

1. (以下各小題為是非題。作答時，各小題題號應標示清楚。答錯倒扣，請依順序以“是”、“非”或空白作答；倒扣時，計分至本大題為零分為止。)

(a)  $\int x dy$  around a closed curve gives the area inside. (6%)

(b) If  $du/dt$  decays exponentially, then  $sU(s) \rightarrow u(\infty)$  as  $s \rightarrow \infty$  with  $U(s)$  denoting the Laplace transform of  $u(t)$ . (6%)

(c) The inverse Laplace transform of  $\frac{1}{s(s-4)^2}$  is  $\frac{1}{4}te^{4t} - \frac{1}{16}e^{4t} + \frac{1}{8}$ . (6%)

(d) In general, any linear, second-order, differential equation

$\frac{d^2y}{dx^2} + R(x)\frac{dy}{dx} + (Q(x) + \lambda P(x))y = 0$  can always be transformed into Sturm-Liouville form.

(6%)

(e)  $u(t)$  is the solution of  $du/dt = u^{1-k}$  with  $u(0) = 1$  and  $k \neq 0$ . Then,  $u(t)$  blows up at

$t = -1/k$  for  $k < 0$ . (6%)

(f) Let  $\phi$  and its first partial derivatives be continuous for all  $(x,y)$  in  $D$  and let  $\vec{F} = \nabla\phi$ .

Then  $\int_C \vec{F} \cdot d\vec{r} = 0$ , where  $C$  is a closed path in  $D$ . (6%)

2. Inspection shows that  $(x^2 - 1)y'' - 2xy' + 2y = 0$  has  $y_1 = x$  as a first solution. Find another independent solution  $y_2(x)$  by the method of reduction of order. (14%)

3. Solve for the following two systems by matrix method  
 (12%)

(a)  $my'' + cy' + ky = 0$ , where  $m=1, c=2, k=0.75$

(b) 
$$\begin{cases} x_1' = 3x_1 + 3x_2 + 8 \\ x_2' = x_1 + 5x_2 + 4e^{3t} \end{cases}$$

4. Solve for the boundary value problem  
 (12%)

$$\begin{cases} \frac{\partial u}{\partial t} = a^2 \frac{\partial^2 u}{\partial x^2} & (0 < x < L, t > 0) \\ u(0, t) = 0, \quad \frac{\partial u}{\partial x}(L, t) = -Au(L, t) & (t \geq 0) \\ u(x, 0) = f(x) & (0 < x < L) \end{cases}$$

5. Let  $f(x) = e^{-|x|}$ , Compute the Complex Fourier Integral of  $f$   
 (13%)

Note that 
$$f(x) = \begin{cases} e^{-x}, & \text{if } x \geq 0 \\ e^x, & \text{if } x < 0 \end{cases}$$

6. Let  $\Gamma_1(x) = 3e^{it}$  for  $0 \leq t \leq \frac{\pi}{2}$  and  $\Gamma_2(x) = t^2 + (t+1)i$  for  $0 \leq t \leq 1$   
 (13%)  
 The curve of  $\Gamma_1$  is a quarter-circle of radius 3 about the origin from 3 when  $t=0$  to  $3i$  when  $t = \frac{\pi}{2}$ . The curve  $\Gamma_2$  extends from  $3i$  when  $t=0$  to  $1+6i$  when  $t=1$ . please evaluate  $\int_{\Gamma} \operatorname{Im}(z) dz$ .