

第一部份 (填充題, 90 分)

問題 1 至 6 中總共有 21 個空格 (A1, A2, ..., A5, B1, B2, C1, C2, C3, C4, D1, D2, ..., D5, E1, E2, F1, F2, F3)。請您根據題意，將適當的數字、向量、邏輯值、函數、符號或文字等作答於答案卷。例如：A1 = tan(5t), A2 = 27 等。

1.(25%) Many different physical systems can be described by a linear second-order differential equation similar to the differential equation of forced motion with damping:  $m \frac{d^2 x(t)}{dt^2} + b \frac{dx(t)}{dt} + kx(t) = f(t)$ . If  $i(t)$  denotes current in a standard inductor-resistor-capacitor (LRC) series electrical circuit, then, by Kirchhoff's second law, the sum of the voltage drops across the inductor, resistor, and capacitor equals the input voltage  $E(t)$  impressed on the circuit: that

is,  $L \frac{di(t)}{dt} + Ri(t) + \frac{1}{C} q(t) = E(t)$ . But the charge  $q(t)$  on the capacitor is related to the current  $i(t)$  by

$i(t) = \frac{dq(t)}{dt}$ , so the above-mentioned equation becomes the linear second-order differential equation:

$L \frac{d^2 q(t)}{dt^2} + R \frac{dq(t)}{dt} + \frac{1}{C} q(t) = E(t)$ . If  $E(t) = 0$ , the electrical vibrations of the circuit are said to be free.

Furthermore, if  $L = 0.25$  henry(h),  $R = 10$  ohms( $\Omega$ ),  $C = 0.001$  farad(f),  $q(0) = q_0$  coulombs(C), and

$i(0) = 0$ , find the charge on the capacitor in the LRC series circuit as  $q(t) = q_0 \left[ (A1) \cos(60t) + (A2) \sin(60t) \right]$ .

Also, by computing the value of  $R^2 - 4L/C$ , it can be shown that the circuit is  $(A3)$ -damped. Finally, if

$E(t) = E_0 \sin(100t)$ , find the steady-state charge  $q(t)$ , denoted as  $q_{ss}(t) = (A4) \sin(100t) + (A5) \cos(100t)$

$(A1) = ?$  (5 points);  $(A2) = ?$  (5 points);  $(A3) = ?$  (5 points);  $(A4) = ?$  (5 points);  $(A5) = ?$  (5 points)

2.(9%). The solution for the following Dirichlet problem

$$\nabla^2 u = u_{xx} + u_{yy} = 0, \quad (-\infty < x < \infty, 0 < y < \infty)$$

$$u(x, 0) = \begin{cases} 0, & -\infty < x < 0 \\ 20, & 0 \leq x < \infty \end{cases}$$

can be written as  $u(x, y) = 10 - A \tan^{-1}(B)$ .

$(B1) = A = ?$  (5 points),

$(B2) = B = ?$  (4 points)

見背面

3. (16%) If the particular solution that satisfies the following equation and initial conditions:

$$xy'' + 3y' + 25xy = 0, \quad 0 < x < \infty; \quad y(0) = 12, \quad y'(0) = 0$$

can be written as  $y(x) = Ax^B J_1(Cx) + Dx^B Y_1(Cx)$

$(C1) = A = ?$  (5 points),

$(C2) = B = ?$  (3 points)

$(C3) = C = ?$  (3 points),

$(C4) = D = ?$  (5 points)

Note that

$$J_1(x) = \sum_{n=0}^{\infty} \frac{(-1)^n}{n! \Gamma(2+n)} \left(\frac{x}{2}\right)^{2n+1} \approx \frac{x}{2} - \frac{x^3}{16} + \frac{x^5}{384} + \dots$$

$$Y_1(x) = \frac{\cos \pi J_1(x) - J_{-1}(x)}{\sin \pi} \approx \frac{1}{\pi} \left[ \left( \gamma + \ln \left| \frac{x}{2} \right| \right) J_1(x) - \frac{2}{x} - \frac{x}{2} \left( 1 - \frac{3}{16}x^2 + \frac{5}{288}x^4 + \dots \right) \right]$$

$\gamma \approx 0.57721556$

4. (15%) Given a matrix  $C$  satisfying  $v^T C v \geq 0$  for vector  $v$  in  $\mathbb{R}^n$ , answer true or false to the following statements.

$(D1) \quad C = C^T.$

$(D2) \quad C^T = C^{-1}.$

$(D3) \quad v^T C C^T v \geq 0.$

$(D4) \quad$  The eigenvalues of  $C$  are nonnegative.

$(D5) \quad$  The columns of  $C$  form a basis for a nonzero subspace of  $\mathbb{R}^n$ .

$(D1) = ?$  (3 points)     $(D2) = ?$  (3 points)     $(D3) = ?$  (3 points)     $(D4) = ?$  (3 points)     $(D5) = ?$  (3 points)

5. (10%) Given  $n$  data points  $(a_1, b_1), (a_2, b_2), \dots, (a_n, b_n)$  on the two-dimensional  $(x, y)$ -plane with  $\sum_{i=1}^n a_i = n$

and  $\sum_{i=1}^n b_i = 2n$ , find the equation of the least-squares line  $y = (E1) + (E2)(x-1)$ .

$(E1) = ?$  (5 points)     $(E2) = ?$  (5 points)

接次頁

6.(15%)(a) Let  $A = \begin{bmatrix} 1 & 2 & 1 \\ -2 & 1 & 1 \\ 1 & -1 & 1 \end{bmatrix}$ ,  $b = \begin{bmatrix} 2 \\ -1 \\ 2 \end{bmatrix}$  and  $Ax = b$ .  $\boxed{(F1)} = x = ?$  (5 points)

(b) Let  $A = \begin{bmatrix} 1 & 1 \\ -1 & 1 \\ 1 & 1 \end{bmatrix}$ ,  $b = \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}$ . Then there exists  $x$ , such that  $\|Ax - b\| \leq \|Az - b\|$  for every  $z \in \mathbb{R}^2$ .

$\boxed{(F2)} = x = ?$  (5 points)

(c) Let  $A = \begin{bmatrix} 1 & -1 & 0 \\ 1 & 1 & 1 \end{bmatrix}$ ,  $b = \begin{bmatrix} 4 \\ 3 \end{bmatrix}$ . Then there exists  $x$ , such that  $\|x\| \leq \|z\|$ , in which  $Ax = b$  and all  $z \in \mathbb{R}^3$

satisfying  $Az = b$ .  $\boxed{(F3)} = x = ?$  (5 points)

**第二部份 (證明題, 10 分)**

7.(10%) If  $p$  and  $q$  are eigenvectors of a real symmetric matrix that correspond to distinct eigenvalues, prove that  $p$  and  $q$  are orthogonal.

試題隨卷繳回