

5/6 (1)

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1. Find a general solution of the equations:

(a) $(D^2 + 4)y = \cos 2x + \cos 4x$ (5%)

(b) $4x^2 y'' + 4x y' + (x - \nu^2)y = 0$, where ν is real and nonnegative (5%)

2. (a) For a function $f(z) = u(x, y) + i v(x, y)$ to be analytic, the Cauchy-Riemann equations should be satisfied, what are the equations? (5%)(b) Show that if the equation $u(x, y) = c = \text{constant}$ represents a family of curves, its orthogonal trajectories can be represented by the equation $v(x, y) = c^* = \text{constant}$. (5%)(c) Determine the orthogonal trajectories of $x^2 - y^2 = c$.

3. Evaluate $\int_{-\infty}^{\infty} \frac{\sin x}{x} dx$. (5%)

(10%)

4. Find the steady-state solution, i.e., the solution as t approaches infinity, of the differential equation

$$y'' + 2y' + 10y = r(t)$$

where

$$r(t) = \begin{cases} 1 & (0 < t < \pi) \\ -1 & (\pi < t < 2\pi) \end{cases}, \quad r(t + 2\pi) = r(t)$$

5. Solve the system of differential equations (15%)

(a) $\dot{x} = -2x + y$

(b) $\dot{y} = -4x + 3y + 10 \cos t$

by using vectors and matrices

(15%)

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6. (a) Evaluate directly the line integral $\int_C v_t ds$, where $\vec{v} = (-y\vec{i} + x\vec{j}) / (x^2 + y^2)$, $C: x^2 + y^2 = 1$ ($z=0$), v_t is the component of \vec{v} in the direction of the unit tangent vector of C , oriented in the counterclockwise sense. (5%)

(b) Does this line integral be independent of path? why? (5%)

(c) Can the Stokes's theorem be applied? why? (5%)

7. (a) Find the temperature $u(x,t)$ in a bar of length l which is perfectly insulated, also at the ends at $x=0$ and $x=l$, assuming that $u(x,0) = f(x)$. (15%)

(b) In (a), what will the temperature be, as $t \rightarrow \infty$? Does this agree with your physical intuition? (5%)