

本試題是否可以使用計算機： 可使用， 不可使用（請命題老師勾選）

1. Please solve the following differential equations: (5 points for each one)

A. $\frac{d^3 y}{dt^3} + 2\frac{d^2 y}{dt^2} - \frac{dy}{dt} - 2y = \sin 3t$ with $y(0) = 0$, $\left.\frac{dy}{dt}\right|_{t=0} = 0$, and $\left.\frac{d^2 y}{dt^2}\right|_{t=0} = 1$

B. $\frac{d^2 y}{dt^2} + 6\frac{dy}{dt} + 5y = t - tU(t-2)$ with $y(0) = 1$ and $\left.\frac{dy}{dt}\right|_{t=0} = 0$

C. $\frac{d^2 y}{dx^2} + y = \sec^3 x$

D. $\frac{d^2 y}{dx^2} - y = x + \sin x$

2. Please derive the truncation error of the finite difference equation

$$\frac{y_{i+1} - 2y_i + y_{i-1}}{h^2} + p(x_i)\frac{y_{i+1} - y_{i-1}}{2h} + q(x_i)y_i = r(x_i) \text{ which is used for the differential equation}$$

$$\frac{d^2 y}{dx^2} + p(x)\frac{dy}{dx} + q(x)y = r(x). \text{ (15 points)}$$

3. Please write down the computation equations explicitly if the fourth order Runge-Kutta method is used for the differential equation $y'' - y(y')^2 + 5xy^3 = x$ with initial conditions $y(0) = 1$ and $y'(0) = 5$. (15 points)

4. For the first-order differential equation $\frac{dy}{dx} = -2y$ with $y(0) = 1$, please derive the conditions of Δx to have positive and decreasing solution for Euler's method and second-order Runge-Kutta method, respectively. (20 points)

5. In order to estimate the fugitive toluene from an open cylindrical tube of diameter D , diffusion through stagnant air of length L at steady state is assumed. Please compute the emission rate of toluene if the tube is kept at constant temperature and the toluene concentration at the interface is C_s . (15 points)

6. Please find solution for the partial differential equations $\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial x^2}$ with following conditions: (15 points)

A.
$$\begin{cases} u(0, t) = 0, & u(1, t) = 0, & t > 0 \\ u(x, 0) = 5 \sin 2\pi x, & 0 < x < 1 \end{cases}$$

B.
$$\begin{cases} u(0, t) = t, & \lim_{x \rightarrow \infty} u(x, t) = 0, & t > 0 \\ u(x, 0) = 0, & x > 0 \end{cases}$$