

一、(20%) Please use Laplace transform to solve the following initial value problem:

$$y''(t) - 6y'(t) + 9y(t) = 0, \text{ with } y(0)=2 \text{ and } y'(0)=4.$$

二、(20%) Please answer the following question:

(一) (10%) Considering a matrix $A = \begin{bmatrix} 10 & 4 \\ 3 & 6 \end{bmatrix}$, for what values of constant k does

matrix $A - k \cdot I = \begin{bmatrix} 10-k & 4 \\ 3 & 6-k \end{bmatrix}$ fail to be invertible? The matrix I is the 2-by-2 identity matrix.

(二) (10%) For a matrix $B = \begin{bmatrix} 9 & 5 \\ -2 & 2 \end{bmatrix}$, please find a nonzero vector in the kernel

(null space) of matrix $B - 7 \cdot I$, where I is the 2-by-2 identity matrix.

三、(20%) Please find the general solution of the following ordinary differential equation (ODE):

$$y'''(x) - y''(x) - 17 \cdot y'(x) - 15 \cdot y(x) = 18 \cdot e^{-x}$$

四、(20%) For a continuous-time non-periodic signal $x(t)$, the Fourier spectrum of $x(t)$ is:

$$X(j\omega) = \begin{cases} 1, & \text{for } \omega \leq |\omega_c| \\ 0, & \text{else} \end{cases},$$

where ω_c is the cut-off frequency. Please derive its inverse Fourier transform.

五、(20%) Please prove the following relations:

$$(一) (10\%) F\{x(t) * g(t)\} = X(j\omega) \cdot G(j\omega),$$

where $F\{\cdot\}$ is the Fourier transform operator, $X(j\omega)$ and $G(j\omega)$ are the Fourier transforms of $x(t)$ and $g(t)$, respectively.

$$(二) (10\%) L\{f^{(n)}(t)\} = s^n F(s) - s^{n-1} f(0) - s^{n-2} f'(0) - \dots - f^{(n-1)}(0),$$

where $L\{\cdot\}$ is the Laplace transform operator, $f^{(n)}(t)$ is the n^{th} derivative of $f(t)$, and $F(s)$ is the Laplace transform of $f(t)$.