

國立清華大學 102 學年度碩士班考試入學試題

系所班組別：工程與系統科學系碩士班乙組

考試科目（代碼）：2601 工程數學

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1. (a) Consider $\underline{y}' = \underline{A}\underline{y} + \underline{g}$ [Note: $\underline{y}, \underline{g}$ are vectors; \underline{A} represents a matrix] $\underline{y}^{(h)}$ is the homogeneous solution for above system and $\underline{y}^{(1)}, \underline{y}^{(2)}$ are its basis of solution vectors. Then, $\underline{y}^{(h)} = \underline{Y}(t)\underline{c}$, and $\underline{Y}(t) = [\underline{y}^{(1)}, \underline{y}^{(2)}]^T$ is the fundamental matrix. If a particular solution of this nonhomogeneous system is $\underline{y}^{(p)}$
Set $\underline{y}^{(p)} = \underline{Y}(t)\underline{u}(t)$
Prove $\underline{u}' = \underline{Y}^{-1}\underline{g}$ (so-called Method of Variation of Parameters)

(b) Solve the following system by the Method of Variation of Parameters

$$\begin{aligned}y_1' &= y_2 + t \\ y_2' &= y_1 - 3t\end{aligned}$$

(25%)

2. Let $f = e^z + yz$. Compute the rate of change of f in the direction of unit vector $(1/\sqrt{3}, 1/\sqrt{3}, 1/\sqrt{3})$ at the point $(1, -1, 1)$. (13%)
3. Let $\mathbf{F}(x, y, z) = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$. Evaluate the integral of \mathbf{F} along the following path $\mathbf{c}(t) = (\cos t, \sin t, t)$, $0 \leq t \leq 4\pi$. (12%)

4. Solve the diffusion equation

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

subject to the boundary conditions

$$\frac{\partial u(0, t)}{\partial x} = 0, \quad u(L, t) = u_0 \quad \text{for } t > 0,$$

and the initial condition

$$u(x, 0) = f(x) \quad \text{for } 0 < x < L. \quad (13\%)$$

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5. Use the residue theorem to evaluate the integral

$$\int_0^{\infty} \frac{x^2}{x^6+1} dx. \quad (12\%)$$

6. Use an appropriate infinite series method about $x=0$ to find two solutions of the given differential equation.

$$xy'' - (x+2)y'(x) + 2y(x) = 0 \quad (13\%)$$

7. Use Laplace transform to solve the given equation.

$$f(t) = 3 + \int_0^t f(\tau) \cos 2(t-\tau) d\tau \quad (12\%)$$

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參考資料：

Function $f(t)$	Laplace transform $F(s)$
e^{at}	$\frac{1}{s-a}$
$\sin\omega t$	$\frac{\omega}{s^2 + \omega^2}$
$\cos\omega t$	$\frac{s}{s^2 + \omega^2}$
$f'(t)$	$sF(s) - f(0)$
$f''(t)$	$s^2 F(s) - s f(0) - f'(0)$
t^n	$\frac{n!}{s^{n+1}}$
$\int_0^t f(\tau)g(t-\tau)d\tau = [f(t)*g(t)]$	$F(s)G(s)$
$\int_0^t f(\tau)d\tau$	$\frac{F(s)}{s}$
$f(t-a)U(t-a)$	$e^{-as}F(s)$
$e^{at}f(t)$	$F(s-a)$
$t f(t)$	$-\frac{dF(s)}{ds}$
$\frac{f(t)}{t}$	$\int_s^\infty F(s')ds'$