

- (1) Find the eigen values and their corresponding eigen vectors of the following problem:

$$Ax = \lambda x$$

$$\text{where } A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 3 & 6 \\ 0 & 0 & 2 & 4 \end{bmatrix}$$

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- (2) Consider a problem of 3rd order O.D.E of $y(x)$: $y''' + y'' + y = \cos x$, if the initial conditions are given as: $y(0) = A$; $y'(0) = B$; $y''(0) = C$ where A, B, C are constants. This problem can be rewritten by a system of three simultaneous 1st order O.D.E. of the form:

$$y_1' = f_1(y_1, y_2, y_3, x)$$

$$y_2' = f_2(y_1, y_2, y_3, x),$$

$$y_3' = f_3(y_1, y_2, y_3, x)$$

Find f_1, f_2, f_3 and the initial conditions of $y_1(x), y_2(x), y_3(x)$

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- (3) Find the Fourier series expansion of the function $f(x)$: $f(x) = (1 + 2 \sin 2x)^2$

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- (4) The general solution of the 1-D free space wave equation of $u(x, t)$:

$$\left(\frac{1}{c^2} \frac{\partial^2}{\partial t^2} - \frac{\partial^2}{\partial x^2} \right) u = 0, \text{ is given by } u(x, t) = f(x - ct) + g(x + ct), \text{ where } f \text{ and } g \text{ are}$$

arbitrary functions of $(x - ct)$ and $(x + ct)$ respectively. Find the general solution of the following equation of $u(r, t)$:

$$\frac{1}{c^2} \frac{\partial^2 u}{\partial t^2} - \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial u}{\partial r} \right) = 0$$

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- (5) Use the method of Laplace Transform, solve the following problem of $y(t)$:

$$\frac{d^2}{dt^2} y + 2 \frac{d}{dt} y + 2y = \delta(t) \quad ; \quad y(0) = \dot{y}(0) = 0$$

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- (6) Determine an analytic complex function $f(z)$, where $z = x + iy$, such that $f(z) = u + iv$ and

$$u(x, y) = y^3 - 3x^2y + y.$$

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