

國立中央大學八十六學年度轉學生入學試題卷

數學系 三年級

科目:

微分方程

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總共 9 題, ① 至 ⑧ 每題 12 分, ⑨ 佔 4 分, 總分 100 分。

- ① Solve for x :
$$\begin{cases} x'(t) = \begin{pmatrix} 2 & -3 \\ 1 & 2 \end{pmatrix} x + \begin{pmatrix} e^{2t} \\ 1 \end{pmatrix} \\ x(0) = \begin{pmatrix} -1 \\ 0 \end{pmatrix}. \end{cases}$$
- ② Define e^{At} and prove its existence, where $t > 0$ and $A = (a_{ij})_{n \times n}$ is an $n \times n$ constant matrix.
- ③ Show that the Laplace transform $\mathcal{L}\{\sin(\alpha t)\}$ of $\sin(\alpha t)$ exists for each $\alpha \in \mathbb{R}$.
- ④ Find a particular solution to $y'' + y = f(x)$, where $f(x)$ is continuous.
- ⑤ Find a general solution to $y''' - 3y'' + 4y = xe^{2x}$.
- ⑥ Let $f(x)$ be a particular solution to $y'' + p(x)y' + q(x)y = g(x)$ and let $\{y_1, y_2\}$ be a fundamental solution set. Here $p, q,$ and g are continuous. Show that every solution to $y'' + py' + qy = g$ is of the form $c_1 y_1 + c_2 y_2 + f(x)$, where c_1 and c_2 are two constants.
- ⑦ Let p, q be two continuous functions on (a, b) and let $x_0 \in (a, b)$. Show that $\begin{cases} y' + p(x)y = q(x) \text{ on } (a, b) \\ y(x_0) = y_0 \end{cases}$ has a unique solution.
- ⑧ Let p, q be two continuous functions on (a, b) and let $x_0 \in (a, b)$. Let y_1 and y_2 be two solutions to $y'' + py' + qy = 0$ on (a, b) . Show that if $(y_1 y_2' - y_2 y_1')(x_0) \neq 0$, then every solution ϕ to $y'' + py' + qy = 0$ on (a, b) has the form $\phi = c_1 y_1 + c_2 y_2$ for some constants c_1 and c_2 .
- ⑨ Solve for y : $xy + y^2 + x^2 - x^2 \frac{dy}{dx} = 0 \quad (x > 0)$.