## Department of Electrical Engineering, National Taiwan University

## **Engineering Mathematics-Differential Engineering, 2011, Fall**

## Final Examination

2012/01/11 Wednesday, 10:20-12:10

1. (6 scores) Solve the following differential equation using Laplace transform

$$x'' - 3x' + 2x = 100\delta(t - 3);$$
  $x(0) = 4,$   $x'(0) = 0$ 

2. (6 scores) Find the inverse Laplace transform for the following equation

$$\frac{1}{s} \tanh s$$

(Hint: recall that 
$$\tanh x = \frac{e^x - e^{-x}}{e^x + e^{-x}}$$
 and  $\frac{1}{1+x} = 1 - x + x^2 - x^3 + \cdots$ )

3. (6 scores) Solve x(t) from the following differential equation with the input f(t) is a square wave

$$x'' + x = f(t);$$
  $x(0) = x'(0) = 1;$   $f(t) = \begin{cases} 1, & 2n < t < 2n + 1, & n = 0, 1, 2, 3, \dots \\ 0, & 2n + 1 < t < 2n + 2, & n = 0, 1, 2, 3, \dots \end{cases}$ 

4. (6 scores) Find the Laplace transform of x(t) from the following integral equation

$$x(t) - 1 - 3t + 25 \int_{0}^{t} \int_{0}^{\tau} x(h) dh d\tau = \int_{0}^{t} \int_{0}^{\tau} e^{4h} \sin(5h) dh d\tau; \quad 0 \le t \le \infty$$

- 5. (3 scores) Find an example that f(t) is of exponential order but df/dt is not.
- 6. (3 scores) Find the Laplace transform of

$$\int_{0}^{t} \cosh 3(t-\tau)d\tau$$

7. (9 scores) Use the Fourier transform (or the Fourier cosine transform, Fourier sine transform) to solve

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0; \qquad x > 0, \qquad 0 < y < \pi,$$

$$u(0,y) = 1,$$
  $u(x, 0) = 1,$   $u(x, \pi) = \bar{e}^x.$ 

8. (26 scores) Solve the following PDEs.

(a) 
$$y \frac{\partial u}{\partial x} + x \frac{\partial u}{\partial y} = 0$$
 (8 scores)

(b) 
$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2}$$

$$u(0t, \Rightarrow u(2,t) = 0,$$
  $u(x,0) = \sin\left(\frac{\pi}{2}x\right),$   $\frac{\partial}{\partial t}u(x,t)\Big|_{t=0} = 1.$ 

(9 scores)

(c) 
$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

$$u(0,y) \neq f(y), \qquad u(2,y) = h(y), \qquad u(x,0) = 0, \qquad u(x,3) = 0$$
(Express the solution in terms of  $f(y)$  and  $h(y)$ ) (9 scores)

9. (10 scores) Using Fourier cosine series to solve the following DE,

$$\frac{1}{4}x'' + 12x = f(t), \quad x(0) = 1, \quad x'(0) = 0$$

$$f(t) = 2\pi t - t^2, \quad 0 < t < 2\pi; \quad f(t + 2\pi) = f(t)$$

10. (10 scores) Using Fourier series of f(t) to show that

$$f(t) = \begin{cases} 0, & -\pi < t < 0 \\ \sin t, & 0 \le t < \pi \end{cases}$$
$$\frac{\pi}{4} = \frac{1}{2} + \frac{1}{1 \cdot 3} - \frac{1}{3 \cdot 5} + \frac{1}{5 \cdot 7} - \frac{1}{7 \cdot 9} + \cdots$$

- 11. (10 scores) Using  $y = x^{1/2}w(t)$  and  $t = \frac{2}{3}\alpha x^{3/2}$  to show the general solution of Airy's DE  $y'' + \alpha^2 xy = 0$ , x > 0 can be expressed in terms of Bessel functions.
- 12. (5 scores) Use the method of Frobenius to obtain the general solution of DE xy'' xy' + 7 = 0 on  $(0, \infty)$ .
- 期末考成績預計公告時間:1/16(一)中午12:00公告於二館助教公布欄
- 期末考預計看考卷時間:1/16(一)下午13:00-15:00在博理113教室
- 如有更改,將另行公告於二館助教公布欄與ptt 電機系功課板,請各位同學 密切注意。
- 祝各位學弟妹期末考順利,新年快樂!

國立台灣大學電機工程學系 網路與多媒體 兼任 工程數學-微分方程/機率與統計 專任助教 趙式隆 敬上