

20%. 1. Solve the ordinary differential equation

$$x y'' + y' - 4 \frac{y}{x} = 1, \quad 1 \leq x \leq 2$$

$$y(1) = 0, \quad y(2) = 1$$

20%. 2. A conservative vector field is given by

$$\vec{F} = (y^2 \cos x + z^3) \vec{i} + (2y \sin x - 4) \vec{j} + (3xz^2 + 2) \vec{k}$$

(a) Find the corresponding potential function ϕ , ($\vec{F} = \nabla \phi$).

(b) Evaluate the line integral $\int_C \vec{F} \cdot d\vec{r}$, where the path of integration is $x = 2t + 1$, $y = t^2$, $z = -1$, $0 \leq t \leq 1$.

20%. 3. The area element and volume element in Cartesian coordinates (x, y, z) are $dA = dx dy$, $dV = dx dy dz$. A transform of coordinates is given by $x = x(u, v, w)$, $y = y(u, v, w)$, $z = z(u, v, w)$.

(a) Derive the arc length ds in terms of du, dv, dw .

(b) Derive the expression for the area element in (u, v, w) coordinates.

(c) Derive the expression for the volume element in (u, v, w) coordinates.

20%. 4. Denote the Laplace transform of $f(t)$ as $\mathcal{L}\{f(t)\} = F(s)$

(a) Show that $F'(s) = \mathcal{L}\{ -tf(t) \}$

(b) Show that $\int_s^\infty F(x) dx = \mathcal{L}\{ t^{-1} f(t) \}$

(c) $\mathcal{L}^{-1}\left\{ \frac{1}{s(s+1)} \right\} = ?$

20%. 5. 在交通流 (traffic flow) 中，车辆先後到达某一定点之时间间隔

(interarrival time) T 为指数分布 (exponential distribution), 且其 T 之概率密度函数 (probability density function, PDF) 表示为 $f_T(t) = A e^{-Bt}$, $t \geq 0$. 其中 A, B 为大于零之常数.

(1) 依 PDF 之定义, 证明 $A = B$

(2) 利用期望值 $E(T)$, 说明常数 A 代表之意义.

(3) 求出 T 之累积分布函数 (cumulation distribution function) $F_T(t)$.

(4) T 小於 $E(T)$ 之概率为几?