

科目：工程數學 C(3005)

校系所組：中央大學電機工程學系(電子組)

交通大學電子研究所(甲組、乙 A 組、乙 B 組)

交通大學電控工程研究所(甲組、乙組)

交通大學電信工程研究所(乙 A 組、乙 B 組)

清華大學電機工程學系(甲組)

清華大學光電工程研究所

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清華大學工程與系統科學系(丁組)

- 請將答案依下圖所示由上而下依序寫在答案卷的作答區的第一頁。
- 只要填寫考題所要求的答案，請勿附加計算過程。

從此處開始寫起
一、
二、
三、
四、
五、(一) ... (二) ...
⋮

一、(5%) If $F(s)$ is the Laplace transform of $f(t)$, denoted by $F(s) = \mathcal{L}\{f(t)\}$, find the inverse Laplace transform $\mathcal{L}^{-1}\{F(as+b)\}$ in terms of $f(t)$, where $a > 0$ and $b \neq 0$.

二、(5%) Solve

$$y'(t) = y(t) + 4 \int_0^t e^{-2(t-\tau)} y(\tau) d\tau, \quad y(0) = 1.$$

三、(5%) Let

$$A = \begin{bmatrix} 2 & -5 \\ 1 & -2 \end{bmatrix}.$$

Compute e^{At} .

四、(5%) Consider the non-homogeneous linear system $\underline{x}' = A\underline{x} + e^{\alpha t}\underline{v}$, where \underline{x} is a vector consisting of functions in t , α is not an eigenvalue of A , and $\underline{v} \neq \underline{0}$ is a constant vector. Find a particular solution of the system, in terms of A , α , \underline{v} and t .

五、(10%)

(一) (5%) Determine the Fourier series coefficients (a_n, b_n) of the function $f(t) = t \cdot u(t)$ expanded over the interval $(-\pi, 2\pi)$, where $u(t)$ is the unit-step function.

(二) (5%) If the coefficients (a_n, b_n) from 五、(一) are also the Fourier series coefficients of some function expanded over the interval $(-2\pi, 4\pi)$, find the function in terms of $f(t)$.

六、(10%) Solve the following boundary value problem for $f(x, t)$ with $x > 0$ and $0 < t < 10$

$$\begin{aligned} \frac{\partial^2}{\partial t^2} f(x, t) &= 3 \frac{\partial}{\partial x} f(x, t), \\ \frac{\partial}{\partial t} f(x, t) \Big|_{t=0} &= \frac{\partial}{\partial t} f(x, t) \Big|_{t=5} = \frac{\partial}{\partial t} f(x, t) \Big|_{t=10} = 0, \quad f(0, t) = 4 \cos(\pi t) \end{aligned}$$

注意：背面有試題

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參考用

七、(12%) Given $y_1(x) = x^r$ is one solution of the homogeneous 2nd order linear differential equation $x^2y'' - 5xy' + 9y = 0$.

(一) (2%) Derive its characteristic equation in terms of parameter r .

(二) (3%) Let $y_2(x) = v(x)y_1(x)$ be another linearly independent solution. Determine the governing differential equation of $v(x)$.

(三) (3%) Find $v(x)$ by solving the differential equation in 七、(二).

(四) (4%) Apply the method of variation of parameters to find a particular solution of $y'' - \frac{5}{x}y' + \frac{9}{x^2}y = x^2$

八、(8%) Solve the differential equation $(x^2 - 1)y'' - 6xy' + 12y = 0$ by power series of the form $y(x) = \sum_{n=0}^{\infty} c_n x^n$.

(一) (2%) Find the recurrence relation of c_n

(二) (4%) Find the two linearly independent solutions. Write the first three nonzero terms of each series if it is an infinite series.

(三) (2%) Find the guaranteed radius of convergence.

九、(10%) A system of linear equations has unknown coefficients which can be expressed with the real variable a . The system is as follows

$$\begin{bmatrix} 1 & a & 0 \\ 0 & 1 - a^2 & 1 \\ 0 & 0 & 1 + a^2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Please determine the value of a for the system to have nontrivial solutions.

十、(7%) Let A be an $n \times n$ matrix. Assume $\sigma_1 \geq \dots \geq \sigma_n$ are singular values of A . For any $\underline{x} \neq \underline{0}$ (element-wise not equal to), what is the relationship between $\sigma_1 \|\underline{x}\|_2$, $\sigma_n \|\underline{x}\|_2$, and $\|A\underline{x}\|_2$, where $\|\underline{x}\|_2$ denotes the Euclidean norm of vector \underline{x} ? Justify your answer algebraically.

十一、(8%) Given $n \times n$ positive definite matrices A and B , for any $\underline{x} \neq \underline{0}$, derive the expression to find the smallest value of $\det \left(\frac{\underline{x}^T A \underline{x}}{\underline{x}^T B \underline{x}} \right)$. What is this smallest value? Find the expression for \underline{x} , or function thereof, to achieve this minimum value.

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十二、(15%) Let \mathcal{P}_3 be the set of all polynomials of the form $a_0 + a_1x + a_2x^2 + a_3x^3$, where a_0, a_1, a_2 , and a_3 are real numbers. Assume $T: \mathcal{P}_3 \rightarrow \mathcal{P}_3$ is a linear transformation with

$$T(a_0 + a_1x + a_2x^2 + a_3x^3) = (a_0 + a_3) + (a_1 + a_0)x + (a_2 + a_1)x^2 + (a_3 + a_2)x^3$$

(一) (6%) Find the range and null space of T .

(二) (4%) Assume any polynomial $p(x) \in \mathcal{P}_3$ can be represented as

$$p(x) = x_1 \cdot 1 + x_2 \cdot (1+x) + x_3 \cdot (1+x+x^2) + x_4 \cdot (1+x+x^2+x^3)$$

and its corresponding polynomial $T(p(x))$ is represented as

$$T(p(x)) = y_1 \cdot 1 + y_2 \cdot (1+x) + y_3 \cdot (1+x+x^2) + y_4 \cdot (1+x+x^2+x^3).$$

Please find the corresponding matrix M such that

$$\begin{bmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \end{bmatrix} = M \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}.$$

(三) (5%) Please find all polynomials that map to $1 + 2x + 2x^2 + x^3$. That is, please find all $p(x)$ such that $T(p(x)) = 1 + 2x + 2x^2 + x^3$.