

參考用

科目：工程數學 C(3005)

校系所組：中央大學電機工程學系(電子組)

交通大學電子研究所(甲組、乙 A 組、乙 B 組)

交通大學電控工程研究所(甲組、乙組)

交通大學電信工程研究所(乙 A 組、乙 B 組)

清華大學電機工程學系(甲組)

清華大學光電工程研究所

清華大學電子工程研究所

清華大學工程與系統科學系(丁組)

- 請將答案依下圖所示由上而下依序寫在答案卷的作答區的第一頁。
- 只要填寫考題所要求的答案，請勿附加計算過程。

| |
|-------------------|
| 從此處開始寫起 |
| 一、 |
| 二、 |
| 三、 |
| 四、 |
| 五、(一) ... (二) ... |
| : |

一、(5%) If $F(s)$ is the Laplace transform of $f(t)$, denoted by $F(s) = \mathcal{L}\{f(t)\}$, find the inverse Laplace transform $\mathcal{L}^{-1}\{F(as+b)\}$ in terms of $f(t)$, where $a > 0$ and $b \neq 0$.

二、(5%) Solve

$$y'(t) = y(t) + 4 \int_0^t e^{-2(t-\tau)} y(\tau) d\tau, \quad y(0) = 1.$$

三、(5%) Let

$$A = \begin{bmatrix} 2 & -5 \\ 1 & -2 \end{bmatrix}.$$

Compute e^{At} .

四、(5%) Consider the non-homogeneous linear system $\underline{x}' = A\underline{x} + e^{\alpha t}\underline{v}$, where \underline{x} is a vector consisting of functions in t , α is not an eigenvalue of A , and $\underline{v} \neq \underline{0}$ is a constant vector. Find a particular solution of the system, in terms of A , α , \underline{v} and t .

五、(10%)

(一) (5%) Determine the Fourier series coefficients (a_n, b_n) of the function $f(t) = t \cdot u(t)$ expanded over the interval $(-\pi, 2\pi)$, where $u(t)$ is the unit-step function.

(二) (5%) If the coefficients (a_n, b_n) from 五、(一) are also the Fourier series coefficients of some function expanded over the interval $(-2\pi, 4\pi)$, find the function in terms of $f(t)$.

六、(10%) Solve the following boundary value problem for $f(x, t)$ with $x > 0$ and $0 < t < 10$

$$\frac{\partial^2}{\partial t^2} f(x, t) = 3 \frac{\partial}{\partial x} f(x, t),$$

$$\frac{\partial}{\partial t} f(x, t) \Big|_{t=0} = \frac{\partial}{\partial t} f(x, t) \Big|_{t=5} = \frac{\partial}{\partial t} f(x, t) \Big|_{t=10} = 0, \quad f(0, t) = 4 \cos(\pi t)$$

注意：背面有試題

科目：工程數學 C(3005)

校系所組：中央大學電機工程學系(電子組)

交通大學電子研究所(甲組、乙 A 組、乙 B 組)

交通大學電控工程研究所(甲組、乙組)

交通大學電信工程研究所(乙 A 組、乙 B 組)

清華大學電機工程學系(甲組)

清華大學光電工程研究所

清華大學電子工程研究所

清華大學工程與系統科學系(丁組)

七、(12%) Given $y_1(x) = x^r$ is one solution of the homogeneous 2nd order linear differential equation $x^2y'' - 5xy' + 9y = 0$.

(一) (2%) Derive its characteristic equation in terms of parameter r .

(二) (3%) Let $y_2(x) = v(x)y_1(x)$ be another linearly independent solution. Determine the governing differential equation of $v(x)$.

(三) (3%) Find $v(x)$ by solving the differential equation in 七、(二) .

(四) (4%) Apply the method of variation of parameters to find a particular solution of $y'' - \frac{5}{x}y' + \frac{9}{x^2}y = x^2$

八、(8%) Solve the differential equation $(x^2 - 1)y'' - 6xy' + 12y = 0$ by power series of the form $y(x) = \sum_{n=0}^{\infty} c_n x^n$.

(一) (2%) Find the recurrence relation of c_n

(二) (4%) Find the two linearly independent solutions. Write the first three nonzero terms of each series if it is an infinite series.

(三) (2%) Find the guaranteed radius of convergence.

九、(10%) A system of linear equations has unknown coefficients which can be expressed with the real variable a . The system is as follows

$$\begin{bmatrix} 1 & a & 0 \\ 0 & 1 - a^2 & 1 \\ 0 & 0 & 1 + a^2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}.$$

Please determine the value of a for the system to have nontrivial solutions.

十、(7%) Let A be an $n \times n$ matrix. Assume $\sigma_1 \geq \dots \geq \sigma_n$ are singular values of A . For any $\underline{x} \neq \underline{0}$ (element-wise not equal to), what is the relationship between $\sigma_1 \|\underline{x}\|_2$, $\sigma_n \|\underline{x}\|_2$, and $\|A\underline{x}\|_2$, where $\|\underline{x}\|_2$ denotes the Euclidean norm of vector \underline{x} ? Justify your answer algebraically.

十一、(8%) Given $n \times n$ positive definite matrices A and B , for any $\underline{x} \neq \underline{0}$, derive the expression to find the smallest value of $\det \begin{pmatrix} \underline{x}^T A \underline{x} \\ \underline{x}^T B \underline{x} \end{pmatrix}$. What is this smallest value? Find the expression for \underline{x} , or function thereof, to achieve this minimum value.

注意：背面有試題

科目：工程數學 C(3005)校系所組：中央大學電機工程學系(電子組)交通大學電子研究所(甲組、乙 A 組、乙 B 組)交通大學電控工程研究所(甲組、乙組)交通大學電信工程研究所(乙 A 組、乙 B 組)清華大學電機工程學系(甲組)清華大學光電工程研究所清華大學電子工程研究所清華大學工程與系統科學系(丁組)

十二、(15%) Let \mathcal{P}_3 be the set of all polynomials of the form $a_0 + a_1x + a_2x^2 + a_3x^3$, where a_0, a_1, a_2 , and a_3 are real numbers. Assume $T: \mathcal{P}_3 \rightarrow \mathcal{P}_3$ is a linear transformation with

$$T(a_0 + a_1x + a_2x^2 + a_3x^3) = (a_0 + a_3) + (a_1 + a_0)x + (a_2 + a_1)x^2 + (a_3 + a_2)x^3$$

(一) (6%) Find the range and null space of T .

(二) (4%) Assume any polynomial $p(x) \in \mathcal{P}_3$ can be represented as

$$p(x) = x_1 \cdot 1 + x_2 \cdot (1 + x) + x_3 \cdot (1 + x + x^2) + x_4 \cdot (1 + x + x^2 + x^3)$$

and its corresponding polynomial $T(p(x))$ is represented as

$$T(p(x)) = y_1 \cdot 1 + y_2 \cdot (1 + x) + y_3 \cdot (1 + x + x^2) + y_4 \cdot (1 + x + x^2 + x^3).$$

Please find the corresponding matrix M such that

$$\begin{bmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \end{bmatrix} = M \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}.$$

(三) (5%) Please find all polynomials that map to $1 + 2x + 2x^2 + x^3$. That is, please find all $p(x)$ such that $T(p(x)) = 1 + 2x + 2x^2 + x^3$.