

※ 考生請注意：本試題不可使用計算機

1. Please solve the given differential equations. (35%)

$$(1) \frac{d^2 y}{dx^2} - 6 \frac{dy}{dx} + 5y = \sin(x) \quad (2) (x+2)^2 \frac{d^2 y}{dx^2} - (3x+6) \frac{dy}{dx} + 4y = 3x+2$$

$$(3) \frac{d^2 y}{dx^2} - \left(\frac{x}{x-1}\right) \frac{dy}{dx} + \frac{1}{x-1} y = 0 \quad (4) y'' + e^{3y} (y')^3 = 0, y \text{ is a function of } x.$$

$$(5) \frac{d^2 x}{dt^2} + 4x = -5 \sin 2t + 3 \cos 2t, \text{ for } x(0) = -1, x'(0) = 1$$

2. Please find the eigenvalues and eigenfunctions for the following boundary-value problems. (15%)

$$(1) y'' + \lambda y = 0, y'(0) = 0, y(L) = 0 \quad (2) y'' + \lambda y = 0, y(-\pi) = 0, y(\pi) = 0$$

$$(3) y^{(4)} - \lambda y = 0, y'(0) = 0, y''(\pi) = 0, y'''(0) = 0, y(\pi) = 0$$

3. Please solve the partial differential equation $\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial x^2} - hu$ with the given conditions. (20%)

$$\text{IC: } u(x, 0) = 0, 0 < x < \pi$$

$$\text{BC: } u(0, t) = 0, u(\pi, t) = u_0$$

4. Consider the initial value problem given below, please list the computational steps necessary to explicitly approximate $y(x=a)$ and $y'(x=a)$ using the fourth-order Runge-Kutta method with step size $h=a$. (15%)

$$y'' + 3x(y')^2 + y = 2x, y(0) = 1, y'(0) = 2$$

5. Consider a second-order boundary-value problem given below. Suppose the interior mesh points y_i, y_{i+1} and y_{i+2} of the interval $[x=1, x=2]$ are approximated at $x_i=1.25, x_{i+1}=1.5$ and $x_{i+2}=1.75$ using the finite difference method in matrix form as $\{y\} = [A]^{-1}\{B\}$. Please determine the matrix $[A]$ and vector $\{B\}$. (15%)

$$x^2 \frac{d^2 y}{dx^2} + 3x \frac{dy}{dx} + 3y = 0, y(1) = 5, y(2) = 0$$