

1. Please find the solutions y for the following differential equations: (10%)

(A). $x^2 \frac{d^2 y}{dx^2} - 2x \frac{dy}{dx} + 2y = x^4 e^x$

(B). $\frac{d^2 y}{dx^2} + 4 \frac{dy}{dx} + 13y = \delta(t - \pi) + \delta(t - 3\pi)$ with $y(0) = 1$ and $y'(0) = 0$.

2. Please find the values of k and the corresponding non-trivial solutions of y for the ordinary differential equation $y'' + ky = 0$ with the following boundary conditions: (A) $y(0) = 0$ and $y(\pi) = 0$; (B) $y'(0) = 0$ and $y'(\pi) = 0$. (10%)

3. Finite difference method is used to solve the boundary-value problem $y'' - 2xy' + 3x^2 y = e^{-x}$ with $y(0) = 1$ and $y'(1) = 0$, please write down the finite difference equations for the governing equation at point x_i and the boundary points. (20%)

4. Please derive the computation schemes and their corresponding orders of accuracy for the first-order derivative f'_i with the following three equal-spaced points: (A) f_{i-1} , f_i , and f_{i+1} ; (B) f_i , f_{i+1} , and f_{i+2} . (20%)

5. Please solve the partial differential equation $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ with the following boundary conditions:

(A) $0 < x < 1$, $0 < y < \pi$ and $u(0, y) = 0$, $u(1, y) = 0$, where $0 < y < \pi$; $u(x, 0) = 1$, $u(x, \pi) = 2$, where $0 < x < 1$;

(B) $0 < x < \pi$, $y > 0$ and $u(0, y) = 0$, $u(\pi, y) = e^{-y}$, where $y > 0$; $\frac{\partial u(x, 0)}{\partial y} = 0$, where $0 < x < \pi$. (20%)

6. In the mathematical analysis of the organic waste and oxygen contents in a natural stream as shown below, Streeter and Phelps (1925) had made the following assumptions: plug flow, first-order reaction of organic waste with respect to its own concentration, unit stoichiometric ratio of oxygen consumption with respect to organic waste, and the interfacial transfer flux of oxygen as $k(C_a^* - C_a)$. Please derive the concentrations of organic waste and oxygen as functions of distance if their concentrations are C_{b0} and C_{a0} , respectively, at discharging point, that is, $x = 0$. (20%)

