

※ 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. (15%) If  $A = \begin{pmatrix} 2 & 2 \\ 2 & -1 \end{pmatrix}$ , and an orthogonal matrix  $P$  can

diagonalize  $A$  to a diagonal matrix  $D$  such that  $D = P^T A P$ , find  $P$  and  $D$  as well as calculate  $A^{100}$ .

2. Solve the following ODEs:

(10%) (2.1)  $y'' + 4y' + 4y = 2e^{-2x}$

(10%) (2.2)  $x^2 y'' + xy' - y = x^2 e^x$

3. (20%) Solve, by use of Laplace transform, the one-dimensional diffusion problem formulated below:

$$\frac{\partial u}{\partial t} = \nu \frac{\partial^2 u}{\partial x^2} \quad (0 < x < \infty, t > 0);$$

$$u = U \cdot H(t) \quad (x = 0),$$

$$u \rightarrow 0 \quad (x \rightarrow \infty),$$

$$u = 0 \quad (t = 0),$$

where  $u = u(x, t)$ ,  $\nu$  and  $U$  are constant, and  $H(t)$  is the Heaviside unit-step function.

Hint: For  $f(t) = \operatorname{erfc}\left(\frac{a}{2\sqrt{t}}\right)$ , with  $\operatorname{erfc}(\eta) = 1 - \frac{2}{\sqrt{\pi}} \int_0^\eta e^{-\xi^2} d\xi$  being the complementary error

function, the Laplace transform  $F(s) = \int_0^\infty e^{-st} f(t) dt = \frac{\exp(-a\sqrt{s})}{s}$ .

4. (15%) The inverse Laplace transform can be written as

$$f(t) = \frac{1}{2\pi i} \int_{c-i\infty}^{c+i\infty} e^{st} F(s) ds,$$

where the path of integral with respect to  $s$  is a vertical line parallel to the imaginary axis, and is on the right of all the singularities of  $F(s)$ , in the complex  $s$  plane.

Now, by use of the **residue theorem**, calculate the inverse Laplace transform of  $\frac{s^3}{s^4 - a^4}$ .

5. (15%) Determine the solution  $T(x, t)$  of the following boundary value problem.

$$\frac{\partial^2 T}{\partial t^2} = \frac{\partial^2 T}{\partial x^2} + T, \quad 0 < x < \pi \quad \text{and} \quad t > 0$$

with the boundary conditions

$$T(0, t) = T(\pi, t) = 0$$

and the initial conditions

$$T(x, 0) = \begin{cases} x, & 0 < x < \pi/2 \\ \pi - x, & \pi/2 \leq x < \pi \end{cases}, \quad \frac{\partial T}{\partial t}(x, 0) = 0$$

6. (15%) Determine the solution  $T(r, \theta)$  of the following boundary value problem.

$$\frac{\partial^2 T}{\partial r^2} + \frac{1}{r} \frac{\partial T}{\partial r} + \frac{1}{r^2} \frac{\partial^2 T}{\partial \theta^2} = 0, \quad 0 < \theta < \pi \quad \text{and} \quad 0 < r < 1$$

with the boundary conditions

$$T(r, 0) = T(r, \pi) = 0, \quad 0 < r < 1$$

and

$$T(1, \theta) = 1, \quad 0 < \theta < \pi$$