$ and $f'(0) > 0$. Can the problem of ordinary differential equation

$$\begin{aligned}\frac{d}{dt}y &= f(y), \quad y = y(t) \in \mathbb{R}, \quad t > 0, \\ y(t) &\rightarrow 0 \quad \text{as } t \rightarrow +\infty,\end{aligned}$$

have a unique solution? (10 pts) Prove or disprove all your answers.

4. (20 pts) Let k be a positive integer. Consider the ordinary differential equation (ODE)

$$\frac{d^2}{dt^2}x - 2c\frac{d}{dt}x + x = 0, \quad x = x(t) \in \mathbb{R}, \quad t > 0.$$

Can there exist a real number c such that the ODE has a solution satisfying $x(0) = x(2k\pi) = 0$? Prove or disprove your answer.

5. (20 pts) Consider the ODE problem

$$\begin{aligned}\frac{d^2}{dr^2}u + \frac{1}{r}\frac{d}{dr}u - \frac{1}{r^2}u + (1 - u^2)u &= 0, \quad r > 0, \\ u(0) &= 0, \quad u = u(r) \geq 0.\end{aligned}$$

Answer the following questions:

- (1) Can there exist any nontrivial solution which is analytic at $r = 0$ i.e. the solution u can be represented as $u(r) = \sum_{n=0}^{\infty} a_n r^n$ for $0 < r < r_0$, where a_n 's are constants and r_0 is a positive constant. (10 pts)
- (2) Is there any solution which is increasing to r ? Hint: change of variable $r = e^t$. (5 pts)
- (3) Is there any solution which tends to 1 as r goes to infinity? (5 pts)

Prove or disprove all your answers.

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