

17% (1) Find the general solution of the following differential equation:

$$x^2 \frac{d^2 y}{dx^2} - 2x \frac{dy}{dx} + 2y = \frac{6}{x}$$

16% (2) Find the general solution of the following differential equation:

$$\frac{d^3 y}{dx^3} - 2 \frac{d^2 y}{dx^2} + \frac{dy}{dx} = x$$

7% (3) Consider the following seven differential equations, indicate which of them may have a singular solution and which of them definitely do not. (You don't have to give reason, just indicate.)  $f(x)$ ,  $g(x)$ , and  $r(x)$  are continuous and first differentiable in the interval  $-\infty < x < \infty$

- a)  $y'' + f(x)y' + g(x)y = 0$
- b)  $y'' + f(x)y' + g(x)y = r(x)$
- c)  $y'' + ay' + by = 0$
- d)  $y'' + ay' + by = r(x)$
- e)  $y' = xy$
- f)  $y' = x^2 y$
- g)  $y' = xy^2$

10% (4) Given  $y'' + f(x)y' + g(x)y = r(x)$ , where  $f(x)$ ,  $g(x)$  and  $r(x)$  are analytic at point  $O$  with radii of convergence  $R_f$ ,  $R_g$  and  $R_r$ , respectively, as shown in Fig. 1 and  $-\infty < R_r < \infty$ . Does this equation has a power series solution of the form  $\sum_{n=0}^{\infty} c_n x^n$ ?

If the answer is YES, is this power series solution a solution for  $-\infty < x < \infty$  or just for some interval in the  $x$ -axis? Indicate that interval.

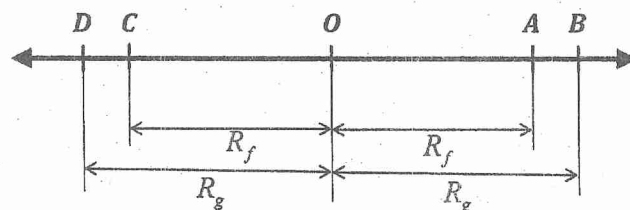


Fig. 1:

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(5) Find the normal mode solution of the equations

$$\begin{cases} \frac{d}{dt}x_1 = -\frac{k}{M}(x_1 - x_2) \\ \frac{d}{dt}x_2 = -\frac{k}{m}(x_1 - x_2) - \frac{k}{M}(x_1 - x_2) \\ \frac{d}{dt}x_3 = -\frac{k}{M}(x_1 - x_2) \end{cases} \quad (1)$$

- 10% a) Let  $x_j = X_j e^{i\omega t}$ ,  $j=1, 2, 3$ . Substituting into Eq. (1), rewrite the result in a matrix form  $\mathbf{A}\mathbf{X} = \mathbf{b}\mathbf{X}$ .

The operator matrix  $\mathbf{A} = \begin{pmatrix} \alpha_{11} & \alpha_{12} & \alpha_{13} \\ \alpha_{21} & \alpha_{22} & \alpha_{23} \\ \alpha_{31} & \alpha_{32} & \alpha_{33} \end{pmatrix}$ , and the vector  $\mathbf{X} = \begin{pmatrix} X_1 \\ X_2 \\ X_3 \end{pmatrix}$ .

Derive all  $\alpha_{mn}$  ( $m, n=1, 2, 3$ ) and  $\beta$ .

- 15% b) Find the eigenvalues of the operator matrix  $\mathbf{A}$  and their corresponding eigenvectors.
- 10% c) Discover all the normal mode solutions.

(6) In the transformation of two complex numbers  $z = x + iy$  and  $w = u + iv$ , where  $x, y, u, v$ , and  $a$  are real,

$$e^z = \frac{a - w}{a + w}, \quad (2)$$

- 6% a) Derive the relations among  $x, y, u, v$  from the Equation (2).  
Note: Take the real part and the imaginary, respectively.
- 3% b) How does the coordinate line  $y = 0$  in the  $z$ -plane transform in the  $w$ -plane? Draw your result.
- 3% c) How does the coordinate line  $x = 0$  in the  $z$ -plane transform in the  $w$ -plane? Draw your result.
- 3% d) What coordinate system have you constructed on the  $w$ -plane?

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