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請詳細列出計算過程,如用到公式,請列出公式的通式。請記得在答案卷上簽名。

1. (8%) Please give the names of the following differential equations in terms of ?階?次?性?微分方程式

(a)
$$y'(x) = (y(x))^{\frac{1}{3}}$$
 (b) $\frac{\partial^2 u(x,y)}{\partial x^2} + x \cdot \frac{\partial u(x,y)}{\partial y} = 0$

Ans:

- (a) 一階三次非線性常微分方程式(O.D.E)
- (b) 二階一次線性偏微分方程式(P.D.E)
- 2. (5%) 下列各問題,何者有唯一解? (Please indicate which problems have unique solutions?)

(1)
$$y' = -\sqrt{1-y^2}, y(0) = 1$$

(2)
$$y' = -\sqrt{1-y^2}, y(0) = 0$$

(3)
$$y' = e^{xy^2}, y(0) = 1$$

(4)
$$y' = \sqrt{y}, y(0) = 1$$

(5)
$$y' = \sqrt{y}, y(0) = 0$$

(1)
$$f(x,y) = -\sqrt{1-y^2}$$
 (0,1)

$$\frac{\partial f(x,y)}{\partial y} = \frac{1}{\sqrt{1-y^2}} \tag{0.1}$$

(3)
$$f(x, y) = e^{xy^2}$$
 (0,1)

$$\frac{\partial f(x,y)}{\partial y} = 2xye^{xy^2} \qquad (0,1)$$

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(4)
$$f(x, y) = \sqrt{y}$$
 (0,1)

$$\frac{\partial f(x,y)}{\partial y} = \frac{1}{2\sqrt{y}} \tag{0,1}$$

- (5) (0,0) ⇒不具唯一解
- ⇒(2) (3) (4) 具唯一解
- 3. (12%) 求通解(Find general solution)

(a)
$$(e^y x + 6y + 5x)dy + (e^y + 5y)dx = 0$$

(b)
$$(xy^2 - \cos x \sin x) dx + (x^2 - 1)y dy = 0$$

Ans:

$$(e^{y}x + 6y + 5x)dy + (e^{y} + 5y)dx = 0$$
N
M

$$\frac{\partial \mathbf{N}}{\partial y} = e^y + 5 \quad \Leftrightarrow \quad \frac{\partial M}{\partial x} = e^y + 5$$

(相等代表為正合)

$$N = \frac{\partial u}{\partial y}$$

$$\partial u = (e^{y}x + 6y + 5x)\partial y$$

$$u = \int (e^{y}x + 6y + 5x)\partial y + g(x)$$

$$= e^{y}x + 3y^{2} + 5xy + g(x)$$

$$M = \frac{\partial u}{\partial x}$$

$$\partial u = (e^{y} + 5y)\partial x$$

$$u = \int (e^{y} + 5y)\partial x + f(y)$$

$$= e^{y}x + 5xy + f(y)$$

因此
$$f(y) = 3y^2, g(x) = 0$$

$$\Rightarrow u(x, y) = e^y x + 5xy + 3y^2 = C$$

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(b)
$$(xy^2 - \cos x \sin x) dx + (x^2 - 1)y dy = 0$$

$$\Rightarrow \frac{\partial M}{\partial y} = 2xy = \frac{\partial N}{\partial x}$$
 (IEAD)
$$\Rightarrow \frac{\partial f}{\partial y} = y(x^2 - 1)$$

$$f(x, y) = \frac{1}{2}y^2(x^2 - 1) + h(x)$$

$$\frac{\partial f}{\partial x} = xy^2 + h'(x) = xy^2 - \cos x \sin x$$

$$\Rightarrow h'(x) = \cos x \sin x$$

$$\Rightarrow h(x) = \frac{1}{2}\cos^2 x = -\frac{1}{2}\sin^2 x = \frac{1}{4}\cos 2x$$

$$\Rightarrow u = \frac{1}{2}y^2(x^2 - 1) + \frac{1}{2}\cos^2 x$$

$$= \frac{1}{2}y^2(x^2 - 1) - \frac{1}{2}\sin^2 x$$

$$= \frac{1}{2}y^2(x^2 - 1) + \frac{1}{4}\cos 2x$$

- 4. (12%) 求通解(Find general solution)
 - (a) $(y\cos x \sin 2x)dx + dy = 0$

(b)
$$(xy + y^2 + 1)dx + (xy + x^2 + 1)dy = 0$$

$$\frac{\partial M}{\partial y} = c \circ x, \frac{\partial N}{\partial x} = 0$$

$$\frac{0 - c \circ x}{-N} = \frac{-c \circ x}{-1} = c \circ x$$

$$c \circ x dx = \frac{dI}{I}$$

$$I = e^{s \text{ i.m}}$$

$$\Rightarrow (y c \circ x e^{s \text{ i.m}} - s \text{ i } n 2x e^{s \text{ i.m}}) dx + e^{s \text{ i.m}} dy = 0$$

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$$\frac{\partial u}{\partial x} = y \cos x e^{\sin x} - \sin 2x e^{\sin x}$$

$$\frac{\partial u}{\partial u} = (y \cos x e^{\sin x} - \sin 2x e^{\sin x}) dx$$

$$\int \partial u = \int y \cos x e^{\sin x} dx - \int \sin 2x e^{\sin x} dx$$

$$u = \int y \cos x e^{\sin x} dx - \int \sin 2x e^{\sin x} dx$$

$$u = \int y \cos x e^{\sin x} dx - \int \sin 2x e^{\sin x} dx$$

$$= y \int \cos x e^{\sin x} dx$$

$$= y \int \cos x e^{\sin x} dx$$

$$= y e^{\sin x}$$
(2) :
$$\int \sin 2x e^{\sin x} dx$$

$$= \int 2 \sin x \cos x e^{\sin x} dx$$

$$= 2 \int t e^{t} dt$$

$$= 2(t e^{t} - e^{t})$$

$$u = y e^{\sin x} - 2 \sin x e^{\sin x} + 2e^{\sin x} + f(y)$$

$$\frac{\partial u}{\partial y} = e^{\sin x}$$

$$\frac{\partial u}{\partial y} = e^{\sin x} dy$$

$$\frac{\partial u}{\partial y} = e$$

 $\Rightarrow u = ye^{\sin x} - 2\sin xe^{\sin x} + 2e^{\sin x}$

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(b)
$$\Rightarrow x(ydx + xdy) + y(ydx + xdy) + dx + dy = 0$$

$$xd(xy) = yd(xy) + d(x + y) = 0$$

$$(x + y)d(xy) + d(x + y) = 0$$

$$d(xy) + \frac{1}{x + y}d(x + y) = 0$$

$$\int d(xy) + \int \frac{1}{x + y}d(x + y) = \int 0$$

$$\Rightarrow u(x, y) = xy + \ln(x + y) = C$$

5. (8%) 試著由正合概念說明線性微分方程 $y'(x) + p(x)y(x) = r(x) \neq 0$ 的通解如下(Prove through the exact differential equation)

$$y = Ce^{-\int p(x)dx} + e^{-\int p(x)dx} \int e^{\int p(x)dx} r(x)dx$$

$$y'(x) + p(x)y(x) = r(x) \neq 0$$

$$\Rightarrow \frac{dy}{dx} + p(x)y(x) - r(x) = 0$$

$$(p(x)y(x) - r(x))dx + dy = 0$$

$$\frac{\partial M}{\partial y} = p(x), \frac{\partial N}{\partial x} = 0$$

$$\frac{0 - p(x)}{-N} = p(x)$$

$$p(x)dx = \frac{dI}{I}$$

$$I = e^{\int p(x)dx}$$

$$e^{\int p(x)dx} (p(x)y(x) - r(x))dx + e^{\int p(x)dx}dy = 0$$

$$\frac{\partial u}{\partial x} = e^{\int p(x)dx} (p(x)y(x) - r(x))$$

$$\partial u = e^{\int p(x)dx} (p(x)y(x) - r(x)) \partial x$$
(國邊同積分)
$$u = \int e^{\int p(x)dx} (p(x)y(x) - r(x))dx + f(y)$$

$$\Rightarrow t = \int p(x)dx$$

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$$dt = p(x)dx , dx = \frac{dt}{p(x)}$$

$$u = \int e^t y(x)dt - \int e^{\int p(x)dx} r(x)dx + f(y)$$

$$= y(x)e^t - \int e^{\int p(x)dx} r(x)dx + f(y)$$

$$= y(x)e^{\int p(x)dx} - \int e^{\int p(x)dx} r(x)dx + f(y)$$

$$\frac{\partial u}{\partial y} = e^{\int p(x)dx}$$

$$\frac{\partial u}{\partial y} = e^{\int p(x)dx} \frac{\partial y}{\partial y} + g(x)$$

$$(兩邊 同積分)$$

$$u = \int e^{\int p(x)dx} dy + g(x)$$

$$= ye^{\int p(x)dx} + g(x)$$

$$g(x) = -\int e^{\int p(x)dx} r(x)dx , f(y) = 0$$

$$u = ye^{\int p(x)dx} - \int e^{\int p(x)dx} r(x)dx = C \#$$

$$\Rightarrow y = Ce^{\int p(x)dx} + e^{\int p(x)dx} \int e^{\int p(x)dx} r(x)dx$$

6. (5%)設一齊性微分方程式的特性方程式的根,分別為

$$\lambda_{1\sim16} = (-1\pm5i), (-1\pm5i), (-1\pm5i), -3\pm2i, -2\pm3i, 4, 4, 4, 1, 2, 3)$$

則其通解為何?(Find general solution)

$$y = C_1 e^x + C_2 e^{2x} + C_3 e^{3x} + C_4 e^{4x} + C_5 x e^{4x}$$

$$+ C_6 x^2 e^{4x} + e^{-2x} (C_7 \cos 3x + C_8 \sin 3x)$$

$$+ e^{-3x} (C_9 \cos 2x + C_{10} \sin 2x)$$

$$+ e^{-x} (C_{11} \cos 5x + C_{12} \sin 5x)$$

$$+ x e^{-x} (C_{13} \cos 5x + C_{14} \sin 5x)$$

$$+ x^2 e^{-x} (C_{15} \cos 5x + C_{16} \sin 5x)$$

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7. (14%)求通解(Find General Solution)

(a)
$$y''' + 6y'' + 11y' + 6y = e^x$$

(b)
$$y'' - 2y' - 3y = 4x - 5 + 6xe^{2x}$$

Ans:

(a)

$$y_h = C_1 e^{-x} + C_2 e^{-2x} + C_3 e^{-3x}$$

$$y_p = e^{-2x} \int e^{3x} (e^{-2x} \int e^{2x} (e^{-x} \int e^x e^x dx) dx) dx$$

$$= \frac{1}{24} e^x$$

$$\Rightarrow y = C_1 e^{-x} + C_2 e^{-2x} + C_3 e^{-3x} + \frac{1}{24} e^x$$

(b)

$$y'' - 2y' - 3y = 0$$

$$\Rightarrow y_c = c_1 e^{-x} + c_2 e^{3x}$$

$$y_p = y_{p1} + y_{p2}$$

$$y_{p1} = Ax + B, y_{p2} = Cxe^{2x} + Ee^{2x}$$

$$y_p = Ax + B + Cxe^{2x} + Ee^{2x}$$

$$y_p'' - 2y_p' - 3y_p = -3Ax - 2A - 3B - 3Cxe^{2x} + (2C - 3E)e^{2x} = 4x - 5 + 6xe^{2x}$$

$$-3A = 4, -2A - 3B = -5, -3C = 6, 2C - 3E = 0$$

$$\Rightarrow y_p = \frac{-4}{3}x + \frac{23}{9} - 2xe^{2x} - \frac{4}{3}e^{2x}$$

$$y = y_c + y_p = c_1 e^{-x} + c_2 e^{3x} - \frac{4}{3}x + \frac{23}{9} - \left(2x + \frac{4}{3}\right)e^{2x}$$

8. (10%) $6y'' + 54y = 2\cos 3x + 3\sin 3x$ 分別用微分運算子法(Differential Operator)及變數變換法(Variation of Variable)求出 $y = y_h + y_p$

[微分運算子法]

$$6y'' + 54y = 2\cos 3x + 3\sin 3x$$

$$\Rightarrow y'' + 9y = \frac{1}{3}\cos 3x + \frac{1}{2}\sin 3x$$

$$\lambda^2 + 9 = 0 \quad \lambda = \pm 3i$$

$$y_h = C_1 \cos 3x + C_2 \sin 3x$$

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$$y_{p} = y_{p1} + y_{p2}$$

$$\Rightarrow y_{p1} = \frac{1}{3} \times \frac{1}{D^{2} + 3^{2}} \cos 3x$$

$$= \frac{1}{3} \lim_{\Delta \to \infty} \frac{1}{-(3 + \Delta)^{2} + 3^{2}} \cos(3 + \Delta)x$$

$$= \frac{1}{3} \lim_{\Delta \to \infty} \frac{1}{-2 \times 3 \times \Delta - \Delta^{2}} \cos(3 + \Delta)x$$

$$\left(\cot \frac{1}{2} + \cot \frac$$

$$\Rightarrow y_{p2} = \frac{1}{2} \times \frac{1}{-2 \times 3} \cos 3x = -\frac{1}{12} x \cos 3x$$

$$\Rightarrow y = y_{h} + y_{p} = C_{1} \cos 3x + C_{2} \sin 3x + \frac{1}{18} x \sin 3x - \frac{1}{12} x \cos 3x$$

[變數變換法]

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$$= \frac{-1}{9}\cos 3x(\frac{1}{6}\sin^2 3x) - \frac{1}{6}\cos 3x(\frac{1}{2}x - \frac{\sin 6x}{12}) + \frac{1}{9}\sin 3x(\frac{1}{2}x + \frac{\sin 6x}{12}) + \frac{1}{6}\sin 3x(\frac{-1}{6}\cos^2 3x)$$

$$= \frac{-1}{54}\cos 3x\sin^2 3x - \frac{1}{12}x\cos 3x + \frac{1}{72}\cos 3x\sin 6x + \frac{1}{18}x\sin 3x + \frac{1}{108}\sin 3x\sin 6x - \frac{1}{36}\sin 3x\cos^2 3x$$

$$= \frac{-1}{54}\cos 3x\sin^2 3x - \frac{1}{12}x\cos 3x + \frac{1}{36}\cos^2 3x\sin 3x + \frac{1}{18}x\sin 3x + \frac{1}{54}\sin^2 3x\cos 3x - \frac{1}{36}\sin 3x\cos^2 3x$$

$$(1) \qquad (2) \qquad (1) \qquad (2) \qquad (3) \qquad (2) \qquad (2) \qquad (4) \qquad (2) \qquad (4) \qquad (5) \qquad (5) \qquad (6) \qquad (6) \qquad (6) \qquad (6) \qquad (6) \qquad (6) \qquad (7) \qquad (7) \qquad (8) \qquad (8$$

9. (10%) 求通解(Find general solution)
$$\begin{cases} (a)y'' + 3y' + 2y = \cos x + x \\ (b)y'' + 8y' + 16y = 3e^{-4x} \end{cases}$$

(a)

$$\lambda^{2} + 3\lambda + 2 = 0$$

$$\lambda = -1, -2$$

$$y''_{p1} + 3y'_{p1} + 2y_{p1} = r_{1}(x) = \cos x$$

$$y''_{p2} + 3y'_{p2} + 2y_{p2} = r_{2}(x) = x$$

$$(y_{p1} + y_{p2})'' + 3(y_{p1} + y_{p2})' + 2(y_{p1} + y_{p2}) = r_{1}(x) + r_{2}(x)$$

$$y_{p} = y_{p1} + y_{p2}$$

$$y''_{p1} + 3y'_{p1} + 2y_{p1} = \cos x$$

$$(D^{2} + 3D + 2)y_{p1}(x) = \cos x$$

$$y_{p1}(x) = \frac{\cos x}{D^{2} + 3D + 2} \qquad (a = 1)$$

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$$L(D^{2})\cos ax = L(-a^{2})\cos ax$$

$$y_{p1}(x) = \frac{\cos x}{-1+3D+2} = \frac{\cos x}{3D+1}$$

$$= \frac{1-3D}{(1-3D)(1+3D)}\cos x$$

$$= \frac{1-3D}{1-9D^{2}}\cos x$$

$$= \frac{1-3D}{1-9(-1)}\cos x = \frac{1}{10}(1-3D)\cos x$$

$$= \frac{1}{10}\cos x + \frac{3}{10}\sin x$$

$$y''_{p2} + 3y'_{p2} + 2y_{p2} = x$$

$$(D^{2} + 3D + 2)y_{p2}(x) = x$$

$$y_{p2}(x) = \frac{x}{D^{2} + 3D + 2}$$

$$= \frac{x}{2\left(1 + \frac{D^{2} + 3D}{2}\right)}$$

$$= \frac{1}{2}\left(1 - \frac{D^{2} + 3D}{2} + \left(\frac{D^{2} + 3D}{2}\right)^{2} - \cdots\right)x$$

$$= \frac{1}{2}\left(x - \frac{3}{2}\right) = \frac{1}{2}x - \frac{3}{4}$$

$$y_{p} = y_{p1} + y_{p2} = \frac{1}{10}\cos x + \frac{3}{10}\sin x + \frac{1}{2}x - \frac{3}{4}$$

$$\Rightarrow y = y_{h} + y_{p} = C_{1}e^{-x} + C_{2}e^{-2x} + \frac{1}{10}\cos x + \frac{3}{10}\sin x + \frac{1}{2}x - \frac{3}{4}$$
(b)
$$\lambda = -4, -4$$

$$y_{h} = C_{1}e^{-4x} + C_{2}xe^{-4x}$$

$$(D+4)(D+4)y_{p} = 3e^{-4x}$$

$$I_{1} = e^{4x}, I_{2} = e^{4x}$$

$$y_{p} = I_{2}^{-1} \int I_{2}I_{1}^{-1} \int I_{1}rdxdx$$

$$y_{p} = e^{-4x} \int e^{4x}e^{-4x} \int e^{4x}3e^{-4x}dxdx$$

$$= e^{-4x} \int 3xdx$$

$$= e^{-4x} \int 3xdx$$

$$= \frac{3}{2}x^{2}e^{-4x}$$

$$\Rightarrow y = y_{h} + y_{p} = C_{1}e^{-4x} + C_{2}xe^{-4x} + \frac{3}{2}x^{2}e^{-4x}$$

$$\Rightarrow y = y_{h} + y_{p} = C_{1}e^{-4x} + C_{2}xe^{-4x} + \frac{3}{2}x^{2}e^{-4x}$$

$$\Rightarrow y = y_{h} + y_{p} = C_{1}e^{-4x} + C_{2}xe^{-4x} + \frac{3}{2}x^{2}e^{-4x}$$

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10.
$$(16\%) x^2 y'' - xy' - 3y = 4x$$

用 4 個方法求出 $y = y_h + y_p$

(未定係數法(Undermined Coefficient),降階法(reduction of Order)),微分運算子法(Differential Operator)及變數變換法(Variation of Variable))
Ans:

[未定係數法]

$$y''_p - 2y'_p - 3y_p = 4e^t$$

$$y_p = Ae^t$$

$$y'_p = Ae^t$$

$$y''_p = Ae^t$$

$$Ae^t - 2Ae^t - 3Ae^t = 4e^t$$

$$\Rightarrow -4Ae^t = 4e^t$$

$$\Rightarrow A = -1$$

$$y_p = -e^t = -x$$

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[降階法]

$$(\wp^{2} - 2\wp - 3)y_{p} = 4e^{t}$$

$$(\wp - 3)(\wp + 1)y_{p} = 4e^{t}, z(t) = (\wp + 1)y_{p}$$

$$z'(t) - 3z(t) = 4e^{t}$$

$$z_{0}(t) = I_{1}^{-1} \int I_{1}rdt$$

$$I_{1} = e^{-3t}, r = 4e^{t}$$

$$(\wp + 1)y_{p} = z_{p} = I_{1}^{-1} \int I_{1}rdt$$

$$y_{p} + y_{p} = I_{1}^{-1} \int I_{1}rdt$$

$$y_{p} = CI_{2}^{-1} + I_{2}^{-1} \int I_{2}r'dt$$

$$I_{2} = e^{t}$$

$$r' = I_{1}^{-1} \int I_{1}rdt$$

$$y_{p} = I_{2}^{-1} \int I_{2}I_{1}^{-1} \int I_{1}rdtdt$$

$$= e^{-t} \int e^{t}e^{3t} \int e^{-3t} 4e^{t} dtdt$$

$$= e^{-t} (-1)e^{2t} = -e^{t} = -x$$
[微分運算子法]
$$(\wp^{2} - 2\wp - 3) = 4e^{t}$$

$$y_{p} = \frac{1}{\wp^{2} - 2\wp - 3} * 4e^{t}$$

$$= \frac{1}{1 - 2 - 3} 4e^{t} = -e^{t} = -x$$

[變數變換法]

$$y_{1} = e^{3t}, y_{2} = e^{-t}$$

$$w(y_{1}, y_{2}) = \begin{vmatrix} e^{3t} & e^{-t} \\ 3e^{3t} & -e^{-t} \end{vmatrix} = -4e^{2t}$$

$$y_{p} = e^{3t} \int \frac{-4e^{t} * e^{-t}}{-4e^{2t}} dt + e^{-t} \int \frac{e^{3t} * 4e^{t}}{-4e^{2t}} dt$$

$$= e^{3t} \int e^{-2t} dt + e^{-t} \int -e^{2t} dt$$

$$= e^{3t} \left(\frac{-1}{2} e^{-2t} \right) + e^{-t} \left(-\frac{1}{2} e^{2t} \right) = \frac{-1}{2} e^{t} - \frac{1}{2} e^{t} = -e^{t} = -x$$

$$\Rightarrow y = y_{h} + y_{p} = C_{1} e^{3t} + C_{2} e^{-t} - x$$