

所別：光電科學研究所碩士班 一般生 科目：應用數學
學位在職生

1. (8%) Solve the equation $x \frac{dy}{dx} = y - x + 2x^2 - 3x^3$ for y as a function of x .

2. (10%) Given a set of simultaneous differential equations as

$$\begin{cases} \frac{dI_1(x)}{dx} = -K_1 I_1(x) I_2(x), \\ \frac{dI_2(x)}{dx} = K_2 I_1(x) I_2(x), \end{cases}$$

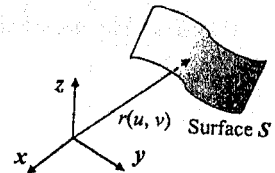
where K_1 and K_2 are constants. Solve I_1 and I_2 as a function of x under boundary conditions of $\frac{I_1(x)}{K_1} + \frac{I_2(x)}{K_2} = \frac{I_1(0)}{K_1} + \frac{I_2(0)}{K_2} = 1$.

3. (8%) A parametric representation of a surface S in xyz -space is of the form $r(u, v) = x(u, v)\hat{x} + y(u, v)\hat{y} + z(u, v)\hat{z}$, as illustrated by the figure

nearby. Show that the area of the surface can be expressed as

$$A_S = \iint [(x_u^2 + y_u^2 + z_u^2)(x_v^2 + y_v^2 + z_v^2) - (x_u x_v + y_u y_v + z_u z_v)^2]^{\frac{1}{2}} du dv,$$

where $f_u \equiv \frac{\partial f}{\partial u}$ and $f_v \equiv \frac{\partial f}{\partial v}$ for $f = x, y, z$.



4. (8%) (a). Prove the convolution theorem, i.e.,

$$\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(k)g(k)e^{ikx} dk = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} G(\xi)F(x-\xi)d\xi,$$

where $f(k)$ and $g(k)$ are the Fourier transforms of $F(x)$ and $G(x)$, respectively.

(6%) (b). With (a), prove that the convolution of a Gaussian function of width σ_1 with another Gaussian function of width σ_2 is still a Gaussian function but with a width of $\sigma = \sqrt{\sigma_1^2 + \sigma_2^2}$ (Hint: A Gaussian function of width σ has the form

$$G(x) = \frac{e^{-x^2/2\sigma^2}}{\sqrt{2\pi\sigma}}.$$

5. (10%) Evaluate $\oint_C \frac{dz}{z-2}$ where C is (a) the unit circle, (b) the circle

$$|z+i|=3.$$

注意：背面有試題

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6. Solve the following initial value problem:

$$\ddot{y} + y = -9\sin(2t) ; y(0) = 1 ; \dot{y}(0) = 0 \quad (10\%)$$

7. Find the inverse of the square of the matrix

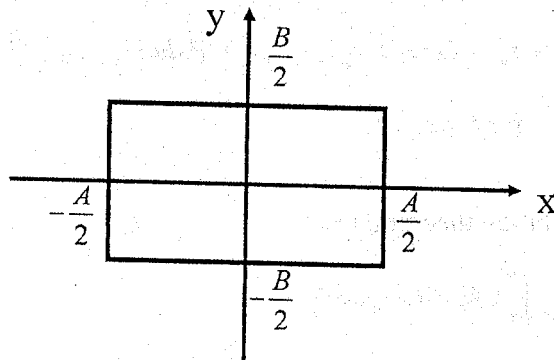
$$\begin{pmatrix} 1 & 2i \\ 3i & 4 \end{pmatrix} \quad (10\%)$$

8. By transforming to a triple integral evaluate

$$I = \iiint_S (x^3 dy dz + x^2 y dz dx + x^2 z dx dy)$$

Where S is the closed surface consisting of the cylinder $x^2 + y^2 = a^2$
($0 \leq z \leq b$) and the circular disks $z = 0$ and $z = b$ ($x^2 + y^2 \leq a^2$). (10%)

9. Find the eigenfunctions of the rectangular membrane in the Figure below which is fixed at the boundary. (10%)



10. Evaluate the following real integral:

$$\int_{-\infty}^{\infty} \frac{dx}{(1+x^2)^2} \quad (10\%)$$