

1. Determine constants,  $a, b, \dots, f$ , so that the function  $y_0(t) = a$ ,  $y_1(t) = b + c t$ ,  $y_2(t) = d + e t + f t^2$  form an orthonormal set on the interval  $0 \leq t \leq 1$ . (20%)

2. Using the Laplace transformation, solve the initial value problem

$$\begin{aligned}\frac{dt_1}{dx} &= 2t_1 - 3t_2 \\ \frac{dt_2}{dx} &= t_2 - 2t_1 \\ t_1(0) &= 8, t_2(0) = 3\end{aligned}$$

What are the characteristic equation and the eigenvalues of the problem? Explain whether the problem is stable or not. (15%)

3. The microbial growth is described by the logistic equation

$$\frac{dx(t)}{dt} = \mu_m \left( 1 - \frac{x(t)}{x_m} \right) x(t)$$

where  $\mu_m$  is the maximum specific growth rate ( $\text{h}^{-1}$ ) and  $x_m$  is the maximum attainable biomass concentration ( $\text{g/L}$ ). Both factors are constants. Find the biomass concentration  $x(t)$  as a function of time  $t$  if the initial biomass concentration is set as  $x_0$ . What is the biomass concentration when the time approaches to infinity? (15%)

4. The method of Gauss-Jordan elimination is to get an inverse of a square matrix  $\mathbf{A}$  from the augmented matrix  $[\mathbf{A} \mid \mathbf{I}]$  to  $[\mathbf{I} \mid \mathbf{K}]$ . Prove  $\mathbf{K}$  is the inverse of matrix  $\mathbf{A}$ .

(10%)

5. Suppose  $x, y, z$  are functions of variables  $q_1, q_2, q_3$ . Let  $\bar{u}_i$  be a unit vector in the direction of increasing  $q_i$ . In any orthogonal coordinates,

(i) prove that the divergence of  $\bar{F}$  can be expressed as

$$\nabla \cdot \bar{F}(q_1, q_2, q_3) = \frac{1}{h_1 h_2 h_3} \left[ \frac{\partial}{\partial q_1} (F_1 h_2 h_3) + \frac{\partial}{\partial q_2} (F_2 h_1 h_3) + \frac{\partial}{\partial q_3} (F_3 h_1 h_2) \right],$$

where  $\bar{F}(q_1, q_2, q_3) = F_1(q_1, q_2, q_3)\bar{u}_1 + F_2(q_1, q_2, q_3)\bar{u}_2 + F_3(q_1, q_2, q_3)\bar{u}_3$

$$h_1 = \sqrt{\left(\frac{\partial x}{\partial q_1}\right)^2 + \left(\frac{\partial y}{\partial q_1}\right)^2 + \left(\frac{\partial z}{\partial q_1}\right)^2}, h_2 = \sqrt{\left(\frac{\partial x}{\partial q_2}\right)^2 + \left(\frac{\partial y}{\partial q_2}\right)^2 + \left(\frac{\partial z}{\partial q_2}\right)^2},$$

$$h_3 = \sqrt{\left(\frac{\partial x}{\partial q_3}\right)^2 + \left(\frac{\partial y}{\partial q_3}\right)^2 + \left(\frac{\partial z}{\partial q_3}\right)^2} \quad (10\%)$$

- (ii) Show the divergence becomes  $\nabla \cdot \bar{F}(r, \theta, z) = \frac{1}{r} \frac{\partial}{\partial r}(rF_r) + \frac{1}{r} \frac{\partial F_\theta}{\partial \theta} + \frac{\partial F_z}{\partial z}$  in cylindrical coordinates. (5%) (Hint:  $x = r \cos \theta, y = r \sin \theta, z = z$ )

6. The vibration of an elastic string of length  $L$ , fastened at the ends, picked up at time zero to assume the configuration of the graph of  $y = g(x)$ , and released from rest.

- (i) Prove the governing equation is the wave function,

$$\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2}, \quad 0 < x < L, t > 0, \text{ where } c^2 \text{ is a constant.} \quad (10\%)$$

- (ii) Solve the differential equation. (15%)