

國立清華大學命題紙

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99 學年度 動力機械工程學系丙組(固體與奈微米力學組) 碩士班入學考試

科目 工程數學 科目代碼 1003 共 3 頁, 第 1 頁 *請在【答案卷卡】作答

0803, 1103

1. Solve the following ordinary differential equations

(1a) $y' = 2 + \sqrt{y - 2x + 3}$ (7%)

(1b) $4y'' - 4y' + y = e^{x/2} \sqrt{1 - x^2}$ (8%)

2. Solve the following pair of simultaneous differential equations by Laplace transform

$$\frac{d^2 x}{dt^2} - x = y$$

$$\frac{d^2 y}{dt^2} + y = -x$$

given that at $t = 0$, $x = 2$, $y = -1$, $\frac{dx}{dt} = 0$, and $\frac{dy}{dt} = 0$ (15%)

3.

(3a) Consider a linear system $Ax = b$, where $A = \begin{bmatrix} 1 & 3 & 3 \\ 1 & 0 & 1 \\ 1 & 1 & 2 \\ 1 & 2 & 3 \end{bmatrix}$ and $b = \begin{bmatrix} 3 \\ 2 \\ 6 \\ -1 \end{bmatrix}$

Find the QR decomposition of the matrix A and the least squares solution of the above system. (5%)

(3b) Let the eigenvectors be v_1, v_2 , and v_3 , describing the general solution to the differential equation

$$\frac{du}{dt} = Ku, \text{ where } K = \begin{bmatrix} 0 & -1 & 0 \\ 1 & 0 & -1 \\ 0 & 1 & 0 \end{bmatrix}; \text{ Find the eigenvalues of the matrix K. (5\%)}$$

(3c) At what time T is the solution $u(T)$ guaranteed to equal its initial value $u(0)$? (5%)

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4. Given a vector function $\vec{E} = \vec{i}xy + \vec{j}(3x - y^2)$, and the coordinates of three points $P_1(5, 6)$, $P_2(5, 3)$ and $P_3(3, 3)$, where \vec{i} and \vec{j} are unit vectors along x- and y- axes respectively.
- (4a) Evaluate the integral $\int \vec{E} \cdot d\vec{l}$ from P_1 straight to P_3 . (5%)
- (4b) Evaluate the integral $\int \vec{E} \cdot d\vec{l}$ from P_1 to P_3 along the piecewise straight path $P_1 P_2 P_3$, i.e. integrate from P_1 along straight-line segment to P_2 and then along another straight-line from P_2 to P_3 . (5%)
- (4c) Is this \vec{E} a conservative field? And why? (5%)

5. Consider the following partial differential equation for the function $\varphi(\xi, t)$

$$\omega_0^2 \varphi_{\xi\xi} - \varphi_{tt} = 0$$

The boundary conditions are:

$$\omega_0^2 \varphi_{\xi}(0, t) - \varepsilon \varphi_{tt}(0, t) = 0$$

$$\omega_0^2 \varphi_{\xi}(1, t) + \varepsilon \varphi_{tt}(1, t) = 0$$

In the above equations, ω_0 and ε are constants.

- (5a) Assume that $\varphi(\xi, t) = \Phi(\xi)T(t)$, find the time free behavior equation $\Phi(\xi)$ and the boundary conditions by the method of separating variables or the product method. (3%)
- (5b) Write the eigenvalue equation of the system from the time free behavior equation and boundary conditions. (3%)
- (5c) Find the complete eigenvalues, when $\varepsilon = 0$. (3%)
- (5d) From the first nonzero eigenfunction $\Phi_1(\xi)$, find the behavior equation with time $T_1(t)$ and the corresponding solution $\varphi_1(\xi, t)$ (3%)

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6. Consider the following ordinary differential equation

$$\ddot{y} + 2D\dot{y} = x(t)$$

where D is a constant. The right hand side is given by

$$x(t) = \begin{cases} 0 & t < 0 \\ \exp(-2Dt) & t \geq 0 \end{cases}$$

Solve the equation by the method of Fourier transformation:

$$Y(i\omega) = F(i\omega) \cdot X(i\omega)$$

(6a) Determine the complex input spectrum $X(i\omega)$. (2 %)

(6b) Find the relationship in the complex form of the system $F(i\omega)$ and $X(i\omega)$ (3 %)

(6c) Find the complex output spectrum $Y(i\omega)$ (3 %)

(6d) Calculate in the spectrum density $S(\omega) = |Y(i\omega)|$ and the value $S(0)$ and $S(\infty)$. (2%)

(6e) Calculate the solution in the time domain $y(t)$ for $t > 0$ through the inverse Fourier transform. (3%)

Remark:

$$\int_{-\infty}^{\infty} \frac{e^{iat}}{i\omega(a+i\omega)^2} d\omega = \begin{cases} 0 & , t < 0 \\ \frac{2\pi \cdot \gamma(2, at)}{a^2 \cdot \Gamma(2)} & , t > 0 \end{cases}$$

$$\text{with } \Gamma(2) = \int_0^{\infty} te^{-t} dt, \quad \gamma(2, at) = \int_0^{at} te^{-t} dt,$$

$$\int xe^{-x} dx = \frac{-(x+1)}{e^x}$$

7 Find all Laurent series of

$$\frac{1}{z^2 + 2z}$$

with center $z = 0$, and indicate their respective regions of convergence. (9%)

8 Evaluate the following integral

$$\oint_C \text{Im}(z) dz$$

where C is the unit circle around $z = 0$ in the complex plane. (6%)