

參考用

1. Evaluate

$$\frac{1}{2\pi i} \oint_C \frac{e^{z'}}{z^2(z^2 + 2z + 2)} dz$$

around the circle C with equation $|z|=3$. (10%)

2. Evaluate

$$(a) \lim_{x \rightarrow 0} \frac{1 - \cos x}{x^2} \quad (7\%)$$

$$(b) \lim_{x \rightarrow 0} \frac{\sin(\tan x) - \tan(\sin x)}{x^7} \quad (7\%)$$

3. Find the (a) eigenvalues and (b) eigenvectors of

$$A = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix} \quad (14\%)$$

4. Show that

$$\nabla^2 \vec{u} = \text{grad div} \vec{u} - \text{rot rot} \vec{u}$$

where $\nabla^2 \vec{u}$ is called vector Laplacian and defined by

$$\nabla^2 \vec{u} = (\nabla^2 u_1, \nabla^2 u_2, \nabla^2 u_3) \text{ as } \vec{u} = (u_1, u_2, u_3).$$

$\text{rot} \vec{u}$ is also written as $\text{curl} \vec{u}$. (10%)

5. Solve the differential equation

$$y'' - 3y' + 2y = 2e^{-t}, \quad y(0) = 2, \quad y'(0) = -1.$$

(12%)

6. Prove that $\Gamma(1/2) = \sqrt{\pi}$, where $\Gamma(x)$ is the Gamma function. (10%)

7. Using the generating function of Bessel function

$$g(x, t) = e^{(x/2)(t-1/t)} = \sum_{n=-\infty}^{\infty} J_n(x) t^n$$

and the orthogonality properties of cosine and sine:

$$\int_0^{\pi} \cos m\theta \cos n\theta = \begin{cases} 0 & m \neq n \\ \pi/2 & m = n \end{cases}$$

$$\int_0^{\pi} \sin m\theta \sin n\theta = \begin{cases} 0 & m \neq n \\ \pi/2 & m = n \end{cases}$$

to show that $J_n(x)$ can be written as

$$J_n(x) = \frac{1}{\pi} \int_0^{\pi} \cos(n\theta - x \sin \theta) d\theta, \quad n = 0, 1, 2, \dots$$

where $J_n(x)$ is the Bessel function.

hint: let $t = e^{i\theta}$ in $g(x, t)$ (15%)

8. Solve the one-dimensional partial differential equation

$$\frac{\partial^2 q(x, \tau)}{\partial x^2} = \frac{\partial q(x, \tau)}{\partial \tau},$$

with the initial condition

$$q(x, 0) = S\delta(x),$$

where $\delta(x)$ is the delta function: $\delta(x) = \begin{cases} 1 & x = 0 \\ 0 & \text{elsewhere} \end{cases}$. (15%)

參考用