

※ 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. There are 6 question carrying 100 marks.
2. Credits will be given only when the question numbers and corresponding answers are indicated clearly.

1. (20 points) Let  $u(x, y)$  denote the temperature distribution in a homogeneous, thin, flat plate covering the rectangle  $D$  as shown in Fig. 1. Solve the following Dirichlet problem

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \text{ on } D,$$

$$u(x, 0) = 0 \text{ for } 0 \leq x \leq a,$$

$$u(0, y) = 0 \text{ for } 0 \leq y \leq b,$$

$$u(a, y) = 0 \text{ for } 0 \leq y \leq b,$$

$$y(x, b) = x(x - a) \text{ for } 0 \leq x \leq a,$$

where  $a \geq 0$  and  $b \geq 0$ .

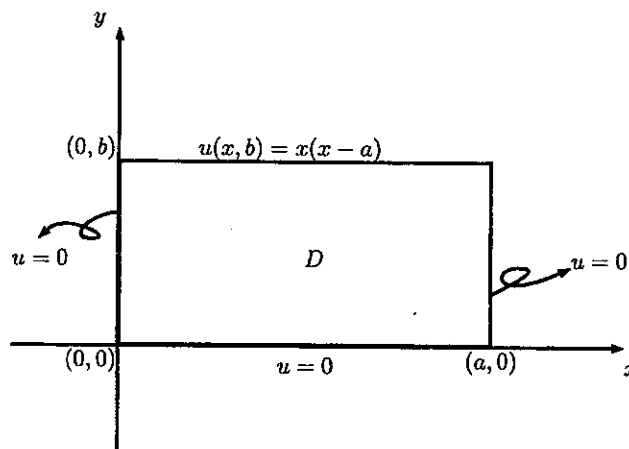


Figure 1: Rectangle  $D$  in Problem 1.

2. (30 points) Denote  $\mathcal{F}[f(t)](w) = \hat{f}(w)$  the Fourier transform of function  $f(t)$ . Also,  $\mathcal{F}^{-1}[\hat{f}(w)]$  represents the inverse Fourier transform of  $\hat{f}(w)$ .

- (a) (10 points)  $\mathcal{F}[H(-ct)e^{act}]$ , where  $H(t)$  is the Heaviside function with  $a > 0$  and  $c \neq 0$ .
- (b) (10 points) Apply Fourier transform to solve the following differential equation.

$$y' + 8y = H(-t)e^{8t}.$$

- (c) (10 points)  $\mathcal{F}^{-1} \left[ \frac{e^{\frac{1}{2}w - \frac{1}{2}i}}{1 - (1-w)i} \right]$ .

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3. (15 points) Solve the following initial value problem. Express the solution in terms of  $f(t)$ .

$$y^{(4)} - 11y'' + 18y = f(t),$$

$$y(0) = y'(0) = y''(0) = y'''(0) = 0.$$

4. (10 points) Find the phase angle form of the Fourier series of function  $f(x)$  in Fig. 2.

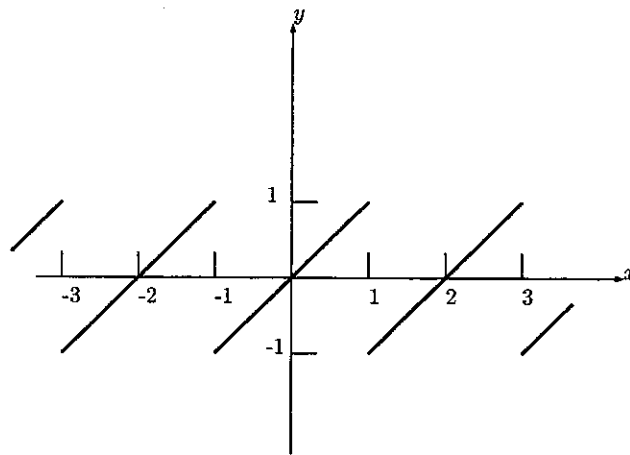


Figure 2:  $f(x)$  in Problem 4.

5. (15 points) Consider the use of Frobenius theorem to solve the following different equation.

$$xy'' + (1-x)y' + y = 0.$$

- (a) (5 points) Show that  $x = 0$  is a regular singular point of the above differential equation.
- (b) (5 points) Find all the roots of the indicial equation associated with the above differential equation.
- (c) (5 points) Given  $y_1(x) = 1-x$  is one of the solutions of the above differential equation, write the second solution which is linearly independent from  $y_1(x)$  in the form of a series solution.

[Notice] You only need to show the general expression of the series solution without explicitly solving the constant coefficients in the series solution.

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6. (10 points) True or False, and multi-choice questions.

[Notice] If you think the answer is "True", answer "T". Otherwise, answer "F". For multi-choice questions, indicate all your choices clearly. No credits will be given if your answers do not follow the required format.

- (1) For the Bessel function of the first kind  $J_\nu(x)$ , if  $J_\nu(a) = J_\nu(b) = 0$  and  $a \neq b$ , then there exists a constant  $c$  for  $a < c < b$  such that  $J_{\nu-1}(c) = 0$ .
- (2) For the Legendre polynomial  $P_5(x)$ , the integration  $\int_{-1}^1 (2x) \cdot P_5(x) dx$  is equal to  $x^2/2$ .
- (3) For a Sturm-Liouville problem on the interval  $[a, b]$ ,
  - (a) there may exist only one eigenvalue;
  - (b) if  $\lambda$  is an eigenvalue, so is  $-\lambda$ ;
  - (c) if  $\lambda$  is an eigenvalue, then  $\lambda$  and its conjugate must be identical;
  - (d) if  $\varphi$  is an eigenfunction, then  $2\varphi$  is also an eigenfunction;
  - (e) The Fourier series is a certain kind of eigenfunction expansions
- (4) If  $f(t) = t^4$  and  $g(t) = \sin(t)$ , then
  - (a) the Fourier integral of  $f(t) \cdot g(t)$  contains only sine terms;
  - (b) the Fourier transform of  $f(t)$  is twice its Fourier cosine transform;
  - (c) the Fourier cosine integral of  $g(t)$  is exactly the same as its Fourier integral;
  - (d) the Fourier integral of  $|f(t)|$  converges to  $f(t)$ ;
  - (e) none of the above is correct.
- (5) The differential equation  $y' + \cot(x)y + |x| = 0$  is not linear because the coefficient function  $\cot(x)$  is non-linear.