

1. The five ODEs are defined for $y(x)$ as follows:

$$y' = y^{3/5}, \tag{1}$$

$$y' = (y^2 - 4)(y - 4), \tag{2}$$

$$y' = \frac{2xy}{1 + y^2}, \tag{3}$$

$$y' = 1 + x + y, \tag{4}$$

$$y = xy' + y'y. \tag{5}$$

Please fill in the Table 1 for its nonlinearity and order. (請將表 1 抄入答案紙, 才予以計分, 填入 YES 或 NO 與階次) (10 %)

Table 1: Solutions mapping to each ODE

ODE	Eq.1	Eq.2	Eq.3	Eq.4	Eq.5
linear ?					
order ?					

2. Given $U(x, y) = \ln\sqrt{(x^2 + y^2)}$, and polar coordinates $x = r \cos(\theta)$, $y = r \sin(\theta)$, $dA = r dr d\theta$.

(1). Find \mathbf{F} where $\mathbf{F} = \nabla U$. (5%)

(2). Find $\int \mathbf{F} \cdot \mathbf{n} ds$ along the boundary contour ds of unit circle. (5%) (Note that \mathbf{n} is the normal vector on the boundary contour of unit circle).

(3). Find $\int \int \nabla \cdot \mathbf{F} dA$ on the area of unit circle. (5%)

(4). Divergence theorem tells us that $\int \int \nabla \cdot \mathbf{F} dA = \int \mathbf{F} \cdot \mathbf{n} ds$. Are the results of (2) and (3) the same? Why! (5%)

3. The system of ODE equations

$$\dot{x}(t) = x - 2y,$$

$$\dot{y}(t) = 3x - 4y$$

can be formulated as

$$\dot{\mathbf{x}} = A\mathbf{x},$$

where

$$\mathbf{x} = \{x \ y\}^T, \quad A = \begin{bmatrix} 1 & -2 \\ 3 & -4 \end{bmatrix}.$$

(1). Find the eigenvalues and eigenvectors for A . (4 %)

(2). If the initial condition satisfies $x(0) = y(0)$, what is the relation between y and x ? (2 %)

(3). If the initial condition satisfies $3x(0) = 2y(0)$, what is the relation between y and x ? (2 %)

(4). What is the geometric meaning of eigenvector for this problem in the phase plane, *i. e.*, the figure of $y(t)$ versus $x(t)$? (2 %)

4.(1). Write down the definition of Fourier transform and inverse Fourier transform for $f(t)$. (4 %)

4.(2). $\frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(t) e^{-i\omega t} dt e^{i\omega t} d\omega = ?$ (3 %), $\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(t) e^{-i\omega t} dt e^{-i\omega t} d\omega = ?$ (3 %)

5. Given the sine integral $\int_0^\infty \frac{\sin(x)}{x} dx = \frac{\pi}{2}$.

- (1). Show that the sine integral by using the method of real improper integral, that is integrand having a pole on the real axis. (5 %)
- (2). Show that the sine integral by using the method of Cauchy integral theorem. (7 %)
- (3). Show that the sine integral by using the method of Fourier transform. (8 %)
- (4). Show that the sine integral by using the method of Laplace transform. (5 %)

6.(1). Under what condition the power series can be represented as Taylor's series ? (3 %)

6.(2). Derive Taylor's series from the power series. (5 %)

6.(3). Explain the method of Frobenius. (3 %)

6.(4). Write out that the difference and relationship among power series, Taylor's series and Mclaurin's series series, Frobenius's series and Laurent's series. (8 %)

6.(5). Does the Laurent series $g(z)$ at $z = 0$ in a Taylor series where $g(z) = \frac{\sin(z)}{z^3 - z}$. (3 %)

6.(6). Compute the residue at all singularity of $g(z)$. (3 %)

海大河工研究所 1997 年入學考

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