

國立臺灣科技大學答案卷

National Taiwan University of Science and Technology Answer Sheet

姓名/Name

學號/Student ID

班級/Class

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科目/Course title 工程數學

評分 Score	教師簽章 Signature of Lecturer
94	

記分欄

從此處開始寫起。試卷用紙務須節用，非經主試認可不得續用其他紙張作答。/Please write from here.

1.

+10

$$y'' + 2y' + 4y = 0, \quad y(0) = 2, \quad y'(0) = 1$$

$$y = e^{\lambda x} \Rightarrow \lambda^2 + 2\lambda + 4 = 0 \Rightarrow \lambda = \frac{-2 \pm \sqrt{4 - 16}}{2} = -1 \pm \sqrt{3}i$$

$$\lambda_1 = e^{-x} \cos(\sqrt{3}x), \quad \lambda_2 = e^{-x} \sin(\sqrt{3}x)$$

$$\Rightarrow y_h = C_1 e^{-x} \cos(\sqrt{3}x) + C_2 e^{-x} \sin(\sqrt{3}x) \quad (1)$$

$$y'_h = -C_1 e^{-x} \cos(\sqrt{3}x) - C_1 e^{-x} \sqrt{3} \sin(\sqrt{3}x) - C_2 e^{-x} \sin(\sqrt{3}x) + C_2 e^{-x} \sqrt{3} \cos(\sqrt{3}x) \quad (2)$$

subs. $\begin{cases} x=0 \\ y=2 \end{cases}$ into (1):

$$2 = C_1 \cdot 1 \cdot \cos(0) + C_2 \cdot 1 \cdot \sin(0) \Rightarrow C_1 = 2$$

subs. $\begin{cases} x=0 \\ y'=1 \end{cases}$ into (2):

$$1 = -C_1 + \sqrt{3}C_2$$

$$\Rightarrow -2 + \sqrt{3}C_2 = 1 \Rightarrow C_2 = \frac{3}{\sqrt{3}} = \sqrt{3}$$

\Rightarrow The solution of the initial problem is:

$$y_h = 2 \cdot e^{-x} \cos(\sqrt{3}x) + \sqrt{3} \cdot e^{-x} \sin(\sqrt{3}x)$$

2. (A)

+5

$$2x^2 y'' - 10xy' + 21y = 0 \Rightarrow x^2 y'' - 5xy' + \frac{21}{2}y = 0$$

$$x = e^t \Rightarrow y'' - 6y' + \frac{21}{2}y = 0$$

$$\Rightarrow y'' - 6y' + \frac{21}{2}y = 0 \Rightarrow \lambda^2 - 6\lambda + \frac{21}{2} = 0 \Rightarrow \lambda = \frac{6 \pm \sqrt{36 - 42}}{2} = 3 \pm \frac{\sqrt{2}}{2}i$$

$$\Rightarrow y_h(t) = C_1 e^{(3 + \frac{\sqrt{2}}{2}i)t} + C_2 e^{(3 - \frac{\sqrt{2}}{2}i)t}$$

The general solution is

$$y_h(x) = C_1 x^{\frac{3}{2}} \cos\left(\frac{\sqrt{2}}{2} \ln x\right) + C_2 x^{\frac{3}{2}} \sin\left(\frac{\sqrt{2}}{2} \ln x\right)$$

3. (B)

$$y'' + 2y' + 2y = 5e^x \quad (1)$$

1. Find y_h :

$$y = e^{\lambda x} \Rightarrow \lambda^2 + 2\lambda + 2 = 0 \Rightarrow \lambda = \frac{-2 \pm \sqrt{4 - 8}}{2} = -1 \pm i$$

$$\Rightarrow y_h = C_1 e^{-x} \cos x + C_2 e^{-x} \sin x$$

The general solution is:

$$y = y_h + y_p = C_1 e^{-x} \cos x + C_2 e^{-x} \sin x + \frac{1}{10} e^{6x}$$

2. Find y_p :

$$\text{Let } y_p = Ae^{6x}, \quad y'_p = 6Ae^{6x}, \quad y''_p = 36Ae^{6x}$$

$$\text{subs. } \begin{cases} y_p \\ y'_p \\ y''_p \end{cases} \text{ into (1):}$$

$$36Ae^{6x} + 12Ae^{6x} + 2Ae^{6x} = 5e^{6x} \Rightarrow A = \frac{5}{50} = \frac{1}{10}$$

$$\Rightarrow y_p = \frac{1}{10} e^{6x}$$

Euler's Equation

Cauchy-Euler DE:
 $y'' + Ay' + By = 0$

Definition

Procedure for the Solution

Let $x = e^t$, $\ln(x) = t$
 $y(x) = y(t) = Y(t)$
 $y'(x) = \frac{dY}{dt} \cdot \frac{dt}{dx} = \frac{dY}{dt} \cdot \frac{1}{x} \Rightarrow x y'(x) = Y'(t)$
 $y''(x) = \frac{d}{dx} \left(\frac{dY}{dt} \cdot \frac{1}{x} \right) = \frac{d}{dt} \left(\frac{dY}{dt} \cdot \frac{1}{x} \right) \cdot \frac{dt}{dx} = \left[\frac{d^2 Y}{dt^2} \cdot \frac{1}{x} - \frac{dY}{dt} \cdot \frac{1}{x^2} \right] \cdot \frac{1}{x}$

$\Rightarrow x^2 y'' + x y' = Y''$

$\Rightarrow x^2 y'' + x y' + B y = 0 \Rightarrow Y'' + B Y = 0$

$\Rightarrow Y(t) = C_1 e^{\lambda t} + C_2 e^{\mu t}$

$\Rightarrow y(x) = C_1 x^{\lambda} + C_2 x^{\mu}$

$\Rightarrow y(x) = C_1 x^{\frac{3}{2}} \cos\left(\frac{\sqrt{2}}{2} \ln x\right) + C_2 x^{\frac{3}{2}} \sin\left(\frac{\sqrt{2}}{2} \ln x\right)$

$\Rightarrow y(x) = C_1 x^{\frac{3}{2}} \cos\left(\frac{\sqrt{2}}{2} \ln x\right) + C_2 x^{\frac{3}{2}} \sin\left(\frac{\sqrt{2}}{2} \ln x\right)$

$\Rightarrow y(x) = C_1 x^{\frac{3}{2}} \cos\left(\frac{\sqrt{2}}{2} \ln x\right) + C_2 x^{\frac{3}{2}} \sin\left(\frac{\sqrt{2}}{2} \ln x\right)$

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$\Rightarrow y(x) = C_1 x^{\frac{3}{2}} \cos\left(\frac{\sqrt{2}}{2} \ln x\right) + C_2 x^{\frac{3}{2}} \sin\left(\frac{\sqrt{2}}{2} \ln x\right)$

3. (A) $x^2 y'' - 3xy' + 4y = 0, y(1) = 5, y'(1) = 2$

+9 $\Rightarrow y = e^{2x} \Rightarrow y'' - 4y' + 4y = 0 \Rightarrow \lambda^2 - 4\lambda + 4 = (\lambda - 2)^2 = 0 \Rightarrow \lambda = 2$ (重根) $\Rightarrow \begin{cases} y_1 = e^{2x} \\ y_2 = x e^{2x} \end{cases}$ by reduction of order

$\Rightarrow y_h = C_1 e^{2x} + C_2 x e^{2x} \xrightarrow{\text{subs. } \begin{cases} y=5 \\ y'=2 \end{cases}} 5 = C_1$

$y_h' = C_1 2x + C_2 x + 2C_2 x \cdot \ln x \xrightarrow{\text{subs. } \begin{cases} y'=2 \\ x=1 \end{cases}} 2 = 10 + C_2 \Rightarrow C_2 = -8$

The solution of the initial problem is:

$y = 5x^2 - 8x^2(\ln x)$ #3(A)

3. (B) $y'' - 2y' + y = e^x \sin 3x, y(0) = 1, y'(0) = 1$

1. Find y_h :

$y'' - 2y' + y = 0$

+9 $\Rightarrow y = e^x \Rightarrow \lambda^2 - 2\lambda + 1 = 0 \Rightarrow (\lambda - 1)^2 = 0 \Rightarrow \lambda = 1$ (重根) $\Rightarrow \begin{cases} y_1 = e^x \\ y_2 = x e^x \end{cases}$ by reduction of order $\Rightarrow y_h = C_1 e^x + C_2 x e^x$

2. Find y_p :

$w(x) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} e^x & x e^x \\ e^x & e^x + x e^x \end{vmatrix} = e^x + x e^x - x e^x = e^x$

$\frac{u_1}{x} \quad \frac{v_1}{\sin 3x}$
 \downarrow
 $\rightarrow -\frac{1}{3} \cos(3x)$

Let $y_p = u y_1 + v y_2$:

$u' = -\frac{y_2 f(x)}{w(x)} = -\frac{x e^x \cdot e^x \sin 3x}{e^x} = -x \sin 3x \Rightarrow u = -\int x \sin 3x dx = -\left[-\frac{1}{3} \cos(3x) \cdot x + \frac{1}{3} \int \cos(3x) dx \right]$

$v' = \frac{y_1 f(x)}{w(x)} = \frac{e^x \cdot e^x \sin 3x}{e^x} = \sin 3x \Rightarrow v = \int \sin 3x dx = -\frac{1}{3} \cos 3x$

$\Rightarrow y_p = \left[\frac{1}{3} x \cos(3x) - \frac{1}{9} \sin(3x) \right] \cdot e^x - \frac{1}{3} \cos(3x) \cdot x \cdot e^x - \frac{1}{9} e^x \sin(3x)$

$\Rightarrow y = y_h + y_p = C_1 e^x + C_2 x e^x - \frac{1}{9} e^x \sin(3x)$ (1)

$y' = C_1 e^x + C_2 e^x + C_2 x e^x - \frac{1}{9} e^x \sin(3x) - \frac{1}{9} e^x \cdot 3 \cdot \cos(3x)$ (2)

Subs. $\begin{cases} y=1 \\ x=0 \end{cases}$ into (1):

$1 = C_1 + \left(-\frac{1}{9}\right) \cdot 0 \Rightarrow C_1 = 1$

Subs. $\begin{cases} y'=1 \\ x=0 \end{cases}$ into (2):

$1 = C_1 + C_2 + \left(-\frac{1}{3}\right) \cdot 1 \cdot 1 \Rightarrow C_1 + C_2 = \frac{4}{3} \xrightarrow{C_1=1} C_2 = \frac{1}{3}$

The solution of the initial problem is:

$y = e^x + \frac{1}{3} x e^x - \frac{1}{9} e^x \sin(3x)$ #3(B)

9. $y'' + 3y' + 2.5y = -10 \cdot e^{1.5x} \quad (1)$

+25

(A) Find y_h :

$$y'' + 3y' + 2.5y = 0 \Rightarrow \lambda^2 + 3\lambda + (1.5)^2 = 0 \Rightarrow \lambda = -1.5 \text{ (重根)}$$

$$\Rightarrow \begin{cases} y_1 = e^{-1.5x} \\ y_2 = x e^{-1.5x} \end{cases} \downarrow \text{by reduction of order} \Rightarrow \boxed{y_h = C_1 e^{-1.5x} + C_2 x e^{-1.5x}} \quad \#4(A)$$

(B) Find y_p using the Method of Undetermined Coefficients:

$$\text{let } y_p = A x^2 e^{-1.5x}$$

$$y_p' = 2Ax \cdot e^{-1.5x} + A x^2 \cdot (-1.5) e^{-1.5x} = (2Ax - 1.5Ax^2) e^{-1.5x}$$

$$y_p'' = (2A - 3Ax) e^{-1.5x} - 1.5(2Ax - 1.5Ax^2) e^{-1.5x}$$

$$\text{subs. } \begin{cases} y_p \\ y_p' \\ y_p'' \end{cases} \text{ into (1):}$$

-3-3

$$(\cancel{2A - 3Ax}) e^{-1.5x} + (\cancel{3Ax} + \cancel{2.5Ax^2}) e^{-1.5x} + (\cancel{6Ax - 4.5Ax^2} + \cancel{2.5Ax^2}) e^{-1.5x} = -10 \cdot e^{-1.5x}$$

$$2A = -10 \Rightarrow A = -5$$

$$\Rightarrow \boxed{y_p = -5x^2 e^{-1.5x}} \quad \#4(B)$$

The general solution is:

$$\boxed{y = y_h + y_p = C_1 e^{-1.5x} + C_2 x e^{-1.5x} - 5x^2 e^{-1.5x}} \quad \#4(C)$$

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5. $x^2 y'' - 2x y' + 2y = \sin(x^{-1}) \quad (2)$

+8

(A) Find y_h :

$$x^2 y'' - 2x y' + 2y = 0 \xrightarrow{y = e^{\lambda x}} \lambda^2 - 3\lambda + 2 = 0 \Rightarrow \lambda = 1 \text{ or } 2 \Rightarrow \boxed{y_h = C_1 x + C_2 x^2} \quad \#5(A)$$

+9

(B) Find y_p using the Method of Variation of Parameters:

$$\text{let } y_p = u y_1 + v y_2$$

$$w(x) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} x & x^2 \\ 1 & 2x \end{vmatrix} = 2x^2 - x^2 = x^2$$

$$u' = \frac{-y_2 f(x)}{w(x)} = \frac{-x^2 \cdot \sin(x^{-1})}{x^2} = -\sin(x^{-1}) \Rightarrow u = -\int \sin(\frac{1}{x}) dx$$

$$v' = \frac{y_1 f(x)}{w(x)} = \frac{x \cdot \sin(x^{-1})}{x^2} = \frac{\sin(x^{-1})}{x} \Rightarrow v = \int \frac{1}{x} \cdot \sin(\frac{1}{x}) dx$$

$$\Rightarrow \boxed{y_p = -x \left[\int \sin(\frac{1}{x}) dx \right] + x^2 \left[\int \frac{1}{x} \sin(\frac{1}{x}) dx \right]} \quad \#5(B)$$

+6

The general solution is:

$$\boxed{y = y_h + y_p = C_1 x + C_2 x^2 - x \left[\int \sin(\frac{1}{x}) dx \right] + x^2 \left[\int \frac{1}{x} \sin(\frac{1}{x}) dx \right]} \quad \#5(C)$$

$$\Rightarrow b=0 \Rightarrow A \frac{b}{2} = 0(x)$$

6. Given a second order homogeneous differential equation $y'' + Ay' + By = 0$ and one of its solution $y_1 = e^{-\frac{Ax}{2}}$. Suppose $A^2 - 4B = 0$. Show that $y_2 = x \cdot e^{-\frac{Ax}{2}}$ is another solution:

By reduction of order:

$$\text{Let } y_2 = u y_1 = u e^{-\frac{Ax}{2}}$$

$$y_2' = u' \cdot e^{-\frac{Ax}{2}} - \frac{A}{2} \cdot u \cdot e^{-\frac{Ax}{2}}$$

$$y_2'' = u'' \cdot e^{-\frac{Ax}{2}} - \frac{A}{2} \cdot u' \cdot e^{-\frac{Ax}{2}} + u' \left(-\frac{A}{2}\right) \cdot e^{-\frac{Ax}{2}} + \frac{A^2}{4} \cdot u \cdot e^{-\frac{Ax}{2}}$$

Subs. $\begin{cases} y_2 \\ y_2' \\ y_2'' \end{cases}$ into (1):

$$u'' \cdot \cancel{e^{-\frac{Ax}{2}}} - A \cdot u' \cdot \cancel{e^{-\frac{Ax}{2}}} + \frac{A^2}{4} \cdot u \cdot \cancel{e^{-\frac{Ax}{2}}} + A \left(u' \cdot \cancel{e^{-\frac{Ax}{2}}} - \frac{A}{2} \cdot u \cdot \cancel{e^{-\frac{Ax}{2}}} \right) + B u \cdot \cancel{e^{-\frac{Ax}{2}}} = 0$$

$$\Rightarrow u'' - \cancel{A} u' + \frac{A^2}{4} \cdot u + \cancel{A} u' - \frac{A^2}{2} \cdot u + B u = 0$$

$$\Rightarrow u'' + \frac{4B - A^2}{4} \cdot u = 0 \quad \because$$

$$\Rightarrow u'' = 0 \Rightarrow \begin{matrix} u' = c \\ u = cx + d \end{matrix} \xrightarrow[c \neq 0]{c=1} u = x$$

$$\Rightarrow \boxed{y_2 = u y_1 = x \cdot e^{-\frac{Ax}{2}}} \quad \#6$$

5 $x^2 y'' - 2x y' + 2y = \sin(x^{-1})$

$\xrightarrow{x=e^t} Y'' - 3Y' + 2Y = \sin(e^{-t})$

1. Find Y_h :

$\xrightarrow{Y=e^{\lambda t}} \lambda^2 - 3\lambda + 2 = 0 \xrightarrow{X^{-1}} \lambda = 1 \text{ or } 2 \Rightarrow Y_h = C_1 e^t + C_2 e^{2t} \Rightarrow \boxed{Y_h(x) = C_1 x + C_2 x^2}$ #5(A)

2. Find Y_p using the Method of Variation of Parameter.

$w(x) = \begin{vmatrix} e^t & e^{2t} \\ e^t & 2e^{2t} \end{vmatrix} = 2e^{3t} - e^{3t} = e^{3t}$

let $Y_p = uY_1 + vY_2$:

$u' = \frac{-e^t \sin(e^{-t})}{e^{3t}} = -e^{-t} \cdot \sin(e^{-t})$

$v' = \frac{e^t \cdot \sin(e^{-t})}{e^{3t}} = e^{-2t} \cdot \sin(e^{-t})$

$u = \int -e^{-t} \cdot \sin(e^{-t}) dt \quad \frac{u=e^{-t}}{du=-e^{-t} dt} \quad \int \sin(u) du = -\cos(e^{-t})$

$v = \int e^{-2t} \cdot \sin(e^{-t}) dt \quad \frac{u=e^{-t}}{du=-e^{-t} dt} \quad - \int \underbrace{e^{-t}}_{u_1} \underbrace{\sin(u)}_{dv_1} du$

$\frac{du_1=du}{v_1=-\cos u} - [-u \cdot \cos u + \int \cos u du] = u \cdot \cos u - \sin u = e^{-t} \cdot \cos(e^{-t}) - \sin(e^{-t})$

$\Rightarrow Y_p = \cancel{-\cos(e^{-t}) \cdot e^t} + (\cancel{e^{-t} \cdot \cos(e^{-t})} - \sin(e^{-t})) \cdot e^{2t} = -e^{2t} \cdot \sin(e^{-t})$

$t = \ln x \Rightarrow \boxed{Y_p(x) = -x^2 \cdot \sin(\frac{1}{x})}$ #5(B)

The general solution is:

$\boxed{Y = Y_h + Y_p = C_1 x + C_2 x^2 - x^2 \cdot \sin(\frac{1}{x})}$ #5(C)