

※ 考生請注意：本試題不可使用計算機。請於答案卷(卡)作答，於本試題紙上作答者，不予計分。

1.  $L$  and  $L^{-1}$  are the Laplace and inverse Laplace transformation, respectively. If  $L^{-1}[F(s)] = f(t)$  and  $L^{-1}[G(s)] = g(t)$ , (a) prove that  $L^{-1}[F(s)G(s)] = \int_0^t f(t-\tau)g(\tau)d\tau$ . (15%). (b) Explain the meaning name of this operation and an example of the application. (5%)

2. Solve the following ordinary differential equation with given initial value:

$$y'(x) + 5y(x) = 3x + 7, y(0) = 1$$

(a) Find  $y(x)$  by using  $y = e^{\lambda x}$ . (5%)

(b) Use Laplace transformation to find  $y(x)$  and to testify solution from (a). (5%)

(c) Find solution by using power series solutions with center at 0. (5%)

3. The Fourier series of a function  $f(x)$  with period  $2\pi$  is given by

$$f(x) = a_0 + \sum_{n=1}^{\infty} a_n \cos nx + b_n \sin nx,$$

where

$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx, \quad a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nxdx, \quad b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nxdx,$$

(a) Find the Fourier series of the function: (10%)

$$f(x) = |x|, -\pi < x < \pi \text{ and } f(x+2\pi) = f(x), \text{ for all } x$$

(b) Find the sum of  $1 + \frac{1}{9} + \frac{1}{25} + \frac{1}{49} + \dots$ . (10%)

4. Given the matrix:

$$A = \begin{bmatrix} 3 & 1 & -1 \\ 2 & 2 & -1 \\ 2 & 2 & 0 \end{bmatrix}$$

Find a matrix  $S$  such that  $S^{-1}AS = B$ , where  $B$  is a diagonal matrix with eigenvalues of  $A$  on the diagonal. (20%)

5. (a) Find a least-squares solution of  $Ax=b$  for (10%)

$$A = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \\ 1 & 0 & 1 \end{bmatrix} \text{ and } b = \begin{bmatrix} 1 \\ 3 \\ 8 \\ 2 \end{bmatrix}$$

(b) Explain the geometric meaning of least-squares solutions (5%)

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6. Given a scalar function  $u(x,y,z)=zy+yx$  and a vector function  $\mathbf{v}(x,y,z)=[y,z,4z-x]$ . find: (10%)

(a)  $\nabla u$

(b)  $\nabla \cdot \mathbf{v}$

(c)  $\nabla \times \mathbf{v}$

(d)  $\nabla^2 u$

(e)  $\nabla \times (\nabla \times \mathbf{v})$ , where  $\nabla$  is the gradient operator and  $\nabla^2$  is the Laplace operator