國立臺灣大學100學年度碩士班招生考試試題

科目:應用數學(A)

題號:60

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1. (15%) Which of the following is (are) correct? (複選題)

- (a) Tr(AB)=Tr(BA) holds for arbitrary finite or infinite dimensional matrices A, B.
- (b) For all 3x3 matrices A, it is possible to express det(A) as a function of Tr(A), $Tr(A^2)$, $Tr(A^3)$.
- (c) The 3 functions l, x, x^2 are linearly independent.
- (d) The matrix U=exp(A) is unitary whenever A is anti-Hermitian.
- (e) Arbitrary vectors A, B, C in 3 dimensional Euclidean space satisfy the relation $A \times (B \times C) = B(A \cdot C) + C(B \cdot A)$, where " \times " denotes the cross product, and " \cdot " denotes the inner product.
- 2. (a)(15%) Find the eigenvalues and corresponding eigenvectors of the matrix

$$M = \begin{pmatrix} 3/5 & 4/5 \\ 4/5 & -3/5 \end{pmatrix}.$$

- (b)(10%) Find the value of Tr(f(M)) for $f(x) = x^2 + \sin(x)$.
- 3. (15%) Find the general solution for y(x) to the differential equation

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

4. (15%) Solve the differential equation

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

for the solution with y(0) = 1.

5. (15%) For all non-negative integers n, evaluate the integral

$$\int_{-\infty}^{\infty} x^n \exp(-x^2/2) dx.$$

6. (15%) Define F(k) by the equality

$$\int_{-\infty}^{\infty} F(k) \exp(ikx) dk = \frac{1}{1+x^2}.$$

Find F(k).