

Qualifying exam (工程數學)

1. Describe D.E. in the form of $y'' + \frac{1-2a}{x}y' + (b^2c^2x^{2c-2} + \frac{a^2-p^2c^2}{x^2})y = 0$ and the solution will

be $y = x^a [c_1 J_p(bx^c) + c_2 Y_p(bx^c)]$. If p is not an integer, then Y_p can be replaced by J_{-p}

(a) Solve $9x^2y'' + 9xy' + (x^6 - 36)y = 0$ (5%)

(b) Solve $x^2y'' + 4xy' + (x^2 + 2)y = 0$ (5%)

2. A differential equation of the form $y' + p(x)y = f(x)y^n$, n is a real number, is called a **Bernoulli's** Equation. Please solve the following differential equation.

$$y' + \frac{1}{1+x}y = -(1+x)y^4, \quad y(0) = -2 \quad (15\%)$$

3. Solve the Cauchy-Euler differential equation (15%)

$$x^2y'' + xy' - y = \ln x$$

4. Use **Laplace Transform** to solve the given integral function (10%)

$$f(t) + 2 \int_0^t f(\tau) \cos(t-\tau) d\tau = 4e^{-t} + \sin t$$

5. Evaluate $\iint_R (x^2 + y^2)^{-3} dA$, where R is the region bounded by the circles $x^2 + y^2 = 2x$,

$$x^2 + y^2 = 4x, \quad x^2 + y^2 = 2y, \quad x^2 + y^2 = 6y. \quad (15\%)$$

6. If the matrix A can be diagonalized, then $P^{-1}AP = D$ or $A = PDP^{-1}$. (15%)

Show that $e^{At} = Pe^{Dt}P^{-1}$

7. Solve the boundary-value problem (20%)

$$\frac{\partial^2 u}{\partial x^2} + \sin x = \frac{\partial u}{\partial t}, \quad 0 < x < \pi, t > 0$$

$$u(0, t) = 400, u(\pi, t) = 200, t > 0$$

$$u(x, 0) = 400 + \sin x, \quad 0 < x < \pi.$$