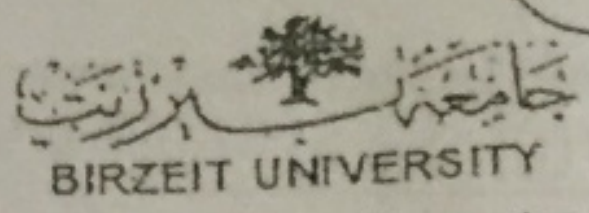


94



BIRZEIT UNIVERSITY
Mathematics Department
Math 331

Final Exam /2006/07- 1st.Semester

~~Student name:~~ ~~_____~~

~~Student no.:~~ ~~_____~~

Part One (choose the most correct answer)

(1) Find m such that y^m is an integrating factor of the ODE:

$$-2xy + (2x^2 + y) \frac{dy}{dx} = 0$$

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

$$Q(y) = \frac{4x + 2x}{-2xy} = \frac{6x}{-2xy}$$

- (a) -2
- (b) 2
- (c) 3
- (d) -3
- (e) None of the above.

$$M(y) = \int \frac{3}{y} dy = -3 \ln y$$

(2) Indicate the type of the following differential equation:

$$\sqrt{x+y} + \frac{dy}{dx} = 0$$

- (a) Exact
- (b) Linear
- (c) Separable
- (d) Homogeneous
- (e) None of the above

Table of Laplace Transforms

$f(t) = \mathcal{L}^{-1}\{F(s)\}$

$F(s) = \mathcal{L}\{f(t)\}$

$f(t) = \mathcal{L}^{-1}\{F(s)\}$

$F(s) = \mathcal{L}\{f(t)\}$

1. 1	$\frac{1}{s}$	2. e^{at}	$\frac{1}{s-a}$
3. $t^n, n=1,2,3,\dots$	$\frac{n!}{s^{n+1}}$	4. $t^p, p > -1$	$\frac{\Gamma(p+1)}{s^{p+1}}$
5. \sqrt{t}	$\frac{\sqrt{\pi}}{2s^{3/2}}$	6. $t^{n+1/2}, n=1,2,3,\dots$	$\frac{1 \cdot 3 \cdot 5 \dots (2n-1) \sqrt{\pi}}{2^n s^{n+1/2}}$
7. $\sin(at)$	$\frac{a}{s^2+a^2}$	8. $\cos(at)$	$\frac{s}{s^2+a^2}$
9. $t \sin(at)$	$\frac{2as}{(s^2+a^2)^2}$	10. $t \cos(at)$	$\frac{s^2-a^2}{(s^2+a^2)^2}$
11. $\sin(at) - at \cos(at)$	$\frac{2a^3}{(s^2+a^2)^2}$	12. $\sin(at) + at \cos(at)$	$\frac{2as^2}{(s^2+a^2)^2}$
13. $\cos(at) - at \sin(at)$	$\frac{s(s^2-a^2)}{(s^2+a^2)^2}$	14. $\cos(at) + at \sin(at)$	$\frac{s(s^2+3a^2)}{(s^2+a^2)^2}$
15. $\sin(at+b)$	$\frac{s \sin(b) + a \cos(b)}{s^2+a^2}$	16. $\cos(at+b)$	$\frac{s \cos(b) - a \sin(b)}{s^2+a^2}$
17. $\sinh(at)$	$\frac{a}{s^2-a^2}$	18. $\cosh(at)$	$\frac{s}{s^2-a^2}$
19. $e^{at} \sin(bt)$	$\frac{b}{(s-a)^2+b^2}$	20. $e^{at} \cos(bt)$	$\frac{s-a}{(s-a)^2+b^2}$
21. $e^{at} \sinh(bt)$	$\frac{b}{(s-a)^2-b^2}$	22. $e^{at} \cosh(bt)$	$\frac{s-a}{(s-a)^2-b^2}$
23. $t^n e^{at}, n=1,2,3,\dots$	$\frac{n!}{(s-a)^{n+1}}$	24. $f(ct)$	$\frac{1}{c} F\left(\frac{s}{c}\right)$
25. $u_c(t) = u(t-c)$ Heaviside Function	$\frac{e^{-cs}}{s}$	26. $\delta(t-c)$ Dirac Delta Function	e^{-cs}
27. $u_c(t) f(t-c)$	$e^{-cs} F(s)$	28. $u_c(t) g(t)$	$e^{-cs} \mathcal{L}\{g(t+c)\}$
29. $e^{at} f(t)$	$F(s-c)$	30. $t^n f(t), n=1,2,3,\dots$	$(-1)^n F^{(n)}(s)$
31. $\int_t^\infty f(u) du$	$\int_s^\infty F(u) du$	32. $\int_0^t f(v) dv$	$\frac{F(s)}{s}$
33. $\int_0^t f(t-\tau) g(\tau) d\tau$	$F(s)G(s)$	34. $f(t+T) = f(t)$	$\frac{\int_0^T e^{-st} f(t) dt}{1-e^{-sT}}$
35. $f'(t)$	$sF(s) - f(0)$	36. $f''(t)$	$s^2 F(s) - sf(0) - f'(0)$
37. $f^{(n)}(t)$	$s^n F(s) - s^{n-1} f(0) - s^{n-2} f'(0) - \dots - sf^{(n-2)}(0) - f^{(n-1)}(0)$		

QUESTION THREE: [18 points]

Consider the system:

$$\frac{dx}{dt} = 3x - y + \sin t$$

$$\frac{dy}{dt} = -x + 3y + \cos t$$

(a) Write the system in matrix form $\frac{dX}{dt} = AX + B(t)$

(b) Find the general solution of the homogeneous system:

$$\frac{dx}{dt} = 3x - y$$

$$\frac{dy}{dt} = -x + 3y$$

(c) Find by the method of undetermined coefficient a particular solution of the non-homogeneous system.

QUESTION TWO: [15 points]

Find the solution to the initial value problem:

$$t^2 \frac{d^2 y}{dt^2} - 2y = t^2, \quad y(1) = 3, \quad y'(1) = -1.$$

14. Given the initial value problem:

$$y'' + xy' - 2y = 0, \quad y(1) = 1, \quad y'(1) = 2.$$

The problem has a unique solution of the form $y = \sum_{n=1}^{\infty} a_n (x-1)^n$ valid for

$|x-1| < R$ where a_0, a_1 and R are given by:

(a) $a_0 = a_1 = 1; R = \infty$

(b) $a_0 = a_1 = 1; R = 1$

(c) $a_0 = 1, a_1 = 2; R = \infty$

(d) $a_0 = 1, a_1 = 2; R = 1$

15. Given the initial value problem:

$$y'' + xy' - 2y = 0, \quad y(1) = 1, \quad y'(1) = 2.$$

The problem has a unique solution of the form $y = \sum_{n=1}^{\infty} a_n (x-1)^n$ valid for

$|x-1| < R$ with coefficients a_2, a_3 given by:

(a) $a_2 = 1, a_3 = 0$

(b) $a_2 = \frac{1}{2}, a_3 = \frac{1}{6}$

(c) $a_2 = 0, a_3 = \frac{1}{3}$

(d) $a_2 = 1, a_3 = \frac{1}{6}$

16. Solve the initial value problem

$$\frac{d^2 y}{dt^2} \frac{dy}{dt} = 3, \quad y(1) = 1, \quad y'(1) = 1.$$

Then compute $y(5)$.

(a) 117/9

(b) 125/9

(c) 133/9

(d) 107/9

17. The differential equation

$$(12y^2 + 9xy) + (18xy + 6x^2) \frac{dy}{dx} = 0$$

has an integrating factor $\mu = x^p y^q$. Find p and q .

(a) $p = 1, q = 2$

(b) $p = 2, q = 2$

(c) $p = 1, q = 1$

(d) $p = 2, q = 1$

18. Given the differential equation:

$$t^2 y'' - ty' + y = 0. \quad (*)$$

Use The Abel's theorem to find the Wronskian $W(y_1, y_2)$ of two linearly independent solutions to (*). Given that $y_1(t) = t$ is a solution to (*) find a second linearly independent solution $y_2(t)$:

(a) $W = Ct, y_2(t) = t \ln t$

(b) $W = Ct, y_2(t) = t^2 / 2$

(c) $W = Ct^2, y_2(t) = t \ln t$

(d) $W = t^2, y_2(t) = t^2$

9. The Laplace transform of $f(t) = t \sinh(2t)$ is

- (a) $\frac{2}{s^2 - 4}$ (b) $\frac{4s}{(s^2 - 4)^2}$
 (c) $\frac{-4s}{(s^2 - 4)^2}$ (d) $\frac{2}{(s^2 - 4)^2}$

10. Given the Laplace transform

$$L\{\sin(\sqrt{t})\} = \frac{\sqrt{\pi}}{2} e^{-1/(4s)} s^{-3/2}.$$

Find the Laplace transform $L\{e^t \sin(\sqrt{t})\}$.

- (a) $\frac{\sqrt{\pi}}{2} e^{\frac{1}{4(s+1)}} (s+1)^{-3/2}$ (b) $\frac{\sqrt{\pi}}{2} e^{\frac{-1}{4(s-1)}} (s-1)^{-3/2}$
 (c) $\frac{\sqrt{\pi}}{2} e^{\frac{-s-1}{4s}} s^{-3/2}$ (d) $\frac{\sqrt{\pi}}{2} e^{\frac{s-1}{4s}} s^{-3/2}$

11. Find the Laplace transform of

$$f(t) = \begin{cases} 0 & \text{if } t \leq 0 \\ t & \text{if } 0 < t \leq 1 \\ 2-t & \text{if } 1 < t \leq 2 \\ 0 & \text{if } t > 2 \end{cases}$$

- (a) $\left(\frac{1-e^{-s}}{s}\right)^2$ (b) $\left(\frac{1+e^{-s}}{s}\right)^2$
 (c) $\frac{1-e^{-s}}{s}$ (d) $\frac{1+e^{-s}}{s}$

12. Compute the convolution product $\sin t * \cos(2t)$

- (a) $\sin t - \sin(2t)$ (b) $\frac{1}{3}(\cos t - \cos(2t))$
 (c) $\sin t - \cos(2t)$ (d) $\cos t - \sin(2t)$

13. The minimum radius of convergence of the power series solution of the ODE

$$(x^2 - 2x + 2)y'' + xy' + \frac{1}{x+2}y = 0 \text{ about } x_0 = 0 \text{ is:}$$

- (a) 1 (b) 2 (c) $\sqrt{2}$ (d) ∞ .

4. Find by the method of undetermined coefficient a suitable form to find a particular solution of the differential equation:

$$\frac{d^2 y}{dx^2} + 4 \frac{dy}{dx} + 5 = e^{-2x} \cos x$$

- (a) $y = Ax^2 e^{-2x} \cos x$
 (b) $y = Ae^{-2x} \cos x + Be^{-2x} \sin x$
 (c) $y = Axe^{-2x} \cos x + Bxe^{-2x} \sin x$
 (d) None of the above

5. A cup of coffee initially at temperature $T_0 = 172^\circ\text{F}$ is brought into a room at temperature $S = 72^\circ\text{F}$, which can be regarded as constant. After 6 minutes the temperature of the coffee is 142°F . What temperature will the coffee be an additional 6 minutes later? Choose the closest value from the list below.

- (a) 120°F (b) 110°F (c) 140°F (d) 130°F

6. Find the general solution of the ordinary differential equation

$$\frac{d^3 y}{dt^3} - 3 \frac{d^2 y}{dt^2} - 4 \frac{dy}{dt} + 12y = 0.$$

- (a) $y = C_1 e^t + C_2 t e^t + C_3 t^2 e^t$ (b) $y = C_1 e^{3t} + C_2 e^{2t} + C_3 t e^{2t}$
 (c) $y = C_1 e^{3t} + C_2 e^{2t} + C_3 e^{-2t}$ (d) $y = C_1 e^{-3t} + C_2 e^{-2t} + C_3 e^{2t}$

7. Find the orthogonal trajectories to the 1-parameter family of parabolas (curves perpendicular to the original family)

$$2x + \alpha = y^2$$

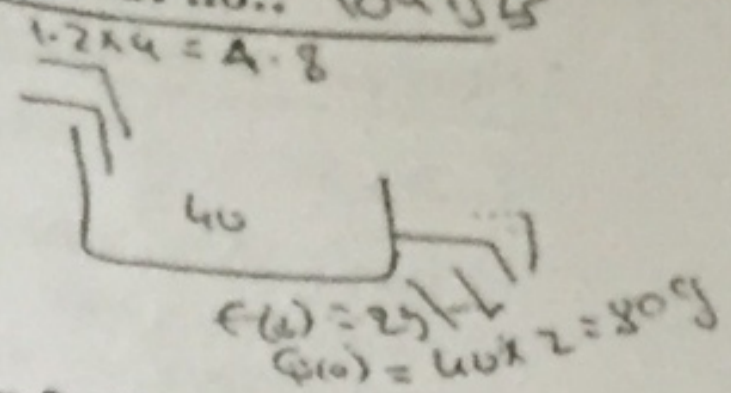
Here α is a parameter and in the proposed solutions β is the parameter.

- (a) $2y + \beta = x^2$ (b) $y = \beta e^{-x}$
 (c) $y = e^{\beta x}$ (d) $y = e^{-\beta x}$

8. Find the inverse Laplace transform of: $\frac{2s+3}{s(s^2-1)}$

- (a) $-3 + \frac{5}{2}e^t + \frac{1}{2}e^{-t}$ (b) $3 - 3\cos t + 2\sin t$
 (c) $\frac{5}{2}e^t + \frac{1}{2}e^{-t}$ (d) $3\cos t + 2\sin t$

(SHOW YOUR WORK)



Q#1(5 points each)

(1) A very large tank contains 40 L brine of concentration 2g/L salt. Brine of concentration 1.2 g/L salt flows into the tank at 4L/min and the well-mixed solution is pumped out at 2 L/min. Assuming that the tank does not overflow what is the concentration of salt in the tank after 10 min? (Choose the closest value.)

- (a) 1.555 g/L
- (b) 1.448 g/L
- (c) 1.327 g/L
- (d) 1.298 g/L
- (e) 1.000 g/L

$$Q = \frac{96}{20}t + 2.4t^2 + C$$

$$Q(0) = 80 \Rightarrow \frac{C}{20} = 80 \Rightarrow C = 1600$$

$$Q = \frac{96}{20}t + 2.4t^2 + 1600 = \frac{96 + 240t + 1600}{20} = \frac{2796 + 240t}{20} = 1.555g/L$$

$$\frac{dQ}{dt} = 4.8 - \frac{2Q}{20}$$

$$\frac{dQ}{dt} + \frac{Q}{20} = 4.8$$

$$\mu = e^{\int \frac{1}{20} dt} = e^{\frac{t}{20}}$$

$$Q = \frac{1}{e^{\frac{t}{20}}} \int (4.8 e^{\frac{t}{20}}) dt + C$$

$$= \frac{1}{e^{\frac{t}{20}}} \int 96 e^{\frac{t}{20}} + 4.8 e^{\frac{t}{20}} dt$$

$$= \frac{96}{\frac{1}{20} e^{\frac{t}{20}}} + \frac{4.8 e^{\frac{t}{20}}}{\frac{1}{20} e^{\frac{t}{20}}} + C$$

$$= \frac{96}{20} e^{-\frac{t}{20}} + \frac{2.4 t^2 + C}{e^{-\frac{t}{20}}}$$

(2) Consider the differential equation
 (*) $(x^2 - 1) \frac{d^2 y}{dx^2} + x \frac{dy}{dx} + \frac{y}{x+2} = 0$

What would you say about the series solution of (*):

- (a) The differential equation has a solution of the form $y = \sum_{n=0}^{\infty} a_n (x-1)^n$.
- (b) The differential equation has a solution of the form $y = \sum_{n=0}^{\infty} a_n (x-1)^{n+r}$.
- (c) The differential equation has a solution of the form $y = \sum_{n=0}^{\infty} a_n x^n$.
- (d) Both (a) and (c).
- (e) Both (b) and (c).

$x=0$ is ordinary pt. $\Rightarrow y = \sum a_n x^n$
 $x=1, -1$ regular singular pt. $\Rightarrow p(x) = x^2 - 1 \Rightarrow |x| < 1$
 For $x=1$: $\lim_{x \rightarrow 1} (x-1) \frac{x}{x^2-1} = \lim_{x \rightarrow 1} \frac{x}{1+x} = \frac{1}{2}$ (regular singular pt.)
 $\lim_{x \rightarrow 1} (x-1)^2 \frac{x}{x^2-1} = 0$

$$20 \times 18 \times 4 = 92$$

FINAL

BIRZEIT UNIVERSITY
 Mathematics Department
 Math 331
 Final Exam /2004

Student no.: ~~XXXXXXXXXX~~

Student name: ~~XXXXXXXXXX~~

Instructor : ~~XXXXXXXXXX~~ AL-Kaibi

Q#1 (20 Points) Classify the following ordinary differential equations using the choice at the right. Each type of equation occurs one in the list. (Hint: read the list of choices first.)

- | | | | |
|---------------------------------------|---------------------------------|---|---|
| <input checked="" type="checkbox"/> D | $xy' = y^2 + 1$ | A. Exact 1st order | x |
| <input checked="" type="checkbox"/> A | $2xy - y^2 + (x^2 - 2xy)y' = 0$ | B. 1st order homogeneous equation which is not exact | x |
| <input checked="" type="checkbox"/> B | $(x^2 + y^2)y' = (5xy - y^2)$ | C. Linear 1st order | x |
| <input checked="" type="checkbox"/> H | $y'' - 6y' + 6y = \sin x$ | D. Separable 1st order | x |
| <input checked="" type="checkbox"/> F | $y' + xy = x^2y^2$ | E. 2nd order Euler equation | x |
| <input checked="" type="checkbox"/> J | $x^2y'' + (x^2 + x)y' - y = 0$ | F. Bernoulli equation | x |
| <input checked="" type="checkbox"/> E | $x^2y'' - 32xy' + 50y = 0$ | G. Homogeneous 2nd order constant coefficient linear | x |
| <input checked="" type="checkbox"/> G | $y'' + 5y' - 7y = 0$ | H. Inhomogeneous 2nd order constant coefficient linear | x |
| <input checked="" type="checkbox"/> I | $y'' + xy' - 3y = 0$ | I. 2nd order linear, neither Euler nor constant coefficient, with no singular points | |
| <input checked="" type="checkbox"/> K | $5y''' - 6y'' + y' - y = 0$ | J. 2nd order linear, neither Euler nor constant coefficient, with a regular singular point at $x_0 = 0$ | |
| <input type="checkbox"/> C | $y' + e^xy = \cos x$ | K. Constant coefficient 3rd order linear | x |

$(x^2 + y^2) \frac{dy}{dx} + (y^2 - 5xy) = 0$ $xy' = y^2 + 1$
 $(x^2 + y^2) dy + (y^2 - 5xy) dx = 0$ $\frac{dy}{dx} = y^2 + 1$
 $\frac{dy}{y} = dy (y^2 + 1)$
 $\frac{(x^2 + x)}{x} (x+1) = 1$

(3) Consider the differential equation
 $(x^2 - 1) \frac{d^2 y}{dx^2} + x \frac{dy}{dx} + \frac{y}{x+2} = 0$
 What would you say about the series solution of (*):
 The differential equation has a solution of the

(a) form $y = \sum_{n=0}^{\infty} a_n (x-1)^n$.

(b) The differential equation has a solution of the form $y = \sum_{n=0}^{\infty} a_n (x-1)^{n+1/2}$.

(c) The differential equation has a solution of the form $y = \sum_{n=0}^{\infty} a_n x^n$.

(d) Both (a) and (c).

(e) Both (b) and (c).

$\frac{1}{x^2-1} = \frac{1}{(x-1)(x+1)}$
 $\frac{1}{(x-1)(x+1)} = \frac{A}{x-1} + \frac{B}{x+1}$
 $1 = A(x+1) + B(x-1)$
 $1 = Ax + A + Bx - B$
 $1 = (A+B)x + (A-B)$
 $A+B=0$
 $A-B=1$
 $2A=1 \Rightarrow A=1/2$
 $B=-1/2$
 $\frac{1}{x^2-1} = \frac{1/2}{x-1} - \frac{1/2}{x+1}$

(4) The differential equation $2x(2y-1)dx + (2x^2+2)dy = 0$ is

(a) only exact
 (c) both exact and separable

(b) only separable.
 (d) neither exact nor separable

$(2x^2+2)dy = -2x(2y-1)dx$
 $\frac{dy}{2y-1} = \frac{-2x dx}{2x^2+2}$
 $\frac{1}{2} \ln|2y-1| = -\ln|x^2+1| + C$

20

(5) Given the initial value problem:

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

The problem has a unique solution of the form $\sum_{n=0}^{\infty} a_n (x-1)^n$ valid for

$|x-1| < R$ Where a_0, a_1 and are given by:

(a) $a_0 = a_1 = 1; R = \infty$

(c) $a_0 = a_1 = 1; R = 1$

(b) $a_0 = 1, a_1 = 2; R = \infty$

(d) $a_0 = 1, a_1 = 2; R = 1$

$\frac{a_{n+1} (x-1)^{n+1}}{a_n (x-1)^n} = |x-1| \left(\frac{a_{n+1}}{a_n} \right)$

Part Two (answer the following questions and put it in the shown box)

(1) The solution of initial value problem $x' = \begin{pmatrix} 2 & 0 \\ -1 & 3 \end{pmatrix} x, x(0) = \begin{pmatrix} 1 \\ 3 \end{pmatrix}$ is

$$\begin{pmatrix} 2-r & 0 \\ -1 & 3-r \end{pmatrix} \begin{pmatrix} k_1 \\ k_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Leftrightarrow -2r - 3r + r^2 = 0 \quad r^2 - 5r + 6 = 0$$

$(r-2)(r-3) = 0 \quad r = 2, 3$
 $\begin{pmatrix} 0 & 0 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} k_1 \\ k_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad -k_1 + k_2 = 0 \quad k_2 = k_1$ $k_1 = 1$ $k_2 = 1$

$X_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{2t}$

$\begin{pmatrix} -1 & 0 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} k_1 \\ k_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$

$\begin{pmatrix} 1 & 0 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} k_1 \\ k_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$
 $-k_1 - k_2 = 0 \quad k_2 = -k_1$
 $c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{2t} + c_2 \begin{pmatrix} -1 \\ -1 \end{pmatrix} e^{3t}$

Answer: $X = 2e^{2t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + -1e^{3t} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ or ~~No solution~~

(2) Given that the matrix $A = \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix}$, find the general solution of $x' = Ax$.

$$\begin{pmatrix} 1-r & 1 \\ -1 & 1-r \end{pmatrix} = 1 - r - r + r^2 + 1 = 0 \quad r^2 - 2r + 2 = 0$$

$$r = \frac{2 \pm \sqrt{4-8}}{2} = 1 \pm i$$

$$\begin{pmatrix} -i & 1 \\ -1 & -i \end{pmatrix} \begin{pmatrix} k_1 \\ k_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad -ik_1 + k_2 = 0 \quad k_2 = ik_1$$

$$k_1 = \begin{pmatrix} 1 \\ i \end{pmatrix} \quad k_2 = i$$

$(1) e^t (\cos t + i \sin t) =$

$e^t (\cos t + i \sin t) = u + i v$

$$y = c_1 u + c_2 v = \begin{pmatrix} c_1 e^t \cos t \\ -c_1 e^t \sin t \end{pmatrix} + \begin{pmatrix} c_2 e^t \sin t \\ c_2 e^t \cos t \end{pmatrix}$$

Answer: $y = c_1 \begin{pmatrix} e^t \cos t \\ -e^t \sin t \end{pmatrix} + c_2 \begin{pmatrix} e^t \sin t \\ e^t \cos t \end{pmatrix}$

(3) If the general solution of the homogeneous system $x' = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} x$ is given by

$$X_H(t) = C_1 e^t \begin{pmatrix} 1 \\ 0 \end{pmatrix} + C_2 e^{2t} \begin{pmatrix} 0 \\ 1 \end{pmatrix}, \text{ then the general solution of the nonhomogeneous}$$

$$\text{system } X' = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} X + e^{-2t} \begin{pmatrix} -3 \\ -4 \end{pmatrix} \text{ is}$$

$$\frac{dx}{dt} = x + 3e^{-2t}$$

$$\frac{dy}{dt} = 2y - 4e^{-2t}$$

$$x = C_1 e^t \Rightarrow \frac{dx}{dt} = C_1 e^t - 3e^{-2t}$$

$$x = C_1 e^t + \frac{3}{2} e^{-2t} + K_1$$

$$y = C_2 e^{2t}$$

$$\frac{dy}{dt} = 2C_2 e^{2t} - 4e^{-2t}$$

$$y = C_2 e^{2t} + 2e^{-2t} + K_2$$

$$X_p = \begin{pmatrix} 1 \\ 0 \end{pmatrix} e^t + \begin{pmatrix} 0 \\ 1 \end{pmatrix} e^{2t} + e^{-2t} \begin{pmatrix} \frac{3}{2} \\ 2 \end{pmatrix} + \begin{pmatrix} K_1 \\ K_2 \end{pmatrix}$$

Answer: $X_g = X_H + X_p = C_1 e^t \begin{pmatrix} 1 \\ 0 \end{pmatrix} + C_2 e^{2t} \begin{pmatrix} 0 \\ 1 \end{pmatrix} + \left(\begin{pmatrix} 1 \\ 0 \end{pmatrix} e^t + \begin{pmatrix} 0 \\ 1 \end{pmatrix} e^{2t} + e^{-2t} \begin{pmatrix} \frac{3}{2} \\ 2 \end{pmatrix} + \begin{pmatrix} K_1 \\ K_2 \end{pmatrix} \right)$

(4) $f(t) = 1 + u_2(t)(t-2) + u_4(t)(2-t) + u_6(t)t^2$ The values of $f(3)$, $f(5)$ and $f(7)$ are

$$f(t) = \begin{matrix} & \begin{matrix} 2 & 4 & 6 \end{matrix} \\ \begin{matrix} 1 \\ t-1 \end{matrix} & \begin{matrix} | & | & | \\ 1 & 1 & 1 \\ t-2 & t-2 & t-2 \\ \dots & \dots & \dots \\ 1 & 1 & 1 \\ 1+t^2 & 1+t^2 & 1+t^2 \end{matrix} \end{matrix}$$

$$f(t) = \begin{pmatrix} 1 \\ t-1 \\ 1 \\ 1+t^2 \end{pmatrix} \begin{matrix} t < u_2(t) \\ u_2(t) < t < u_4(t) \\ u_4(t) < t < u_6(t) \\ t > u_6(t) \end{matrix}$$

Answer: $f(3) = 2, f(5) = 1, f(7) = 50$

(5) Compute

$$\int_0^t (t-\tau)\tau d\tau =$$
$$\int_0^t (t\tau - \tau^2) d\tau = \left. t\frac{\tau^2}{2} - \frac{\tau^3}{3} \right|_0^t$$
$$= \frac{t^3}{2} - \frac{t^3}{3} - 0 = \frac{t^3}{6}$$

Answer:

$$\frac{t^3}{6}$$

(6) $f(t) = \int_0^t (t-\tau)^3 \cos(3\tau) d\tau$

Find the Laplace transform of $f(t)$.

$$\int_0^t (t-\tau)^3 \cos(3\tau) d\tau = t^3 * \cos 3t = f(t)$$

$$L(f(t)) = L(t^3) \cdot L(\cos 3t)$$

$$= \frac{3!}{s^4} \cdot \frac{s}{s^2+9} = \frac{6s}{s^4(s^2+9)}$$

Answer:

$$\frac{6s}{s^4(s^2+9)} = L(f(t)) = F(s)$$

(7) What is the solution of initial value problem?

$$y'' = \delta(t - \pi) - \delta(t - 2\pi); \quad y(0) = y'(0) = 0$$

$$s^2 L(y) - 0 - 0 = \frac{-\pi s}{e} - \frac{-2\pi s}{e}$$

$$L(y) = \frac{-\pi s - (-2\pi s)}{s^2} = \frac{(\pi s - 2\pi s)}{s^2} = \frac{-\pi s}{s^2}$$

$$\mathcal{L}^{-1}\left(\frac{-\pi}{s}\right) = -\pi$$

$$y = U_{\pi}(t)(t - \pi) - U_{2\pi}(t)(t - 2\pi)$$

Answer:

$$y = (t - \pi)U_{\pi}(t) - (t - 2\pi)U_{2\pi}(t)$$

(8) The inverse Laplace transform of

$$F(s) = \frac{se^{-2s}}{s^2 + 4s + 13}$$

$$G(s) = \frac{s}{s^2 + 4s + 13} = \frac{s}{(s+2)^2 + 9}$$

$$= \frac{s+2}{(s+2)^2 + 9} - \frac{2}{(s+2)^2 + 9}$$

$$g(t) = e^{-2t} \left(\cos 3t - \frac{2}{3} \sin 3t \right)$$

$$f(t) = U_2(t) e^{-2(t-2)} \left(\cos 3(t-2) - \frac{2}{3} \sin 3(t-2) \right)$$

Answer:

$$U_2(t) e^{-2(t-2)} \left(\cos 3(t-2) - \frac{2}{3} \sin 3(t-2) \right)$$

(9) Solve the initial value problem

$$y'' + y = f(t); \quad y(0) = 0, \quad y'(0) = 1$$

Where

$$f(t) = \begin{cases} 0 & t < 2 \\ 3 & 2 \leq t \end{cases} = 3u_2(t)$$

$$s^2 L(y) - 1 + L(y) = \frac{3e^{-2s}}{s}$$

$$L(y)(s^2 + 1) = \frac{3e^{-2s}}{s} + 1 \Rightarrow$$

$$L(y) = \frac{3e^{-2s}}{s(s^2 + 1)} + \frac{1}{s^2 + 1}$$

$$G(s) = \frac{1}{s(s^2 + 1)} = \frac{A}{s} + \frac{Bs + D}{s^2 + 1} \Rightarrow As^2 + A + Bs^2 + Ds = 1$$

$$A = 1 \quad D = 0$$

$$A + B = 0 \quad B = -1$$

$$G(s) = \frac{1}{s} - \frac{s}{s^2 + 1} \quad g(t) = 1 - \cos t$$

$$y = 3u_2(t)(1 - \cos(t-2)) + \sin t$$

Answer: $3u_2(t)(1 - \cos(t-2)) + \sin t$

(10) Determine $y''(1)$ and $y'''(1)$ if $y(x)$ satisfies

$$x^2 y'' + (1+x)y' + 3(\ln x)y = 0; \quad y(1) = 2, \quad y'(1) = 1$$

$$x^2 y'' = -(1+x)y' - 3(\ln x)y$$

$$y''(1) = -2 - 0$$

$$x^2 y''' + 2xy'' = -(1+x)y'' - y' - \frac{3y}{x} - 3\ln x y'$$

$$y'''(1) - 4 = -4 - 1 - 6 - 0$$

$$y''' = 1$$

Answer:

$$y''(1) = -2$$

$$y'''(1) = 1$$

(11) In finding the power series solution $\sum_{n=0}^{\infty} a_n x^n$ of
 $y'' + xy' + 2y = 0,$

What is the recurrence relation?

$$\sum_{n=0}^{\infty} a_n x^n + \sum_{n=1}^{\infty} n a_n x^n + \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2}$$

\downarrow
 $\sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} x^n$

$n=0$ $2a_0 + 2a_2 = 0$ $a_2 = -\frac{a_0}{2}$

~~$\sum_{n=1}^{\infty} [(n+1)a_n + (n+2)(n+1)a_{n+2}] x^n$~~

$a_{n+2} = \frac{-a_n}{n+2} \quad n \geq 1$

Answer: $a_{n+2} = \frac{-a_n}{n+2} \quad n \geq 1$ $a_2 = -\frac{a_0}{2}$

(12) What is the value of $y(3)$ if $y(x)$ is the solution of
 $x^2 y'' + 4xy' + 2y = 0, \quad y(1) = 1, \quad y'(1) = 2$

$$r^2 + 3r + 2 = 0 \quad (r+2)(r+1) = 0 \quad r = -2, -1$$

$$y = c_1 e^{-2 \ln x} + c_2 e^{-\ln x} = \frac{c_1}{x^2} + \frac{c_2}{x} = c_1 x^{-2} + c_2 x^{-1}$$

$$y(1) = c_1 + c_2 = 1$$

$$y'(1) = -\frac{2c_1}{x^3} - \frac{c_2}{x^2} = -2c_1 - c_2 = 2$$

$$c_2 = -2c_1 - 2$$

$$c_1 - 2c_1 - 2 = 1 = 0 \quad -c_1 - 2 = 1 = 0$$

$$c_1 = -3$$

$$c_2 = 4$$

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

Answer: $y(3) = -\frac{1}{3} + \frac{4}{3} = 1$

(13) The differential equation

$$x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} - y = 4x^{-1}$$

is a non-homogeneous Euler equation. Use variation of parameters to find a particular solution

$$r^2 - 1 = 0$$

$$r = 1, -1$$

$$y_h = c_1 e^{\ln x} + c_2 e^{-\ln x} = \frac{c_1 x}{x} + \frac{c_2}{x}$$

$$y_p = u_1 x + u_2 \frac{1}{x}$$

$$\begin{pmatrix} x & \frac{1}{x} \\ 1 & -\frac{1}{x^2} \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} 0 \\ \frac{4}{x} \end{pmatrix}$$

$$w = -\frac{1}{x} - \frac{1}{x} = -\frac{2}{x}$$

$$u_1' = \frac{-\frac{4}{x} \cdot \frac{1}{x}}{-\frac{2}{x}} = \frac{2}{x}$$

$$u_1 = 2 \ln x$$

$$u_2' = \frac{x \cdot \frac{4}{x}}{-\frac{2}{x}} = -2x$$

$$u_2 = -x^2$$

$$y_p = 2x \ln x - \frac{x^2}{x} = x \ln x^2 - x$$

Answer:

$$y_p = x \ln x^2 - x$$

(14) Find the Laplace transform of

$$f(t) = \begin{cases} 0 & t < 1 \\ 2-2t & 1 < t < 2 \\ -t & t > 2 \end{cases}$$

$$f(t) = \begin{cases} 0 & \text{if } t < 1 \\ t & \text{if } 0 < t \leq 1 \\ 2-t & \text{if } 1 < t \leq 2 \\ 0 & \text{if } t > 2 \end{cases}$$

$$t \begin{matrix} | & 1 & 2 \\ | & t & | & t \\ | & 2-t & | & t \\ \hline | & 2 & | & t \end{matrix}$$

$$f(t) = t - t u_1(t) + 2u_1(t) - 2u_2(t) - t u_1(t) + t u_2(t)$$

$$= t + u_1(t)(-t + 2 - t) + u_2(t)(-2 + t) =$$

$$t + u_1(t)(2-2t) + u_2(t)(t-2)$$

$$= (2-2(t-1)) u_1(t)$$

Answer: $F(s) = \frac{1}{s^2} + e^{-s} \left(\frac{2}{s^2} - \frac{2}{s^2} \right) + e^{-2s} \left(\frac{1}{s^2} \right)$

$$F(s) = \frac{1}{s^2} + e^{-s} \left(\frac{2}{s^2} - \frac{2}{s^2} \right) + e^{-2s} \left(\frac{1}{s^2} \right)$$

(15) The minimum radius of convergence of the power series solution of the ODE

$$(x^2 - 2x + 2)y'' + xy' + \frac{1}{x+2}y = 0 \text{ about } x_0 = 2 \text{ is}$$

Problem points: $(x^2 - 2x + 2) = 0$

$$\frac{+2 \pm \sqrt{4-8}}{2} = 1 \pm i$$

$$x+2=0 \quad \boxed{x=-2}$$

$$r_1 = \sqrt{1^2 + 1^2} = \sqrt{2} \quad (1+i)$$

$$r_2 = \sqrt{1+1^2} = \sqrt{2} \quad (1-i)$$

$$r_3 = \sqrt{4^2 + 0} = 4 \quad P_{\min}(\sqrt{2}, \sqrt{2}, 4)$$

Answer: $P_{\text{minimum}} = \sqrt{2}$

(16) Solve the initial value problem

missing y $\left| \frac{d^2y}{dt^2} \frac{dy}{dt} = 3, y(1)=1, y'(1)=1. \text{ Then } y(5) \text{ is} \right.$

$$y'' y' = 3 \quad v = y' \quad v' = y''$$

$$v v' = 3 \Rightarrow v \frac{dv}{dt} = 3 \Rightarrow v dv = 3 dt$$

$$\frac{v^2}{2} = 3t + C \Rightarrow v^2 = 6t + C_1 \Rightarrow y' = \sqrt{6t+C}$$

$$\frac{dy}{dt} = \sqrt{6t+C} \Rightarrow dy = \sqrt{6t+C} dt \Rightarrow y = \int (6t+C)^{\frac{1}{2}} dt$$

$$y = \frac{(6t+C)^{\frac{3}{2}}}{\frac{3}{2} \times \frac{3}{2}} = \frac{(6t+C)^{\frac{3}{2}}}{9} + C_2 = \frac{\sqrt{(6t-5)^3}}{9} + C_2$$

Answer: $y(5) = \frac{\sqrt{(25)^3}}{9} + \frac{8}{9} = \frac{125}{9} + \frac{8}{9} = \frac{133}{9} = 14.78$

$$y'(1) = \sqrt{6+C} = 1 \quad 6+C=1 \quad y = \frac{\sqrt{(6t-5)^3}}{9} + \frac{8}{9}$$

$$y(1) = 1 = \frac{\sqrt{(1)^3}}{9} + C_2 = 0 \Rightarrow 1 - \frac{1}{9} = \frac{8}{9}$$

$C = -5$

(17) Find the general solution of the differential equation

$$\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + 13y = 0$$

$$y'' - 4y' + 13y = 0$$

$$r^2 - 4r + 13 = 0$$

$$r = \frac{+4 \pm \sqrt{16 - 52}}{2} = 2 \pm 3i$$

$$y = e^{2t} (C_1 \cos 3t + C_2 \sin 3t)$$

Answer: $e^{2t} (C_1 \cos 3t + C_2 \sin 3t)$

(18) Using the method of undetermined coefficient, find a suitable form for a particular solution of the differential equation:

$$\frac{d^2y}{dx^2} + 4\frac{dy}{dx} + 5y = e^{-2x} \cos x$$

$$y'' + 4y' + 5y = e^{-2x} \cos x \Rightarrow y'' + 4y' = e^{-2x} \cos x - 5$$

$$r^2 + 4r = 0 \quad r(r+4) = 0 \quad (r=0, -4)$$

$$y_h = C_1 + C_2 e^{-4x}$$

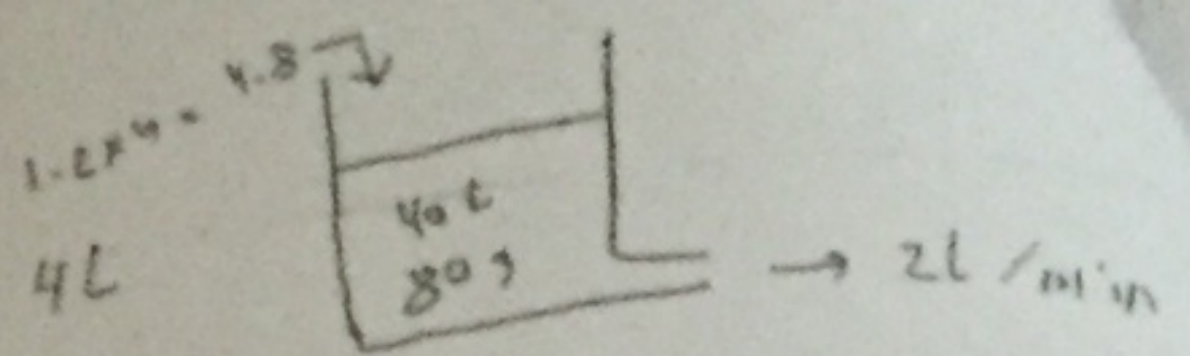
$$y_{p1} = e^{-2x} (A \cos x + B \sin x)$$

$$y_{p2} = t^2 D = Dt$$

$$y_p = Dt + e^{-2x} (A \cos x + B \sin x)$$

Answer: $y_p = Dt + e^{-2x} (A \cos x + B \sin x)$

$$y = y_h + y_p$$



(19) A very large tank contains 40 L brine of concentration 2g/L salt. Brine of concentration 1.2 g/L salt flows into the tank at 4L/min and the well-mixed solution is pumped out at 2 L/min. Assuming that the tank does not overflow what is the concentration of salt in the tank after 10 min? (Choose the closest value.)

$$\frac{dq}{dt} = \text{rate in} - \text{rate out} = 4.8 - \frac{2q}{40+2t} = 4.8 - \frac{q}{20+t}$$

$$\frac{dq}{dt} + \frac{q}{20+t} = 4.8 \quad \mu(t) = e^{\int \frac{1}{20+t} dt} = e^{20+t}$$

$$\begin{aligned} \Gamma \cdot V \cdot r \\ \frac{dq}{dt} + \frac{q}{20+t} = 4.8 \\ q(0) = 80 \end{aligned}$$

$$q(t) = \frac{\int 4.8(20+t) dt + c}{20+t} = \frac{96t + 2.4t^2 + c}{20+t} \quad q(t) = \frac{2.4t^2 + 96t + 1600}{20+t}$$

$$q(0) = 80 = \frac{c}{20} \Rightarrow c = 1600$$

Answer: $q(10) = \frac{240 + 960 + 1600}{30} = 93.3 \text{ g}$

(20) Find a differential equation of 1st order whose integrating factor is e^y

$$\frac{dx}{dy} + X = 4y$$

$$\mu(y) = e^{\int 1 dy} = e^y$$

$$x = \frac{-y}{e^y} \int 4y e^y dy + c = \frac{-y}{e^y} (4y e^y - 4e^y + c)$$

$$x = 4y - 4 + c$$

Answer: $\frac{dx}{dy} + x = 4y$ L.D.E of x with $\mu(y) = e^y$

(5) Compute

- (a) 0
- (b) $\frac{1}{2}t^2$
- (c) $\frac{1}{6}t^3$
- (d) $-\frac{1}{2}t^3$
- (e) $\frac{1}{2}(t-\tau)^3$

$$\int_0^t (t-\tau) \tau d\tau =$$

$$= \int_0^t (t\tau - \tau^2) d\tau$$

$$= t \left[\frac{\tau^2}{2} \right]_0^t - \left[\frac{\tau^3}{3} \right]_0^t$$

$$= \frac{t^3}{2} - \frac{t^3}{3} = \frac{t^3}{6}$$

$$t - \tau \quad \tau$$

$$\frac{(t-\tau)^3}{-2} \Big|_0^t = \frac{(t-\tau)^3}{-2} \Big|_0^t$$

$$= \frac{(t-t)^3}{-2} - \frac{(t-0)^3}{-2} = 0 - \left(-\frac{t^3}{2}\right) = \frac{t^3}{2}$$

(6) Indicate the type of the following differential equation:

$$\sqrt{x+y} + \frac{dy}{dx} = 0$$

- (a) Exact
- (b) Linear
- (c) Separable
- (d) Homogeneous
- (e) None of the above

$$\frac{dy}{dx} = -\sqrt{x+y}$$

$$dy = -\sqrt{x+y} dx$$

$$M_y = \frac{1}{2\sqrt{x+y}}$$

$$N_x = 0$$

$$\frac{dy}{dx} = \sqrt{x+y}$$

non-exact

$$(y)^2 = -x - y$$

$$(y)^2 = -x - y$$

~~$$\frac{(dy)^2}{(dx)^2} = \frac{-x-y}{(x)^2}$$~~

(7) What is the solution of initial value problem?

$$y'' = \delta(t - \pi) - \delta(t - 2\pi);$$

(a) $y(t) = u_{\pi}(t)t - u_{2\pi}(t) + \pi$

(b) $y(t) = \frac{1}{t^2}(e^{-\pi t} - e^{-2\pi t})$

(c) $y(t) = c_1 + c_2 t$

(d) $y(t) = u_{\pi}(t)(t - \pi) - u_{2\pi}(t)(t - 2\pi)$

(e) $y(t) = u_{\pi}(t)t - u_{2\pi}(t)$

$y(0) = y'(0) = 0$

$$L(y'') = e^{-\pi s} - e^{-2\pi s} = e^{-\pi s} - e^{-2\pi s}$$

$$s^2 L(y) - sy(0) - y'(0) = e^{-\pi s} - e^{-2\pi s}$$

$$s^2 L(y) = e^{-\pi s} - e^{-2\pi s}$$

$$L(y) = \frac{e^{-\pi s}}{s^2} - \frac{e^{-2\pi s}}{s^2}$$

$$y = (t - \pi) u_{\pi}(t) - (t - 2\pi) u_{2\pi}(t)$$

(8) The inverse Laplace transform of

(a) $u_2(t)(e^{-2t} \cos(3(t-2)) - e^{-2t} \sin(3(t-2)))$

(b) $u_2(t)((e^{-2(t-2)} \cos(3(t-2)) - \frac{2}{3} e^{-2(t-2)} \sin(3(t-2)))$

(c) $u_2(t)(e^{-2t} \cos(3t) - \frac{2}{3} e^{-2t} \sin(3t))$

(d) $u_2(t)(e^{-2(t+2)} \cos(3(t+2)) - \frac{2}{3} e^{-2(t+2)} \sin(3(t+2)))$

(e) $e^{-2(t+2)} \cos(3(t+2)) - \frac{2}{3} e^{-2(t+2)} \sin(3(t+2))$

$$F(s) = \frac{se^{-2s}}{s^2 + 4s + 13}$$

$$= \frac{se^{-2s}}{s^2 + 4s + 4 - 4 + 13}$$

$$= \frac{se^{-2s}}{(s+2)^2 + 9}$$

$$= \frac{(s+2-2)e^{-2s}}{(s+2)^2 + 9}$$

$$= \frac{(s+2)e^{-2s}}{(s+2)^2 + 9} - \frac{2 \times 3 e^{-2s}}{3((s+2)^2 + 9)}$$

$$= e^{-2(t-2)} \cos 3(t-2) - \frac{2}{3} e^{-2(t-2)} \sin 3(t-2)$$

$$u_2(t)$$

(9) Solve the initial value problem

$$y'' + y = f(t); \quad y(0) = 0, \quad y'(0) = 1$$

Where

$$f(t) = \begin{cases} 0 & t < 2 \\ 3 & 2 \leq t \end{cases}$$

$$f(t) = 3u_2(t)$$

$$L(\ddot{y}) + L(y) = L(f(t))$$

$$= s^2 L(y) - sy(0) - \dot{y}(0) + L(y) = 3e^{-2s}$$

$$s^2 L(y) - 1 + L(y) = 3e^{-2s}$$

$$s^2 L(y) - 1 + L(y) = \frac{3e^{-2s}}{s}$$

$$s^2 L(y) + L(y) = \frac{3e^{-2s}}{s} + 1$$

$$L(y) = \frac{3e^{-2s}}{2(s^2+1)} + \frac{1}{s^2+1}$$

$$y = \frac{1}{s^2+1} + \frac{3}{2} \frac{e^{-2s}}{s^2+1}$$

$$= \sin t + \frac{3}{2} u_2(t) \sin(t-2)$$

(a) $y(t) = \sin(t) + 3(t-2)u_2(t) - 3u_2(t) \cos(t-2)$

(b) $y(t) = c_1 \cos(t) + c_2 \sin(t)$

(c) $y(t) = \sin(t) + 3u_2(t) + 3u_2(t) \sin(t)$

(d) $y(t) = \sin(t) + 3u_2(t) + 3u_2(t) \sin(t-2)$

(e) $y(t) = \sin(t) + 3u_2(t) - 3u_2(t) \cos(t-2)$

$$s^2 L(y) + L(y) = \frac{3e^{-2s}}{s} + 1$$

$$L(y) = \frac{3e^{-2s}}{s(s^2+1)} + \frac{1}{s^2+1}$$

$$y =$$

$$\frac{A}{s} + \frac{Bs+C}{s^2+1} = \frac{3}{s(s^2+1)}$$

$$A(s^2+1) + s(Bs+C) = 3$$

$$A = 3$$

$$s=1 \Rightarrow 2A + B + C = 3$$

$$B + C = -3$$

$$s=-1 \Rightarrow 2A - (-B+C) = 3$$

$$6 + B - C = 3$$

$$B - C = -3$$

$$B + C = 3$$

$$B = 0, C = 3$$

(10) Determine $y''(1)$ and $y'''(1)$ if $y(x)$ satisfies

$$x^2 y'' + (1+x)y' + 3(\ln(x))y = 0; \quad y(1) = 2, \quad y'(1) = 0$$

$$\frac{3}{s} + \frac{3}{s^2+1}$$

$$\frac{3}{s^2+1} + \frac{3}{s^2+1}$$

(a) $y''(1) = 0; \quad y'''(1) = 6$

(b) $y''(1) = 1; \quad y'''(1) = -6$

(c) $y''(1) = 1; \quad y'''(1) = 6$

(d) $y''(1) = 0; \quad y'''(1) = 1$

(e) $y''(1) = 0; \quad y'''(1) = -6$

$$x^2 \ddot{y} = -\frac{(1+x)\dot{y}}{x^2} - \frac{3(\ln(x))y}{x^2}$$

$$\ddot{y}(1)$$

$$\Rightarrow \ddot{y} = -2\dot{y}(1) - 2(0)$$

$$= 0$$

$$2x \ddot{y} + x^2 \dddot{y} = -\left(\dot{y} + (1+x)\ddot{y}\right) - 3\left(\frac{1}{x}y + (\ln(x))\dot{y}\right)$$

$$\frac{1}{x}y + (\ln(x))\dot{y}$$

$$0 + \ddot{y} = (0 + 0) - 3(2)$$

$$L(y) = 3 \left(\frac{1}{s} - \frac{s}{s^2+1} \right) e^{-2s} + \frac{1}{s^2+1}$$

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

a. $y = 3 \left(\frac{1}{s} - \frac{s}{s^2+1} \right) e^{-2s} + \frac{1}{s^2+1}$
 $\Rightarrow 3 \cos(t-2) \sin t$

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

$$\frac{3s^2 + 3 + 3s}{s(s^2+1)}$$

$$y(0) = 1$$

$$y'(0) = 0$$

$$y =$$

$$L(\ddot{y}) + L(y) = \frac{3e^{-2s}}{s}$$

$$s^2 L(y) - sy(0) - \dot{y}(0) + L(y) = \frac{3e^{-2s}}{s}$$

$$s^2 L(y) - 1 + L(y) = \frac{3e^{-2s}}{s}$$

$$L(y)(s^2+1) = \frac{3e^{-2s}}{s} + 1$$

$$= \frac{3e^{-2s}}{s(s^2+1)} + \frac{1}{s^2+1}$$

$$\frac{A}{s} + \frac{Bs+C}{s^2+1} = 1$$

$$A(s^2+1) + s(Bs+C) = 1$$

$$A = 1$$

$$2A + B + C = 1$$

$$2A + B - C = 1$$

$$4A + 2B = 2$$

$$4 + 2B = 2$$

$$2B = -2$$

$$B = -1$$

$$2 - 1 + C = 1$$

$$1 + C = 1$$

$$C = 0$$

(11) The differential equation

$$x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} - y = 4x^{-1}$$

is a non-homogeneous Euler equation. Use variation of parameters to find a particular solution

- (a) $x+x^{-1}$ (b) $x^{-1} \ln x$
 (c) $\frac{-1-2 \ln x}{x}$ (d) $1+2 \ln x$
 (e) None of the above.

$r^2 + (a-1)r - 1 = 0$
 $r = -1$
 $y_h = c_1 e^{-t} + c_2 e^{-t}$
 $= c_1 x + c_2 x^{-1}$

$y_p = u_1(t)e^{-t} + u_2(t)e^{-t}$

$W = \begin{vmatrix} e^0 & e^{-t} \\ e^t & -e^{-t} \end{vmatrix} = -1-1 = -2$

$u_1 = -\int \frac{y_2 g(t)}{W} dt = -\int \frac{e^{-t} \cdot \frac{4}{t}}{-2} dt = 2 \int \frac{e^{-t}}{t} dt$

$u_2 = -\int \frac{y_1 g(t)}{W} dt = -\int \frac{e^t \cdot \frac{4}{t}}{-2} dt = 2 \int \frac{e^t}{t} dt$

$y_p = c_1 x \ln x + 2x^2 x^{-1} = x \ln x + 2x$

(12) Let $y(x) = \sum_{n=0}^{\infty} a_n x^n$. The recurrence relation reads

$a_2 = -a_0/2, a_{n+2} = \frac{n}{n+2} a_{n+1} - \frac{a_n}{(n+2)(n+1)}$, $n=1,2,3,\dots$

If $a_0 = 1, a_1 = 2$, the first four terms of the series solution is

- (a) $y(x) = 1+2x+3x^2+4x^3+\dots$
 (b) $y(x) = 1+2x-\frac{1}{2}x^2-4x^3+\dots$
 (c) $y(x) = 1+2x-\frac{1}{2}x^2-\frac{1}{2}x^3+\dots$
 (d) $y(x) = 1+2x-\frac{1}{2}x^2-\frac{1}{4}x^3+\dots$
 (e) $y(x) = 1+2x-3x^2-4x^3+\dots$

$y = a_0 + a_1 x + a_2 x^2 + a_3 x^3$

$a_2 = -\frac{1}{2}$
 $a_3 = \frac{a_2}{3} - \frac{a_1}{6} = \frac{-1/2}{3} - \frac{2}{6} = -\frac{1}{6} - \frac{2}{6} = -\frac{3}{6} = -\frac{1}{2}$

$1 + 2x - \frac{1}{2}x^2 - \frac{1}{2}x^3$

$y = c_1 x^r + c_2 x^{-1}$
 $c_1 = \frac{-2}{x^2} + \frac{4 \ln x}{x}$
 $W = \begin{vmatrix} x^{-1} & x^{-1} \\ -x^{-2} & -x^{-2} \end{vmatrix} = x^{-2} - x^{-2} = 0$
 $W = \begin{vmatrix} x^{-1} & x^{-1} \\ -x^{-2} & -x^{-2} \end{vmatrix} = x^{-2} - x^{-2} = 0$

(13) What is the value of $y(3)$ if $y(x)$ is the solution of $x^2 y'' + 4xy' + 2y = 0$, $y(1) = 1$, $y'(1) = 2$

- (a) -2
- (b) -1
- (c) 0
- (d) 1
- (e) 2

$$r^2 + 3r + 2 = 0$$

$$(r+2)(r+1) = 0$$

$$y = c_1 e^{-2t} + c_2 e^{-t}$$

$$y = c_1 x^{-2} + c_2 x^{-1}$$

$$1 = c_1 e^{-2} + c_2 e^{-1}$$

$$2 = -2c_1 e^{-2} - c_2 e^{-1}$$

$$2y = -x^2 y'' - 4xy'$$

$$2(1) = -y(1) - 4(2)$$

$$2 = -y(1) - 8$$

$$y(1) = -10$$

$$y = c_1 x^{-2} + c_2 x^{-1}$$

$$1 = c_1 + c_2$$

$$y' = -2c_1 x^{-3} - c_2 x^{-2}$$

$$-2c_1 - c_2 = -10$$

$$y = -2c_1 e^{-2t} - c_2 e^{-t}$$

$$2 = -2c_1 e^{-2} - c_2 e^{-1}$$

$$y = 3x^{-2} - 2x^{-1}$$

$$y(3) = \frac{3}{9} - \frac{2}{3}$$

$$-c_1 e^{-2} = 3$$

$$c_1 = \frac{-3}{e^{-2}} = -3e^2$$

$$1 = -3 + c_2 e^{-1}$$

$$4 = c_2 e^{-1}$$

$$c_2 = 4e$$

$$y = c_1 x^{-2} + c_2 x^{-1}$$

$$1 = c_1 + c_2$$

$$y(3) = \left[\frac{-3}{9} - \frac{6}{9} \right] = -\frac{3}{3} = -1$$

$$y = -3e^2 e^{-2t} + 4e e^{-t}$$

$$y_3 = -3e^2 e^{-6} + 4e e^{-3}$$

$$= -3e^{-4} + 4e^{-2}$$

$$y' = -2c_1 x^{-3} - c_2 x^{-2}$$

$$2 = -2c_1 - c_2$$

$$3 = -c_1$$

$$c_1 = 3$$

$$1 = 3 + c_2 \Rightarrow c_2 = -2$$

(14) Classify the singular points of the given equation

$$x^2(2-x^2)y'' + (2/x)y' + 4y = 0$$

$$x^2(2-x^2) = 0$$

$$x = 0, 0, \sqrt{2}, -\sqrt{2}$$

The regular singular points are $\sqrt{2}, -\sqrt{2}$

The irregular singular points are $0, 0$

$$\lim_{x \rightarrow \infty} x^2 \frac{2}{x^3(2-x^2)} = \frac{2}{0} = \infty$$

$$\lim_{x \rightarrow \sqrt{2}} \frac{-(\sqrt{2}-x)}{(\sqrt{2}-x)} \frac{2}{x^3(\sqrt{2}-x)}$$

$$\lim_{x \rightarrow 0} x^2 \frac{2}{x^3(2-x^2)} = \frac{2}{0} = \infty$$

Ex. find the soln.

$$\vec{X}' = \begin{bmatrix} 1 & 5 \\ -1 & -1 \end{bmatrix} \vec{X} + \begin{bmatrix} 0 \\ 2 \end{bmatrix}$$

soln. $\vec{X} = c_1 \begin{bmatrix} -\cos 2t + 2\sin 2t \\ 2\cos 2t \end{bmatrix} + c_2 \begin{bmatrix} -2\cos 2t - \sin 2t \\ \sin 2t \end{bmatrix} + \begin{bmatrix} 5/2 \\ -1/2 \end{bmatrix}$

Ex. 2 $\vec{X}' = A\vec{X} + B$

$$A = \begin{bmatrix} 2 & 2 \\ -3 & -3 \end{bmatrix} \quad B(t) = \begin{bmatrix} 1 \\ 2t \end{bmatrix}$$

Soln. $\vec{X} = \begin{bmatrix} c_1 + 2c_2 e^{-t} + 2 - t + 2t^2 \\ -c_1 - 3c_2 e^{-t} - 3 + 3t - 2t^2 \end{bmatrix}$

(15) Find m such that y^m is an integrating factor of the ODE:

$$-2xy + (2x^2 + y) \frac{dy}{dx} = 0$$

- (a) -2
- (b) 2
- (c) 3
- (d) -3
- (e) None of the above.

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

$$M y = -2x$$

$$N x = 4x$$

$$Q = \frac{N_x - M_y}{M}$$

$$= \frac{4x + 2x}{-2xy}$$

$$= \frac{6x}{-2xy} = \frac{-3}{y}$$

$$\int \frac{-3}{y} dy$$

$$m = e$$

$$= e^{-3 \ln y} = y^{-3}$$

(16) $f(t) = \int_0^t (t - \tau)^3 \cos(3\tau) d\tau$

Find the Laplace transform of $f(t)$.

- (a) $\frac{6s}{s^4(s^2 + 9)}$
- (b) $\frac{18s}{s^4(s^2 + 9)}$
- (c) $\frac{6}{s^4} + \frac{3s}{s^2 + 9}$
- (d) $\frac{6}{s^4(s^2 + 9)}$
- (e) $\frac{s}{s^4(s^2 + 9)}$

$$L(t^3 * \cos 3t)$$

$$= L(t^3) \cdot L(\cos 3t)$$

$$= \frac{3!}{s^4} \cdot \frac{s}{s^2 + 9}$$

Ex
$$\begin{cases} \dot{x}_1 = x_1 + 3x_2 + \sin t \\ \dot{x}_2 = x_1 - x_2 - \cos t \end{cases} \rightarrow (*)$$

put $x_1 = A \sin t + B \cos t$
 $x_2 = C \sin t + D \cos t$
 $\dot{x}_1 = A \cos t - B \sin t$
 $\dot{x}_2 = C \cos t - D \sin t$

put in (*)

$A \cos t - B \sin t = A \sin t + B \cos t + 3C \sin t + 3D \cos t + \sin t$
 $C \cos t - D \sin t = A \sin t + B \cos t - C \sin t - D \cos t - \cos t$

Coefficient of $\cos t \neq \sin t$

1 $\cos t$: $A = B + 3D$
 1 $\sin t$: $-B = A + 3C + 1$

Q2 $\cos t$: $C = B - D - 1$
 Q2 $\sin t$: $-D = A - C$

$A + B + 3C = -1 \rightarrow (1)$
 $-A + B + 3D = 0 \rightarrow (2)$
 $A - C + D = 0 \rightarrow (3)$
 $B - C - D = 1 \rightarrow (4)$

$X = c_1 X^{(1)} + c_2 X^{(2)}$
 $= \begin{bmatrix} 3c_1 e^{2t} - c_2 e^{2t} \\ c_1 e^{2t} + c_2 e^{2t} \end{bmatrix}$
 $= c_1 \begin{bmatrix} 3 \\ 1 \end{bmatrix} e^{2t} + c_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^{2t}$
 $g(t) = \begin{bmatrix} \sin t \\ -\cos t \end{bmatrix}$
 $X_p = \begin{bmatrix} A \sin t + B \cos t \\ C \sin t + D \cos t \end{bmatrix}$

From (1) & (2) $2B + 3C + 3D = -1$
 (3) & (4) $A + B - 2C = 1$
 (1) & (4) $A + 4C + D = -2$
 (2) & (3) $B + C + D = 0$

$B - C - D = 3$
 $B - C + 4D = 0$
 $-5C - 5D = 3$

$$\left[\begin{array}{cccc|c} 1 & 1 & 3 & 0 & -1 \\ -1 & 1 & 0 & 3 & 0 \\ 1 & 0 & -1 & 1 & 0 \\ 0 & 1 & -1 & -1 & 1 \end{array} \right]$$

$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} A \\ B \\ C \\ D \end{bmatrix} = \begin{bmatrix} -1/5 \\ 2/5 \\ -2/5 \\ 1/5 \end{bmatrix}$

$X_p = \begin{bmatrix} -\frac{1}{5} \sin t + \frac{2}{5} \cos t \\ -\frac{2}{5} \sin t - \frac{1}{5} \cos t \end{bmatrix}$
 $X_n = \dots$

(17) Consider the point $x \frac{d^2 y}{dx^2} + e^x \frac{dy}{dx} + y \cos x = 0$

- (a) $x_0 = 0$ is an ordinary point.
- (b) $x_0 = 0$ is a regular singular point.
- (c) $x_0 = 0$ is an irregular singular point.
- (d) None of the above

$$y'' + \frac{e^x}{x} y' + \frac{\cos x}{x} y = 0$$

$$\lim_{x \rightarrow 0} x \frac{e^x}{x} = e^0 = 1$$

$$\lim_{x \rightarrow 0} x^2 \frac{\cos x}{x} = 0$$

(18) In finding the power series solution $\sum_{n=0}^{\infty} a_n x^n$ of $y'' + xy' + 2y = 0$,

What is the recurrence relation?

- (a) $a_{n+2} = -a_n / (n+1), n = 0, 1, 2, \dots$
- (b) $a_{n+2} = a_n / (n+2), n = 0, 1, 2, \dots$
- (c) $(n+2)a_{n+2} - a_{n+1} - a_n = 0, n = 0, 1, 2, \dots$
- (d) $a_{n+2} = a_n / ((n+2)(n+1)), n = 0, 1, 2, \dots$
- (e) $a_2 = -a_0 / 2; (n+2)(n+1)a_{n+2} - n(n+1)a_{n+1} + a_n = 0, n = 1, 2, \dots$

$$y = \sum_{n=0}^{\infty} a_n x^n$$

$$y' = \sum_{n=1}^{\infty} n a_n x^{n-1}$$

$$\sum_{n=0}^{\infty} (n+2)(n+1)a_{n+2} x^n + \sum_{n=1}^{\infty} n a_n x^n + 2 \sum_{n=0}^{\infty} a_n x^n = 0$$

$n=0$

$$2a_2 + 2a_0 = 0$$

$$a_2 = -a_0$$

$n=1$

$$a_n (n+2)$$

$$(n+2)(n+1)a_{n+2} + n a_n + 2a_n = 0$$

$$(n+1)(n+2)a_{n+2} = -a_n (n+2)$$

$$a_{n+2} = \frac{-a_n}{n+1}$$

a_0

a_2

$$E \dot{\vec{x}} = A \vec{x} + B(t) \quad A = \begin{bmatrix} 1 & 3 \\ 1 & -1 \end{bmatrix} \quad B(t) = \begin{bmatrix} \sin t \\ -\cos t \end{bmatrix}$$

$$\vec{x}_h = c_1 \begin{bmatrix} 3 \\ 1 \end{bmatrix} e^{2t} + c_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^{-2t}$$

$$= \begin{bmatrix} 3e^{2t} & -e^{-2t} \\ e^{2t} & e^{-2t} \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}$$

$$= \Phi(t) \vec{c}$$

$$\boxed{2} \quad |\Phi(t)| = \det \begin{bmatrix} 3e^{2t} & -e^{-2t} \\ e^{2t} & e^{-2t} \end{bmatrix} = 3 + 1 = 4$$

$$\Phi^{-1}(t) = \frac{1}{4} \begin{bmatrix} e^{-2t} & e^{-2t} \\ -e^{2t} & 3e^{2t} \end{bmatrix}$$

$$\Phi^{-1}(t)B(t) = \frac{1}{4} \begin{bmatrix} e^{-2t} \sin t - e^{-2t} \cos t \\ -e^{2t} \sin t + 3e^{2t} \cos t \end{bmatrix}$$

$$\int \Phi^{-1}(t)B(t) dt = \frac{1}{4}$$

(19) Given that the matrix $A = \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix}$ has complex eigenvalues $r_1 = 1+i$ and $r_2 = 1-i$, with corresponding complex eigenvectors $\begin{pmatrix} 1 \\ i \end{pmatrix}$ and $\begin{pmatrix} 1 \\ -i \end{pmatrix}$, find the general solution of $x' = Ax$.

$$c_1 \begin{pmatrix} 1 \\ i \end{pmatrix} e^t + c_2 \begin{pmatrix} 1 \\ -i \end{pmatrix} e^t + c_3 \begin{pmatrix} 1 \\ i \end{pmatrix} t e^t + c_4 \begin{pmatrix} 1 \\ -i \end{pmatrix} t e^t$$

(a) $x = C_1 e^t \begin{pmatrix} \cos(t) \\ -\sin(t) \end{pmatrix} + C_2 e^t \begin{pmatrix} \sin(t) \\ \cos(t) \end{pmatrix}$

(b) $x = C_1 e^t \begin{pmatrix} \cos(t) \\ -\sin(t) \end{pmatrix} + C_2 e^t \begin{pmatrix} \sin(t) \\ -\cos(t) \end{pmatrix}$

(c) $x = C_1 e^t \begin{pmatrix} \sin(t) \\ \cos(t) \end{pmatrix} + C_2 e^t \begin{pmatrix} \sin(t) \\ -\cos(t) \end{pmatrix}$

(d) $x = C_1 e^t \begin{pmatrix} \cos(t) \\ -\sin(t) \end{pmatrix} + C_2 e^t \begin{pmatrix} \cos(t) \\ \sin(t) \end{pmatrix}$

(e) $x = C_1 e^t \begin{pmatrix} 2\cos(t) \\ \sin(t) \end{pmatrix} + C_2 e^t \begin{pmatrix} \sin(t) \\ 2\cos(t) \end{pmatrix}$

$$x = C_1 e^{(1+i)t} = C_1 \begin{pmatrix} 1 \\ i \end{pmatrix} e^{(1+i)t} = C_1 e^t (\cos t + i \sin t) \begin{pmatrix} 1 \\ i \end{pmatrix}$$

$$= C_1 e^t \begin{pmatrix} \cos t \\ -\sin t \end{pmatrix} + i C_1 e^t \begin{pmatrix} \sin t \\ \cos t \end{pmatrix} = C_1 e^t \begin{pmatrix} \cos t + i \sin t \\ \cos t i - \sin t \end{pmatrix}$$

(20) The solution of initial value problem $x' = \begin{pmatrix} 2 & 0 \\ -1 & 3 \end{pmatrix} x$; $x(0) = \begin{pmatrix} 1 \\ 3 \end{pmatrix}$ is

(a) $x(t) = e^{3t} \begin{pmatrix} 0 \\ 1 \end{pmatrix} + e^{2t} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

(b) $x(t) = 2e^{3t} \begin{pmatrix} 0 \\ 1 \end{pmatrix} + e^{2t} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

(c) $x(t) = 3e^{3t} \begin{pmatrix} 0 \\ 1 \end{pmatrix} + e^{2t} \begin{pmatrix} 1 \\ 0 \end{pmatrix}$

(d) $x(t) = 2e^{3t} \begin{pmatrix} 1 \\ 2 \end{pmatrix} + e^{2t} \begin{pmatrix} 1 \\ 0 \end{pmatrix}$

(e) $x(t) = e^{2t} \begin{pmatrix} 1 \\ 3 \end{pmatrix}$

$$\begin{pmatrix} 2-r & 0 \\ -1 & 3-r \end{pmatrix}$$

$$(2-r)(3-r) + 1 = 0$$

$$6 - 3r - 2r + r^2 + 1 = 0$$

$$r^2 - 5r + 6 = 0$$

$$(r-2)(r-3) = 0$$

$$r = 2, 3$$

$$x = c_1 e^{2t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + c_2 e^{3t} \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

$$\begin{pmatrix} c_1 e^{2t} + 0 \\ c_1 e^{2t} + c_2 e^{3t} \end{pmatrix} = \begin{pmatrix} 1 \\ 3 \end{pmatrix}$$

$$c_1 = 1$$

$$c_1 + c_2 = 3 \Rightarrow 1 + c_2 = 3 \Rightarrow c_2 = 2$$

$$x = e^{2t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + 2e^{3t} \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

$$x = e^{2t} \begin{pmatrix} 1 & 0 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

Solve the nonhom. system by variation of parameters.

$$\vec{x}' = A\vec{x} + B(t) \quad A = \begin{bmatrix} 1 & 0 \\ -2 & 2 \end{bmatrix} \quad B(t) = \begin{bmatrix} e^{-2t} \\ 0 \end{bmatrix}$$

$$\begin{aligned} \vec{x}_h &= C_1 \vec{x}^{(1)} + C_2 \vec{x}^{(2)} \\ &= C_1 \begin{bmatrix} 1 \\ 2 \end{bmatrix} e^t + C_2 \begin{bmatrix} 0 \\ 1 \end{bmatrix} e^{2t} \\ &= \begin{bmatrix} e^t & 0 \\ 2e^t & e^{2t} \end{bmatrix} \begin{bmatrix} C_1 \\ C_2 \end{bmatrix} \\ &= \Phi(t) \vec{c} \end{aligned}$$

$$= -\frac{1}{6} \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{-2t}$$

$$\begin{aligned} \vec{x}_g &= \vec{x}_h + \vec{x}_p \\ &= C_1 \begin{bmatrix} 1 \\ 2 \end{bmatrix} e^t + C_2 \begin{bmatrix} 0 \\ 1 \end{bmatrix} e^{2t} + \frac{1}{6} \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{-2t} \end{aligned}$$

[2] $\Phi(t) = e^{3t}$

$$\Phi^{-1}(t) = \frac{1}{e^{3t}} \begin{bmatrix} e^{2t} & 0 \\ -2e^t & e^t \end{bmatrix}$$

$$= \begin{bmatrix} e^{-t} & 0 \\ -2e^{-2t} & e^{-2t} \end{bmatrix}$$

$$\Phi^{-1}(t) B(t) = \begin{bmatrix} e^{-3t} \\ -2e^{-4t} \end{bmatrix}$$

$$\int \Phi^{-1}(t) B(t) dt = \begin{bmatrix} -\frac{1}{3} e^{-3t} \\ \frac{1}{2} e^{-4t} \end{bmatrix}$$

$$\vec{x}_p = \Phi(t) \int \Phi^{-1}(t) B(t) dt$$

$$= \begin{bmatrix} e^t & 0 \\ 2e^t & e^{2t} \end{bmatrix} \begin{bmatrix} -\frac{1}{3} e^{-3t} \\ \frac{1}{2} e^{-4t} \end{bmatrix}$$

$$= \begin{bmatrix} -\frac{1}{3} e^{-2t} \\ -\frac{2}{2} e^{-2t} + \frac{1}{2} e^{-2t} \end{bmatrix} = \begin{bmatrix} -\frac{1}{3} \\ -\frac{1}{2} \end{bmatrix} e^{-2t}$$

$$-\frac{4}{6} + \frac{3}{6} = -\frac{1}{6}$$

1
key
BIRZEIT UNIVERSITY

MATHEMATICS DEPARTMENT

SPRING 2006

MATH 331 FINAL EXAM

INSTRUCTORS: Choose either 1 or 2
1. RIMON JADOUN (SECTIONS 1 AND 2)
2. RASSEM KA'BI (SECTIONS 3 AND 4)

NAME in Arabic:

NUMBER:

SECTION:

TIME: 150 MINUTES

INSTRUCTIONS:

1. All answers to question one should be on page 2 of the test. After solving the problem write your suitable choice.
2. No calculators are allowed in this examination.
3. You should close your cellular phones before you enter this test, any use of phones or any other electronic tools will be considered cheating.
4. Questions are not allowed in this test, for any inconveniency, the instructor will respond to questions about typing 15 minutes after the test starts and only for 15 minutes.
5. The test consists of three questions in SIX pages.
6. Be careful, abide by the rules, don't cheat and don't talk to your neighbor.
7. When you write your name on the sheet given to you write the number you register your name on here.

OUR NUMBER:

GOOD LUCK

$$\begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 2x_2 \end{pmatrix}$$

$$\begin{pmatrix} 1 \\ 2x_2 \end{pmatrix} + \begin{pmatrix} -4 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 2x_2 \end{pmatrix}$$

(3) If the general solution of the homogeneous system $x' = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} x$ is given by $x_1 = 3e^{-2t}$
 $x_2 = 2e^{2t}$

$$X_H(t) = C_1 e^t \begin{pmatrix} 1 \\ 0 \end{pmatrix} + C_2 e^{2t} \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

then the general solution of the nonhomogeneous system $X' = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} X + e^{-2t} \begin{pmatrix} -3 \\ -4 \end{pmatrix}$ is

$r = 1, 2$

$$\det(A - \lambda I) = \begin{vmatrix} 1-r & 0 \\ 0 & 2-r \end{vmatrix} = (1-r)(2-r) = 0$$

$$2 - 2r - r + r^2 = 0$$

$$r^2 - 3r + 2 = 0$$

$$(r-2)(r-1) = 0$$

$$r = 1, 2$$

$$\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

(a) $x(t) = C_1 e^t \begin{pmatrix} 1 \\ 0 \end{pmatrix} + C_2 e^{2t} \begin{pmatrix} 0 \\ 1 \end{pmatrix} + e^{-t} \begin{pmatrix} 4 \\ 3 \end{pmatrix}$

(b) $x(t) = C_1 e^t \begin{pmatrix} 1 \\ 0 \end{pmatrix} + C_2 e^{2t} \begin{pmatrix} 0 \\ 1 \end{pmatrix} + e^{-t} \begin{pmatrix} 4 \\ 0 \end{pmatrix}$

(c) $x(t) = C_1 e^t \begin{pmatrix} 1 \\ 0 \end{pmatrix} + C_2 e^{2t} \begin{pmatrix} 0 \\ 1 \end{pmatrix} + e^{-t} \begin{pmatrix} 4 \\ 3 \end{pmatrix}$

(d) $x(t) = C_1 e^t \begin{pmatrix} 1 \\ 0 \end{pmatrix} + C_2 e^{2t} \begin{pmatrix} 0 \\ 1 \end{pmatrix} + e^{-t} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

(e) $x(t) = C_1 e^t \begin{pmatrix} 1 \\ 0 \end{pmatrix} + C_2 e^{2t} \begin{pmatrix} 0 \\ 1 \end{pmatrix} + e^{-t} \begin{pmatrix} 2 \\ 1 \end{pmatrix}$

$$\begin{pmatrix} 1-r & 0 \\ 0 & 2-r \end{pmatrix} X = -e^{-2t} \begin{pmatrix} -3 \\ -4 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} = \begin{pmatrix} 3e^{-2t} \\ 4e^{-2t} \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$

$k_1 = 0$
 $k_2 = 4$
 $R_1 = \text{any number}$

$$\begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 4 \\ 0 \end{pmatrix}$$

$$(1-r)(2-r) = 0$$

$$2 - 2r - r + r^2 = 0$$

$$r^2 - 3r + 2 = 0$$

$$(r-2)(r-1) = 0$$

$$r = 1, 2$$

$$-k_1 = 3$$

$$k_2 = 0$$

(4) $f(t) = 1 + u_2(t)(t-2) + u_4(t)(2-t) + u_6(t)t^2$ The values of $f(3)$, $f(5)$ and $f(7)$ are

- (a) 10, 26, 50.
- (b) 1, -3, 49.
- (c) 2, 1, 49.
- (d) 2, -3, 50.
- (e) 2, 1, 50.

$$x(t) = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} 2 \\ 1 \end{pmatrix} + e^{-2t} \begin{pmatrix} -3 \\ -4 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} 4e^{-t} \\ 3e^{-t} \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} e^{-t} \\ 2e^{-t} \end{pmatrix}$$

$$u_2(t) = \begin{cases} 0 & t < 2 \\ 1 & t \geq 2 \end{cases}$$

$$(t-2)u_2(t) = \begin{cases} 0 & t < 2 \\ t-2 & t \geq 2 \end{cases}$$

$$(2-t)u_4(t) = \begin{cases} 0 & t < 4 \\ 2-t & t \geq 4 \end{cases}$$

$$u_6(t)t^2 = \begin{cases} 0 & t < 6 \\ t^2 & t \geq 6 \end{cases}$$

$$f(3) = 1 + 1 + 0 + 0 = 2$$

$$f(5) = 1 + 3 - 3 + 0 = 1$$

$$f(7) = 1 + 5 - 5 + 49 = 49$$

→ Q4
(2)

~~Ans~~
indicial eq.

$$r(r-1) + \frac{1}{2}r = 0$$

⇒ s.l.e. $\sum_{n=0}^{\infty} a_n (x-1)^n$ mit r