

宜蘭大學

土木工程學系碩士班

93~97 學年度

工程數學考古題

一、 $\frac{1}{x} \frac{\partial U}{\partial t} = \frac{\partial}{\partial x} \left(4x \frac{\partial U}{\partial x} \right)$,

B.C.: $U(1,t) = 0, U(e^2,t) = 0$

I.C.: $U(x,0) = \pi$

- a、試求其特徵值與特徵函數。
b、解出 $U(x,t)$ ，並寫出其展開式至前五項。
共 (34%)。

二、 Evaluate the following integrals 計算下列各積分之值 (33%)。

(A) $\int_1^2 (2x - 6x^4 + 5) dx$

(B) $\int_1^2 (x-1)(x+2) dx$

(C) $\int_1^2 \frac{dx}{x^2}$

三、求解 $dy/dx + y = x$, $y(0) = 9$ 。(33%)

一、對於一個定義於正實軸($t \geq 0$)的實數值函數 $g(t)$ ，可以定義此函數之富利葉轉換(Fourier Transform) $\hat{g}(f)$ 為

$$\hat{g}(f) \equiv \int_0^{\infty} g(t)e^{-2\pi i f t} dt$$

$\hat{g}(f)$ 為定義於整個實軸(即 f 為任意實數)的複數值函數。

請依據此定義回答以下問題：

- 證明：對於任意實數 f ，請證明 $\hat{g}(f) + \hat{g}(-f)$ 的虛數部份為零。(10%)
- 求出 $p(t) = e^{-2(t-3)}$ 的富利葉轉換 $\hat{p}(f)$ 。(10%)
- 求出 $r(t) = e^{-t^2}$ 的富利葉轉換 $\hat{r}(f)$ 。(13%)

二、PDE : $\frac{\partial U}{\partial t} = \frac{\partial^2 U}{\partial x^2}$

B.C. $U(0,t) = 0, U(1,t) = 1$

I.C. $U(x,0) = \begin{cases} 2x, 0 < x < \frac{1}{2} \\ 1, \frac{1}{2} < x < 1 \end{cases}$

- 解出 $U(x,t)$ ，並寫出其展開式至前三項。(30%)
- 試問當 t 趨近於無限大時， U 應為何？(4%)

三、4th order ODE : $\frac{d^4 y}{dx^4} + y = 0$ ，

- 解出其 general solution。(23%)
- 試舉出一實務例解釋其物理意義。(10%)

1. 考慮 $A = \begin{pmatrix} 3 & 2 & 2 \\ 2 & 2 & 0 \\ 2 & 0 & 4 \end{pmatrix}$ ，求解 A 的特徵值(eigenvalues)與特徵向量(eigenvectors)。(25 分)

2. 某地區爆發紅火蟻災情，自四月一日當天上午 10:00 發現第一個蟻窩以來，至四月三日上午 10:00 蟻窩數量已達 5 個，已知蟻窩增加率(蟻窩數量對時間的變化率)與目前蟻窩數量成正比，試問若無有效方法控制災情的情況下，預估四月十一日上午 10:00 蟻窩數量將達多少個？(25 分)

3. 一橫樑(如圖所示)左端嵌入牆中，右端無支撐，橫樑上方之荷重如下

$$w(x) = \begin{cases} w_0 \frac{2}{L} x, & 0 < x < L/2 \\ 0, & L/2 < x < L \end{cases}$$

已知橫樑變形量 $y(x)$ 之控制方程式為

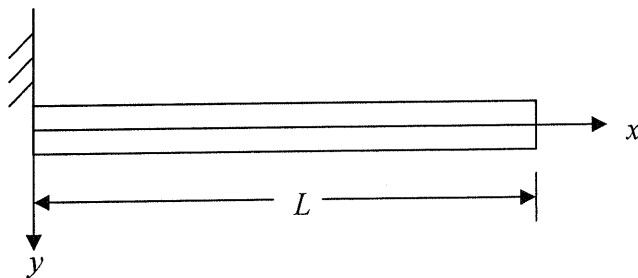
$$EI \frac{d^4 y}{dx^4} = w(x)$$

式中 EI 為常數。橫樑左右邊界條件如下

$$\text{左邊界： } y(0) = 0, \quad y'(0) = 0$$

$$\text{右邊界： } y''(L) = 0, \quad y'''(L) = 0$$

試求解 $y(x)$ 。(25 分)



4. 求解下列方程式之 $u(x, y)$ 。(25 分)

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \quad 0 < x < a, \quad 0 < y < b$$

$$u(0, y) = 0, \quad \left. \frac{\partial u}{\partial x} \right|_{x=a} = -hu(a, y), \quad h > 0, \quad 0 < y < b$$

$$u(x, 0) = 0, \quad u(x, b) = 4 \frac{x}{a} \left[1 - \left(\frac{x}{a} \right) \right], \quad 0 < x < a$$

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1. Solve each of the differential equations in following.

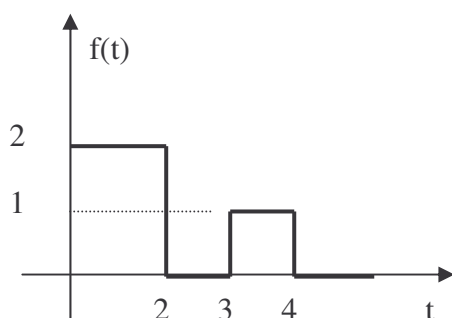
(a) $xy' = x^{-1}y^2 + y$ (10%)

(b) $y'' - 8y' + 16y = 8 \sin 2x$ (10%)

2. Find the orthogonal trajectories of the curves (10%)

$$y = \frac{1}{2}x^2 + 3$$

3. Find the Laplace transforms...{f(t)} for the given $f(t)$. (10%)



4. Solve the initial-value problem in following. (10%)

$$y'' + y' - 2y = 5t + e^{2t}, \quad y(0) = y'(0) = 1$$

5. Evaluate $\oint_c e^{1/z} dz$, for c any closed path not passing through the origin. (10%)

6. Let A be a square matrix such that $A^{-1} = A^t$. Prove that $|A| = \pm 1$. (10%)

7. Given $f(x) = xe^{-|x|}$,

(a) Find the Fourier integral representation of $f(x)$. (8 %)

(b) Evaluate $\int_0^\infty \frac{\omega \cdot \sin(\omega)}{(1 + \omega^2)^2} d\omega$, using the results of (1). (7 %)

8. Use residue theorem to evaluate the inverse Laplace transform of $\frac{1}{\sqrt{s+1}}$.

(Hint : $\int_0^\infty e^{-x^2} dx = \frac{\sqrt{\pi}}{2}$ & $\int_0^\infty e^{-ax^2} dx = \frac{\sqrt{\pi}}{2\sqrt{a}}$) (15 %)

1. Solve the differential equation in following.

$$y^2 + x^2 \frac{dy}{dx} = xy \frac{dy}{dx} \quad (10\%)$$

2. Solve the differential equation in following. (10%)

$$y' + y = (xy)^2$$

3. Find the inverse Laplace transforms of following equation. (10%)

$$F(s) = \frac{s+1}{(s^2+4s+13)(s^2+4s+3)}$$

4. Solve the following equation using Laplace transforms. (10%)

$$y'' + y' = g(t) \quad , \quad g(t) = \begin{cases} 0 & , \quad 0 \leq t \leq 2 \\ 2 & , \quad t > 2 \end{cases} \quad , \quad y(0) = y'(0) = 0$$

5.(1). A sinusoidal voltage $2 \sin \omega t$, where t is time, is passed through a half-wave rectifier that clips the negative portion of the wave (fig.1). Find the Fourier series of the resulting

periodic function $f(t) = \begin{cases} 0 & \text{if } -\frac{\pi}{\omega} < t < 0, \\ 2 \sin \omega t & \text{if } 0 < t < \frac{\pi}{\omega} \end{cases}$ (10%)

(2). Using (1) to evaluate $\frac{1}{1 \times 3} + \frac{1}{3 \times 5} + \frac{1}{5 \times 7} + \dots = ?$ (5%)

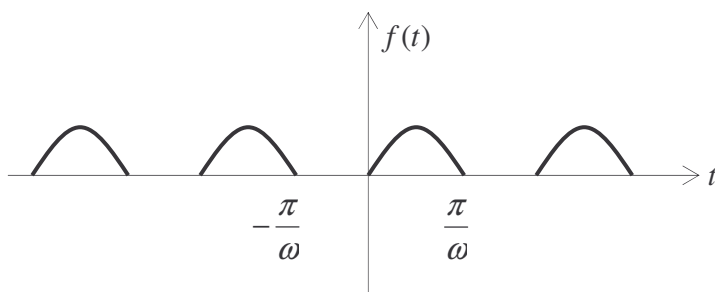


fig.1

6. Prove Cauchy Integral Formula. Let $f(z)$ be differentiable on an open set G . Let C be a closed path in G enclosing only points of G . Then, for any z_0 enclosed by G ,

$$f(z_0) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{z - z_0} dz \quad . \quad (15\%)$$

7.(1). Evaluate the following integral by Residue theorem.

$$\int_{-\infty}^{\infty} \frac{1}{(s-2)^2(s^2+9)} ds = ? \quad (10\%)$$

(2). Use residue theorem to evaluate the inverse Laplace transform of $\frac{1}{(s-2)^2(s^2+9)}$.
(10%)

8. Given $A = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$ (10%)

(1). Find $e^A = ?$

(2). Find $\cos A = ?$

1. (13%) Find the complete solution y for the following linear differential equation

$$(x-2)^2 \frac{d^2 y}{dx^2} + 5(x-2) \frac{dy}{dx} - 5y = 0.$$

2. (12%) Find the general solution of the following equation

$$(x^2 + y^2 + 2x)dy = 2ydx.$$

3. (12%) Let the coordinate vector of \mathbf{x} with respect to the basis B be $[\mathbf{x}]_B$. If $B = \{(1,1,0), (1,0,1), (1,1,1)\}$, $B_2 = \{(1,0,0), (1,0,1), (1,1,1)\}$, and $[\mathbf{x}]_B = (1,2,3)$,

Find $[\mathbf{x}]_{B_2}$.

4. (7%) (a) Find the eigenvalues and eigenvectors for the matrix \mathbf{A}

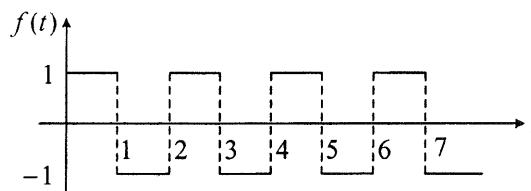
$$\mathbf{A} = \begin{bmatrix} 1 & -4 \\ 2 & -5 \end{bmatrix}.$$

(6%) (b) Find $e^{\mathbf{A}^2}$.

5. (14%) Use power series method to solve the following differential equation. Find the first three nonzero terms of two linearly independent Frobenius solutions.

$$\frac{d^2 y}{dx^2} - \left(\frac{1}{2x}\right) \frac{dy}{dx} + \left(\frac{1}{x}\right) y = 0$$

6. (12%) Find the Laplace transform $L\{f(t)\}$ in the form of hyperbolic tangent function $\tanh(\cdot)$, where $f(t)$ is the periodical square wave shown in the following figure.



7. (12%) Given a smooth curve $R(t) = 3\sin(t)\vec{i} + 3\cos(t)\vec{j} + 4t\vec{k}$, find the value of term $w = 25(\kappa + \tau)$ where κ is the curvature and τ is the torsion of the curve.

8. (12%) Evaluate $\int_C |z|^2 dz$, where C is the straight line segment from 1 to i .

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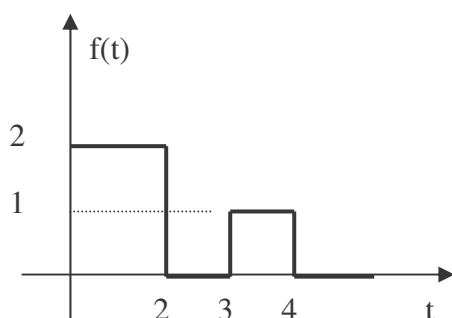
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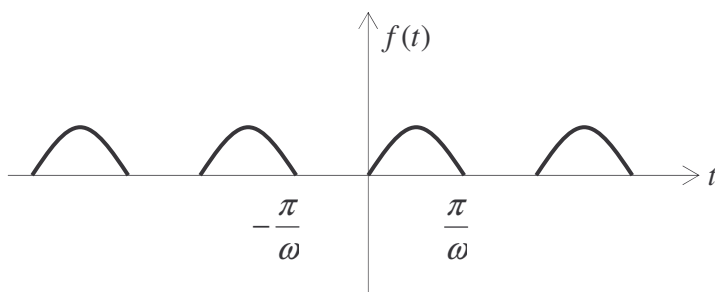


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1. (13%) Find the complete solution y for the following linear differential equation

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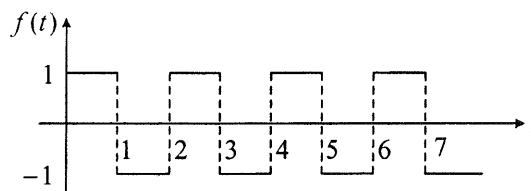
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6. (12%) Find the Laplace transform $L\{f(t)\}$ in the form of hyperbolic tangent function $\tanh(\cdot)$, where $f(t)$ is the periodical square wave shown in the following figure.



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工程數學考古題

1. Evaluating line integral $\int_c yzdx + zxdy + xydz$ where the integral path,

$$C: \frac{x-1}{2} = \frac{y-3}{6} = \frac{z-2}{4}, \text{ indicates from } (0,0,0) \rightarrow (1,3,2)$$

2. Consider a system in state variable form: $\dot{X} = \begin{bmatrix} 0 & 1 & 0 \\ 2 & 0 & 1 \\ -k & -3 & -2 \end{bmatrix} X + \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} u$,

$$Y = [1 \quad 2 \quad 0] X$$

Find the range of k where the system is stable.

3. Evaluate $\iint_s \vec{F} \cdot d\sigma$ where $\vec{F} = xy\vec{i} + xz\vec{j} + (1-z-yz)\vec{k}$; S is the lateral surface of the paraboloid $z=1-x^2-y^2$ for which $z \geq 0$

4. Solve the equation $\frac{d^2 y}{dt^2} - 2\frac{dy}{dt} + 10y = 0$, with the initial conditions $y(0) = 4$, $\frac{dy}{dt}(0) = 1$.

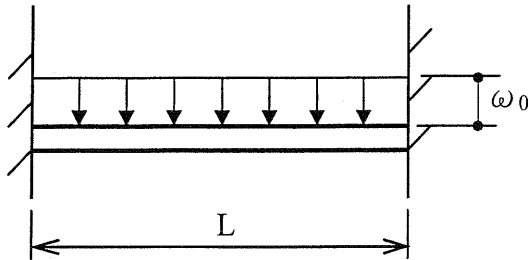
5. Write the following function using unit step functions and find its Laplace transform.

$$f(t) = \begin{cases} 2 & \text{If } 0 < t < 1 \\ \frac{t^2}{2} & \text{If } 1 < t < \frac{\pi}{2} \\ \cos t & \text{if } t > \frac{\pi}{2} \end{cases}$$

1. A beam of length L is clamped at both ends, and a uniform distributed load ω_0 is applied along its length. That is, $\omega(x) = \omega_0, 0 < x < L$. If the deflection $y(x)$ satisfies the following equation:

$$EI \frac{d^4 y}{dx^4} = \omega(x)$$

Please find the deflection of the beam.



2. The pressure of material is p , specific volume is v and temperature is T , the relationship between three parameters is $pv/T = \text{constant}$, if one scale s , its differential form is δS or

$$dS = \frac{dT}{T} - \frac{vdp}{T} \delta S, \text{ please answer the following equations:}$$

- (1) The differential equation is an exact differential or non-exact differential equation? (Please approve it)
- (2) Determine s is a state function or route function? (Approve it)
- (3) What is the relation between state function and exact differential? (Please describe it)

3. Consider the system represented in state variable form

$$\dot{x} = Ax + Bu$$

$$y = Cx + Du$$

where

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -k & -k & -k \end{bmatrix}, \quad B = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

$$C = [1 \ 0 \ 0], \quad D = [0].$$

- (a) What is the system transfer function?
(b) For what values of k is the system stable?

4. Try to estimate $\oint_C \vec{F} \cdot d\vec{R}$ by using Green's theorem, where $\vec{F} = y\hat{i} - x\hat{j}$ and c : circle $x^2 + y^2 = a^2$.

5. The model of the vibrating membrane for obtaining the displacement $u(x,y,t)$ of a point (x,y)

of the membrane from rest ($u=0$) at time t is $\frac{\partial^2 u}{\partial t^2} = c^2 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right)$,

And $u=0$ on the boundary, $u(x,y,0)=f(x,y)$, $u_t(x,y,0) = g(x,y)$, this is the two-dimensional wave equation with $c^2 = \frac{T}{\rho}$. If a rectangular membrane (x length = a , y length = b), solve this PDE and

give the final form of $u(x,y,t)$.