

1. (30%) Write down on the answer sheet the correct answer to each of the following questions. (Derivations are not required.) (本題請於答案卷之「選擇題作答區」內作答)

(1) The directional derivative of the scalar function  $\phi(x, y, z) = xy - z^2$  evaluated at point  $(1, -1, 1)$  along the direction  $3\mathbf{i} - 4\mathbf{k}$  is  
(a) 5; (b) 1; (c)  $-11/5$ ; (d)  $11/5$ ; (e) 11.

(2) The line integral  $\oint_C \mathbf{F} \cdot d\mathbf{r}$  of the 2-D vector function  $\mathbf{F} = \frac{-y}{x^2 + y^2} \mathbf{i} + \frac{x}{x^2 + y^2} \mathbf{j}$  evaluated over the closed path  $C: (x-2)^2 + (y-2)^2 = 9$  is  
(a)  $\pi$ ; (b) 0; (c)  $2\pi$ ; (d)  $6\pi$ ; (e)  $\pi/2$ .

(3) Let  $\mathbf{F}(r, \theta) = (-1/r) \mathbf{e}_r$  be a 2-D vector function given in terms of polar coordinates  $(r, \theta)$  with  $\mathbf{e}_r$  and  $\mathbf{e}_\theta$  denoting the base vectors of the coordinate system, then  $\nabla \cdot \mathbf{F} = ?$   
(a) 0; (b)  $-1/r^2$ ; (c)  $1/r^2$ ; (d)  $1/r^3$ ; (e)  $2/r^2$ .

Let  $f(x) = a_0 + \sum_{n=1}^{\infty} \left[ a_n \cos\left(\frac{n\pi x}{L}\right) + b_n \sin\left(\frac{n\pi x}{L}\right) \right]$  be the Fourier series representation of the function  $f(x)$  over the interval  $-L \leq x \leq L$ . Answer questions (4)~(6).

(4) Which of the following statements regarding to the above Fourier series is true?

(a)  $a_0 = \frac{1}{L} \int_{-L}^L f(x) dx$ ; (b) If  $f(x)$  is an odd function in  $[-L, L]$ , then  $b_n = 0$  for all  $n$ ;

(c)  $b_n = \frac{1}{L} \int_{-L}^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx$ ; (d)  $a_n = \frac{2}{L} \int_{-L}^L f(x) \cos\left(\frac{n\pi x}{L}\right) dx$ ;

(e)  $\frac{1}{2L} \int_{-L}^L f^2(x) dx = a_0^2 + \sum_{n=1}^{\infty} (a_n^2 + b_n^2)$ .

(5) If in the interval  $[-2, 2]$ ,  $f(x)$  is defined as 
$$\begin{cases} f(x) = 5 & x = -2 \\ = -x & -2 < x \leq 0 \\ = x^2 - 1 & 0 < x \leq 2 \end{cases}$$
, then the Fourier series at

$x = 2$  converges to

(a)  $7/2$ ; (b) 3; (c) 0; (d) 4; (e)  $5/2$ .

(6) Let  $f(x) = \cos^2(\pi x/2)$  in the interval  $[-2, 2]$ , then which of the following statements is true?

(a)  $a_n = 0$  for all  $n$ ; (b)  $\sum_{n=1}^{\infty} (a_n^2 + b_n^2) = 1/4$ ; (c)  $a_0 = 1/4$ ; (d)  $a_1 = 1$ ; (e)  $\sum_{n=1}^{\infty} (a_n^2 + b_n^2) = 1/2$ .

(7) Let  $\delta(t)$  denote Dirac delta function and  $f(t) = \cos t$ , then the Fourier transform of  $\delta(t-2)f(t)$  is:

(note that Fourier transform is defined as  $\mathcal{F}\{g(t)\} = \int_{-\infty}^{\infty} g(t) e^{-i\omega t} dt$ )

(a) 0; (b)  $e^{-2i\omega}$ ; (c)  $e^{-i(\omega+2)}/\omega$ ; (d)  $e^{-2i\omega} \cos 2$ ; (e) 1.

(8) Let  $z = x + iy$  denote complex variable, then which of the following statements is true?

(a)  $f(z) = \ln z$  is an analytic function in  $-\pi \leq \arg(z) \leq \pi$ ; (b)  $z^3 + i = 0$  has infinitely many complex roots; (c)  $f(z) = \sqrt{z}$  has a Taylor series expansion about  $z = 0$ ; (d)  $f(z) = (1 - \cos z)/z$  has a simple pole at  $z = 0$ ; (e)  $\oint_C dz/[z(z^2 + 4)] = 0$  over the closed circle  $C: |z + 3| = 2$ .

- (9) The residue of the complex function  $f(z) = \sin z / [z(z+i)^2]$  at  $z = -i$  is  
 (a)  $i \cos i - \sin i$ ; (b)  $-i \sin i$ ; (c)  $-i \cos i + \sin i$ ; (d) 0; (e)  $(i \cos i - \sin i)/2$ .
- (10) What is the value of the complex integral  $\oint_C z e^{1/z} dz$  over  $C: |z| = 2$ ?  
 (a) 0; (b)  $2\pi i$ ; (c)  $4\pi i$ ; (d)  $\pi i$ ; (e)  $2\pi$ .
2. (10%) Consider the following equation
- $$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} - u$$
- subject to boundary conditions:  $u(0, t) = u(1, t) = 0 \quad (t > 0)$   
 and initial condition:  $u(x, 0) = \sin(\pi x) \cos(\pi x) \quad (0 \leq x \leq 1)$   
 Solve the problem by using the method of separation of variables. **(Other methods are not allowed.)**
3. (15%) Find the positive eigenvalues and corresponding eigenfunctions of the Sturm-Liouville problem:  
 $y'' + (1 + \lambda)y = 0, \quad y(0) + y'(0) = 0, \quad y(\pi) + y'(\pi) = 0$
4. (15%) Find the general solution of  $\frac{dy}{dx} = \frac{2x^2 - y}{x \ln(x)}$ .
5. (15%) Answer the following questions.
- (1) Consider a set  $V$ , consisting of all the real solution functions  $y(x)$  of the ordinary differential equation:  
 $\frac{d^2 y}{dx^2} - 6 \frac{dy}{dx} + 9y = 0$ . Is  $V$  a real linear vector space? If yes, find the dimension and a basis of the vector space  $V$ .
- (2) The vector  $v$  has components  $(1, -2, -1)$  with respect to the basis  $\{(1, -1, 1), (1, 1, 0), (1, 0, 1)\}$  of  $\mathbb{R}^3$ . Find its components with respect to the standard basis  $\{(1, 0, 0), (0, 1, 0), (0, 0, 1)\}$ .
- (3) Which set or sets of the following vectors can form a basis for  $\mathbb{R}^3$ ? (a), (b), (c), and/or (d)?  
 (a)  $(1, 2, -1)$  and  $(0, 3, 1)$   
 (b)  $(2, 4, -3)$ ,  $(0, 1, 1)$ , and  $(0, 1, -1)$   
 (c)  $(1, 5, -6)$ ,  $(2, 1, 8)$ ,  $(3, -1, 4)$ , and  $(2, 1, 1)$   
 (d)  $(1, 3, -4)$ ,  $(1, 4, -3)$ , and  $(2, 3, -11)$
6. (15%) Consider the following system of ordinary differential equations
- $$\frac{du}{dt} = Au \quad \text{where} \quad u = \begin{pmatrix} u_1(t) \\ u_2(t) \\ u_3(t) \end{pmatrix} \in \mathbb{R}^3 \quad \text{and} \quad A = \begin{pmatrix} 1 & -1 & 0 \\ 0 & 0 & 1 \\ 1 & -1 & 1 \end{pmatrix}.$$
- (1) Find the eigenvalues and the associated eigenvectors of matrix  $A$ .  
 (2) Find the exponential of the matrix  $At$ .  
 (3) Find the general solution of the system of ordinary differential equations.