

※請在答案卷內作答

**(各計算題應詳列計算過程，無計算過程者不予計分)**

一. (15 分, 計算題)

(一)(7 分) Consider a second-order system described by the following differential

equation  $x'' + 2\zeta\omega_n x' + \omega_n^2 x = f(t)$ ,  $\omega_n > 0$ ,  $0 \leq \zeta < 1$ . We assume that the system is initially passive:  $x(0) = x'(0) = 0$ . Find the transfer function  $H(s) = X(s)/F(s)$  and the unit impulse response  $h(t) = \mathcal{L}^{-1}\{H(s)\}$  if we define  $f(t)$  and  $x(t)$  are the input and output of the system, respectively.

(二)(8 分) Solve  $y' + y = g(t)$ ,  $y(0) = 5$ , where  $g(t) = \begin{cases} 0, & 0 \leq t < \pi \\ 3 \cos t, & \pi \leq t \end{cases}$ 

二. (15 分, 計算題)

$$\text{Let } e^{At} = \begin{bmatrix} (t+1)e^{-t} & (t+1)e^{-t} - e^{-2t} & e^{-t} - e^{-2t} \\ -te^{-t} & -te^{-t} + e^{-2t} & e^{-2t} - e^{-t} \\ te^{-t} & te^{-t} & e^{-t} \end{bmatrix}$$

(一)(6 分) Find  $A$ .(二)(4 分) Solve the initial-value problem  $\vec{x}'(t) = A\vec{x}(t)$ ,  $\vec{x}(0) = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$ .(三)(5 分) Find a particular solution  $\vec{x}_p(t)$  of the linear system

$$\vec{x}'(t) = A\vec{x}(t) + \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$$

**注意：背面有試題**

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三. (10 分, 計算題)

Find a formal Fourier series solution of the endpoint value problem

$$\frac{1}{16}\ddot{x} + 4x(t) = f(t), x'(0) = 0, x'(1) = 0 \text{ and } f(t) = \pi t, 0 < t < 1$$

四. (10 分, 計算題)

(一)(5 分) Find a solution  $y_1(x) = x^r \sum_{n=0}^{\infty} c_n x^n$  ( $c_0 = 1, x > 0$ ) of the equation

$$x^3 y'' - xy' + y = 0$$

(二)(5 分) Use the reduction of order method to find the second solution  $y_2(x)$ .五. (8 分, 計算題) Find the best least square fit by a linear function to the data  $\{(-1,0), (0,1), (2,3), (3,9)\}$ .六. (14 分, 計算題) Let  $A = U\Sigma V^T$ , where  $U = [\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4] \in \mathbb{R}^{4 \times 4}$ and  $V = [\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3] \in \mathbb{R}^{3 \times 3}$  are orthogonal matrices, and

$$\Sigma = \begin{bmatrix} 12 & 0 & 0 \\ 0 & 6 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}.$$

(一)(8 分) Please find  $N(A)$ ,  $R(A)$ ,  $N(A^T)$ , and  $R(A^T)$ .(二)(6 分) Find all the eigenvalues of  $A^T A$  and their corresponding eigenspaces.**注意：背面有試題**

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In the followings, we denote  $\mathbb{R}^{n \times n}$  the set of  $n \times n$  matrices with real coefficients,  $A^T$  the transpose of a matrix  $A$ ,  $N(A)$  the null space of  $A$ , and  $R(A)$  the range space of  $A$ .

七. (每子題 4 分) For each statement that follows, please answer true or false. In the case of a true statement, you **MUST** explain or prove your answer. In the case of a false statement, a counterexample **SHOULD** be provided.

- (一) Let  $A \in \mathbb{R}^{m \times n}$ . Then  $\text{rank}(A) = \text{rank}(A^T A)$ .
- (二) Let  $A \in \mathbb{R}^{n \times n}$  and  $A^m = 0$  for some positive integer  $m$ . Then all the eigenvalues of  $A$  are zero.
- (三) Let  $A$  be a nonsingular matrix and  $A^{-1} = A$ . Then  $A$  is either the identity matrix  $I$  or  $-I$ .
- (四) Any two square matrices with the same trace and determinant are similar.
- (五) Any two similar matrices have the same determinant and trace.
- (六) Let  $A \in \mathbb{R}^{m \times n}$  and  $N(A) = \{0\}$ . Then the column vectors of  $A$  are linearly independent.
- (七) Let  $A \in \mathbb{R}^{m \times n}$  and  $B \in \mathbb{R}^{n \times m}$ . Then  $AB = 0$  implies that  $BA = 0$ .