

1. Consider the real linear vector space,  $V$ , which consists of all real-coefficient polynomials in  $t$  of degree  $\leq 2$ . Answer the following questions.
- (1) (3%) What is the dimension of  $V$ ?
- (2) (3%) Find the components of the vector  $k(t) = 1 - 2t + t^2$  with respect to the  $f$ -basis  $\{f_1(t) = t^2, f_2(t) = 2 + t, f_3(t) = t - 2t^2\}$  for  $V$ . Denote it as  $(k)_f$ .
- (3) (4%) Find the transformation matrix  $(P)$  from the  $f$ -basis to the standard basis  $\{e_1(t) = 1, e_2(t) = t, e_3(t) = t^2\}$  for  $V$ , that is,  $(k)_e = P(k)_f$ , where  $(k)_e$  is the coordinates of the vector  $k(t)$  with respect to the standard basis.

2. (15%) Consider the initial-value problem:

$$\begin{cases} \frac{dx}{dt} = x - y \\ \frac{d^2y}{dt^2} = x - y + \frac{dy}{dt} \end{cases} \quad \text{with } x(0) = 0, y(0) = 1, \frac{dy}{dt}(0) = 0.$$

Solve the problem in use of the method of Laplace transform.

3. (15%) Find the general solution of the following ordinary differential equation

$$x \frac{d^2y}{dx^2} + (2x^2 - 3) \frac{dy}{dx} + (x^3 - 2x + 3x^{-1})y = x^6 \quad \text{for } x > 0$$

by performing the change of variables  $y(x) = xU(t)$  and  $x = \sqrt{t}$ .

4. For each of the following Fourier series expansion:

$$f_I(x) = x = 2 \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin nx \quad \text{for } -\pi < x < \pi,$$

$$f_{II}(x) = 1 = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{2n-1} \sin \left[ (2n-1) \frac{x}{2} \right] \quad \text{for } 0 < x < 2\pi;$$

$$f_{III}(x) = x = k - \frac{8}{\pi} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} \cos \left[ (2n-1) \frac{x}{2} \right] \quad \text{for } 0 \leq x \leq 2\pi$$

- (1) (3%) What is the numerical value of  $\int_0^{2\pi} f_{III}(x) \cos(65x/2) dx$ ?
- (2) (3%) What is the numerical value of  $k$  in  $f_{III}(x)$ ?
- (3) (3%) What are the numerical values of each series at  $x = \pi/3$ ,  $\pi$ , and  $12.5\pi$ ? (9 answers required)
- (4) (3%) Find the Fourier series for  $|x|$ ,  $-2\pi < x < 2\pi$ .
- (5) (3%) Does  $\int x dx = \frac{x^2}{2} = 2 \sum_{n=1}^{\infty} (-1)^n n^2 (\cos nx - 1)$ ;  $-\pi < x < \pi$ ?

$$\text{Does } \frac{dx}{dx} = 1 = 2 \sum_{n=1}^{\infty} \cos nx; \quad -\pi < x < \pi?$$

Give reasons why you answered "yes" or "no" to these questions.

5. Consider the following 1-dimensional heat equation:

$$\frac{\partial^2 u}{\partial x^2} = u + \frac{\partial u}{\partial t} \quad \text{for } 0 < x < 2, \quad t > 0$$

$$\text{with initial condition } u(x, 0) = \sin \frac{\pi x}{4}, \quad 0 \leq x \leq 2.$$

- (1) (4%) For  $t \geq 0$ , the wire temperature is kept zero at  $x = 0$  and the wire is insulated at  $x = 2$ . Write down the mathematical form of these boundary conditions.

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- (2) (4%) Following (1), use separation of variables on this heat equation to obtain two ordinary differential equations for  $X(x)$  and  $T(t)$ , and the boundary conditions for  $X(x)$ .
- (3) (4%) Following (2), find all non-trivial solutions of  $X(x)$ .
- (4) (3%) Which, if any, of the equations given below is a solution to the given heat equation with the given boundary conditions in part (1). (Justification of your answer is required to get credit.)

$$(i) u(x, t) = e^{(-1 - \frac{\pi^2}{16})t} \sin \frac{\pi x}{4} \quad (ii) u(x, t) = e^{\frac{-\pi^2 t}{16}} \sin \frac{\pi x}{4}$$

$$(iii) u(x, t) = e^{\frac{-\pi^2 t}{16}} \cos \pi x$$

$$(iv) u(x, t) = \sum_{n=1}^{\infty} b_n e^{\frac{-n^2 \pi^2 t}{16}} \sin \frac{n\pi x}{4}, \quad b_n = \int_0^2 \sin\left(\frac{\pi x}{4}\right) \sin\left(\frac{n\pi x}{2}\right) dx$$

6. Write down the answers to the following questions. (Derivations are not required.)

- (1) (3%) Evaluate the line integral  $\oint_C \mathbf{F} \cdot \mathbf{n} d\ell$  of a 2-D vector function  $\mathbf{F} = \left(\frac{x}{x^2 + y^2}\right)\mathbf{i} + \left(\frac{y}{x^2 + y^2}\right)\mathbf{j}$  over a closed path  $C$  defined by an ellipse  $9x^2 + 4y^2 = 1$ . ( $\mathbf{n}$  denotes the unit normal vector pointing outwardly along the ellipse.)
- (2) (3%) Let  $\phi(x, y, z) = xyz$  be a scalar function. Evaluate the surface integral  $\oiint_S (\nabla \phi) \cdot \mathbf{n} dS$  over the bounding surface  $S$  of a cube defined by  $-1 \leq x \leq 1$ ,  $-1 \leq y \leq 1$ ,  $-1 \leq z \leq 1$ . ( $\mathbf{n}$  denotes the unit normal vector pointing outwardly along the surface of the cube.)
- (3) (3%) Let  $\mathbf{F} = (2x^2 - y)\mathbf{i} + (\cos y - ye^{-y} + 4x)\mathbf{j}$  be a 2-D vector function. Evaluate the line integral  $\oint_C \mathbf{F} \cdot d\mathbf{r}$  along a closed path  $C$  defined by a unit circle centered at the origin.
- (4) (3%) Let  $\phi(x, y, z) = x^2 y - xe^z$ . Find the rate of change of  $\phi(x, y, z)$  at point  $(1, 0, -1)$  along the direction  $\mathbf{u} = \mathbf{i} - 2\mathbf{j} + \mathbf{k}$ .
- (5) (3%) Let  $\phi(x, y, z)$  and  $\psi(x, y, z)$  be two continuous and differentiable scalar functions, then  $\nabla \cdot (\nabla \phi \times \nabla \psi) = 0$ . True or False?

7. Let  $z = x + iy$  denote the complex variable,  $\bar{z} = x - iy$  be the complex conjugate of  $z$ , and  $f(z)$  a complex function. Answer the following questions. (Derivations are not required.)

- (1) (3%)  $f(z) = \bar{z}/z$  is an analytic function on the whole  $z$ -plane excluding the origin. True or False?
- (2) (3%) Find the residue of the complex function  $f(z) = z(z+i)e^{1/z^2}$  at  $z = 0$ .
- (3) (3%) Let the Laurent series expansion of  $f(z) = (z+3i)/[z(z^2+9)]$  about  $z = 3i$  be denoted by  $\sum_{n=-\infty}^{+\infty} c_n (z-3i)^n$  which is a convergent series within the annulus  $0 < |z-3i| < 3$ . Find the sum of the coefficients  $c_n$  of all negative-power terms; i.e., evaluate  $\sum_{n=-\infty}^{-1} c_n = ?$
- (4) (3%) Evaluate the complex integral  $\oint_C [(\sin z)/(z-i)^2] dz$  over  $C: |z-i| = 2$ .
- (5) (3%) Evaluate the real integral  $\int_0^{2\pi} e^{(\cos \theta)} \cos(\sin \theta) d\theta$ .

<hint>: Consider first the complex integral  $\oint_C (e^z/z) dz$  along a unit circle  $C$  centered at origin.

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