

科目：工程數學 D(3006)

校系所組：中央大學電機工程學系(系統與生醫組)

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參考用

1. (8%) Let  $A = \begin{bmatrix} 1 & 3 & 5 \\ 0 & 9 & 12 \\ 0 & a & b \end{bmatrix}$ .

- (a) (4%) Suppose  $a = 0$  and  $b = 4$ , find  $A^{-1}$ .  
 (b) (4%) Find all nonzero values of  $a$  and  $b$  so that the nullspace of  $A$  has infinitely many vectors. Justify your answer.

2. (15%) Are the following true (T) or false (F)? For each of your answers give a brief explanation or a counterexample.

- (a) (3%) If  $v_1, v_2, v_3$ , and  $v_4$  are linearly independent vectors in  $\mathbf{R}^4$ , then so are  $v_1, v_2$ , and  $v_3$ .  
 (b) (3%) If  $A$  and  $B$  are both  $n$  by  $n$  matrices, then  $(A + B)^2 = A^2 + 2AB + B^2$ .  
 (c) (3%) Suppose  $A$  is an  $m$  by  $n$  matrix with rank  $r$ , and  $b$  is a column vector with  $m$  entries. If  $m > r$  and  $n > r$ , then the equation  $Ax = b$  has infinitely many solutions for some  $b$  and exactly one solution for other  $b$ .  
 (d) (3%) The maximum number of distinct entries of a square  $n$  by  $n$  symmetric matrix is  $n^2$ .  
 (e) (3%) If  $A$  is similar to  $B$ , then  $A^3$  is similar to  $B^3$ .

3. (10%) Let  $A = \begin{bmatrix} 1 & -2 \\ 1 & 0 \\ 1 & 1 \\ 1 & 3 \end{bmatrix}$ .

- (a) (4%) Find an orthonormal basis for the column space of  $A$  using the Gram-Schmidt procedure.  
 (b) (3%) Let  $P_1$  be the projection matrix that projects  $\mathbf{R}^4$  onto the subspace spanned by the first column of  $A$ , and  $P_2$  be the projection matrix that projects  $\mathbf{R}^4$  onto the column space of  $A$ . Find the product  $P_1P_2$ .  
 (c) (3%) Prove that all projection matrices are symmetric. Please explain each of your steps in detail.

4. (4%) Consider the basis  $\mathbf{S} = \{v_1, v_2, v_3\}$  for  $\mathbf{R}^3$ , where  $v_1 = (1, 1, 1)$ ,  $v_2 = (1, 1, 0)$ , and  $v_3 = (1, 0, 0)$ . Suppose the linear transformation  $T: \mathbf{R}^3 \rightarrow \mathbf{R}^3$  is such that

$$T(v_1) = (1, 2, 3), \quad T(v_2) = (4, 5, 6), \quad T(v_3) = (7, 8, 9).$$

Find a formula for  $T(x)$ , where  $x = (x_1, x_2, x_3)$ , and use that formula to find  $T(v)$  for  $v = (1, 2, 1)$ .

5. (13%)

(a) (2%) Find the eigenvalues of  $A = \begin{bmatrix} 1 & -12 \\ -12 & -6 \end{bmatrix}$ .

(b) (2%) Find a matrix  $P$  that diagonalizes  $A$  in (a).

(c) (3%) Show that  $B = \begin{bmatrix} -11 & -12 \\ -7 & 6 \end{bmatrix}$  is similar to  $A$  in (a).

(d) (3%) Let  $C = \begin{bmatrix} a & 6 & 0 \\ 6 & a & 8 \\ 0 & 8 & a \end{bmatrix}$ . Find the condition(s) on the number  $a$  so that the matrix  $C$  has only positive eigenvalues.

(e) (3%) Show that the matrix  $D = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 4 & 1 \\ 0 & 0 & 0 & 4 \end{bmatrix}$  is not diagonalizable.

注意：背面有試題

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6. (12%) Consider the following initial-value problem

$$y'' + ay' + by = f(x), \quad y(0) = c, \quad y'(0) = d$$

where  $a, b, c,$  and  $d$  are (real) constants.

- (a) (4%) It is known that the solution is  $y(x) = \sin 2x$  when  $f(x) = -3 \sin 2x$ . Determine the values of the constants  $a, b, c,$  and  $d$ .
- (b) (8%) Find the solution  $y(x)$ , for  $-\frac{\pi}{2} < x < \frac{\pi}{2}$ , when  $f(x) = \tan x$ .
7. (13%)

- (a) (6%) Determine the Laplace transform  $F(s)$  of the function  $f$  defined as follows

$$f(t) = \begin{cases} 1, & 0 \leq t < 2; \\ -3, & 2 \leq t < 3; \\ t^2, & t \geq 3. \end{cases}$$

- (b) (7%) Let  $h$  be the convolution of the functions  $w$  and  $f$ , i.e.,

$$h(t) = \int_{-\infty}^{\infty} w(t - \tau)f(\tau)d\tau$$

where  $w : \mathbf{R} \rightarrow \mathbf{R}$  and  $f : \mathbf{R} \rightarrow \mathbf{R}$  are defined as

$$w(t) = \begin{cases} 1, & 0 \leq t < 1; \\ 0, & \text{otherwise.} \end{cases} \quad f(t) = \begin{cases} 2t, & 0 \leq t < 1; \\ 4 - 2t, & 1 \leq t < 2; \\ 0, & \text{otherwise.} \end{cases}$$

Compute  $h(t)$  for  $1 \leq t < 2$ .

8. (12%) Consider the following differential equation

$$\begin{aligned} \frac{dy_1}{dt} &= -2y_1 + y_2 \\ \frac{dy_2}{dt} &= y_1 - 2y_2 \end{aligned}$$

- (a) (8%) Determine the set of all solutions to the above differential equation.
- (b) (4%) Suppose  $y_1(0) = 0$  and  $y_2(1) = 1$ . Determine  $y_1(t)$  and  $y_2(t)$  for  $t \geq 0$ .
9. (13%) Consider the differential equation

$$\begin{aligned} \frac{dy_1}{dt} &= -y_2 - y_1(y_1^2 + y_2^2) \\ \frac{dy_2}{dt} &= y_1 - y_2(y_1^2 + y_2^2) \end{aligned}$$

- (a) (6%) Convert the equations into a set of differential equations in  $r$  and  $\theta$ , where  $(y_1, y_2)$  and  $(r, \theta)$  are related by  $y_1 = r \cos \theta$  and  $y_2 = r \sin \theta$ .
- (b) (7%) Determine  $y_1(t)$  and  $y_2(t)$  for  $t \geq 0$ , given the conditions  $y_1(0) = 0, y_2(0) = 1$ .