

※ 注意：請於試卷上依序作答，並應註明作答之大題及其題號。

1. (10%) The initial conditions  $y(0) = y_0$ ,  $y'(0) = y_1$ , apply to the following differential equation:

$$x^2 y'' - 4xy' + 4y = 0.$$

For what values of  $y_0$  and  $y_1$  does the initial-value problem have a solution?

2. Consider the matrix  $A = \begin{bmatrix} 0 & 2 & 1 & 0 \\ 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ .

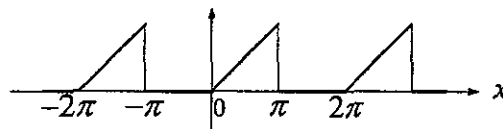
- (1) (6%) Determine the rank of A.
  - (2) (6%) Let B be a  $4 \times 3$  matrix satisfying  $AB = 0$ . Find the maximum possible value of the rank of B.
  - (3) (6%) Find the eigenvalues and eigenvectors of A.
  - (4) (6%) Is A diagonalizable?
  - (5) (6%) Let  $b = [b_1, b_2, b_3, b_4]^T$ . Under what conditions on b (if any) does  $Ax = b$  have a solution?
3. Let  $u(x, t)$  denote the displacement of a finite string over  $0 < x < \pi$  with fixed ends,  $u(0, t) = u(\pi, t) = 0$ . The string starts to vibrate from its initial states,  $u(x, 0) = 0$  and  $u_t(x, 0) = (\partial u / \partial t)_{t=0} = x$ , after an external force,  $F(x) = x(x - \pi)$ , is applied onto it. The subsequent string displacement can be described by a 1-D inhomogeneous wave equation:

$$\frac{\partial^2 u}{\partial t^2} = 9 \frac{\partial^2 u}{\partial x^2} + F(x), \text{ for } 0 < t < \infty.$$

- (1) (4%) Write  $u(x, t) = X(x)T(t)$ . Use the homogeneous problem (set  $F(x) = 0$  with the same boundary conditions) and the Sturm-Liouville theorem to determine the eigenfunction and the corresponding eigenvalue,  $\phi_n(x)$  and  $\lambda_n$ , of the problem.
- (2) (4%) Find the eigenfunction expansion of the external force: determine the coefficients  $f_n$ 's in  $F(x) = \sum_{n=1}^{\infty} f_n \phi_n(x)$ .

Use (1) and (2) to find a solution for the original wave equation in the form of  $u(x, t) = \sum_{n=1}^{\infty} T_n(t) \phi_n(x)$ :

- (3) (4%) Determine a 2<sup>nd</sup> order ODE (ordinary differential equation) that governs  $T_n(t)$ .
  - (4) (5%) Apply the initial conditions to solve the ODE obtained in (3). Then, complete the solution to the 1-D inhomogeneous wave equation.
4. A periodic function  $f(x)$  is sketched below.



- (1) (2%) Write a mathematical description for the function.
- (2) (3%) Determine the Fourier series representation,  $f(x) = a_0 + \sum_{n=1}^{\infty} a_n \cos(\lambda_n x) + b_n \sin(\lambda_n x)$ , of the function: explicitly write out  $a_0$ ,  $a_n$ ,  $b_n$ ,  $\lambda_n$ .
- (3) (3%) Determine the fundamental period,  $\omega_0$ , of the Fourier series. Sketch the amplitude spectrum of the Fourier coefficients over the frequency range of  $[0, 4\omega_0]$ .

- (4) (2%) What is Gibbs phenomenon ?
- (5) (3%) Is Gibbs phenomenon present in the Fourier series representation for  $f(x)$  found in (2)? If yes, indicate the location where Gibbs phenomenon will be most pronounced over the range  $-5 < x < 5$ . Otherwise, explain why the current Fourier series representation is free of Gibbs phenomenon.
5. Write down the answers to the following questions. (Derivations are not required.)
- (1) (3%) Evaluate the distance from the point  $(1, 3, 0)$  to the plane:  $x - 3y + \sqrt{6}z = 3$ .
- (2) (3%) Let  $\phi(x, y, z) = xyz + x^2 - 2y^2$  be a scalar function. Evaluate the flux of  $\nabla\phi$  out of the surface of the sphere:  $x^2 + y^2 + z^2 = 4$ .
- (3) (3%) Let  $\underline{F} = r \underline{e}_r + r \cos\theta \underline{e}_\theta + z \underline{e}_z$  be a vector function written in the cylindrical coordinates  $(r, \theta, z)$ . Evaluate  $\nabla \cdot \underline{F}$ .
- (4) (3%) Find the streamlines of the 2-D vector field  $\underline{F} = \sin(2y) \underline{i} + \cos(x) \underline{j}$ .
- (5) (3%) Let  $\phi(x, y)$  and  $\psi(x, y)$  be two continuous and differentiable scalar functions on a simple closed curve  $C$  and throughout the interior  $D$  of  $C$ , then
- $$\oint_C -\phi(\partial\psi/\partial y) dx + \phi(\partial\psi/\partial x) dy = \iint_D \phi \nabla^2 \psi dA + \iint_D [ \quad ] dA.$$
- Fill in the blank bracket  $[ \quad ]$  in the above identity with proper expression.
6. Let  $z = x + iy$  denote the complex variable,  $\bar{z} = x - iy$  the complex conjugate of  $z$ , and  $f(z)$  a complex function. Answer the following questions. (Derivations are not required.)
- (1) (3%) Find the real part of  $(1 - i)^{(1+i)}$  if the argument  $\theta$  is restricted in  $0 \leq \theta < 2\pi$ .
- (2) (3%) Find the residue of the complex function  $f(z) = z(z - i) \cos(1/z^2)$  at  $z = 0$ .
- (3) (3%) Let the Laurent series expansion of  $f(z) = (z + i)/(z^2 + 4)$  about  $z = -2i$  be denoted by  $\sum_{n=-\infty}^{n=+\infty} c_n (z + 2i)^n$  which is a convergent series within the annulus  $0 < |z + 2i| < 4$ . Find the sum of the coefficients  $c_n$  of all negative-power terms; i.e., evaluate  $\sum_{n=-\infty}^{n=-1} c_n = ?$
- (4) (3%) Evaluate the complex integral  $\oint_C [\bar{z}/(z + 2i)^2] dz$  over  $C: |z| = 1$ .
- (5) (3%) Evaluate the real integral  $\int_{\theta=0}^{\theta=2\pi} \frac{d\theta}{\cos\theta + \sin\theta}$ .