

NAME: Solutions

EID:

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M 427K Exam 1 Version B

October 9, 2012

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<p><b>INSTRUCTIONS:</b></p> <ul style="list-style-type: none"><li>• Do all work on these sheets.</li><li>• Show all work.</li><li>• No books, notes, calculators, or other electronic devices.</li></ul>
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Problem	Possible	Actual
1	16	
2	20	
3	12	
4	16	
5	16	
6	12	
7	8	
Total	100	

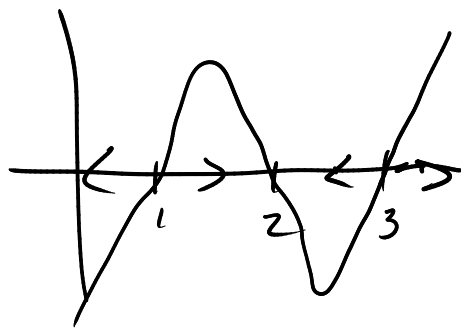
1. AUTONOMOUS EQUATIONS. (16 points) Consider the first order autonomous equation

$$\frac{dy}{dt} = (y-1)(y-2)(y-3)$$

(a) (4 points) Find the critical points of the equation.

$$y=1, \quad y=2, \quad y=3$$

(b) (4 points) Draw a plot of  $f(y) = (y-1)(y-2)(y-3)$ , and use it to determine where solutions are increasing or decreasing.

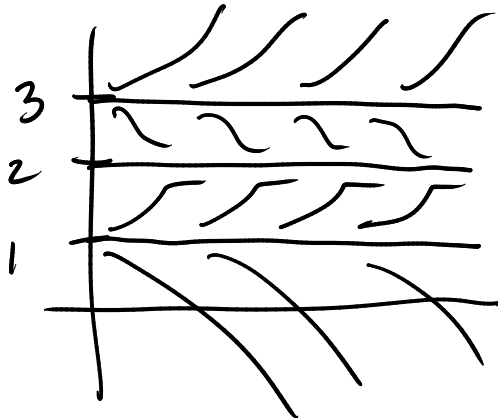


$y < 1$  decreasing  
 $1 < y < 2$  increasing  
 $2 < y < 3$  decreasing  
 $3 < y$  increasing

(c) (4 points) Determine whether each equilibrium is stable, unstable, or semistable.

$y=1$  unstable  
 $y=2$  stable  
 $y=3$  unstable

(d) (4 points) Make a plot of the solutions to the equation.



2. FIRST ORDER SOLUTION TECHNIQUES. (20 points) For parts (a) and (b), Find the general solution to the equation, either by finding a formula for  $y$ , or by finding an implicit equation for  $y$ .

(a) (8 points)  $\frac{dy}{dx} = yx/(1+y^2)$

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

$$\int \left( \frac{1}{y} + y \right) dy = \int x dx$$

$$\boxed{\ln|y| + \frac{1}{2}y^2 = \frac{1}{2}x^2 + C} \quad \text{implicit equation}$$

(b) (8 points)  $y' + (2/t)y = t^2 + t^{-2}$  (for  $t > 0$ )

$$u = e^{\int 2/t dt} = e^{2 \ln t} = t^2$$

$$t^2 y' + 2ty = t^4 + 1$$

$$(t^2 y)' = t^4 + 1$$

$$t^2 y = \int (t^4 + 1) dt = \frac{1}{5}t^5 + t + C$$

$$\rightarrow y = \frac{1}{5}t^3 + \frac{1}{t} + \frac{C}{t^2}$$

(c) (4 points) Is the equation  $(2x + 4xy) + (2x^2) \frac{dy}{dx} = 0$  exact? Explain how you know, but do not solve it.

$$\begin{array}{cc} \text{"} & \text{"} \\ M & N \end{array}$$

$$M_y = 4x \quad N_x = 4x \quad \text{equal, so it is exact!}$$

3. COMPLEX EXPONENTIALS. (12 points)

- (a) (6 points) Use Euler's formula to write  $e^{5+\pi i} + e^{(\pi/2)i}$  in the form  $a + bi$  where  $a$  and  $b$  are real.

$$\begin{aligned} e^{5+\pi i} &= e^5 e^{\pi i} = e^5 (\cos \pi + i \sin \pi) = e^5 (-1 + 0i) \\ &= -e^5 \end{aligned}$$

$$e^{(\pi/2)i} = \cos \frac{\pi}{2} + i \sin \frac{\pi}{2} = 0 + i \cdot 1 = i$$

$$\text{Total} = \boxed{-e^5 + i}$$

- (b) (6 points) Find nonzero constants  $c_1$  and  $c_2$  so that  $c_1 e^{4it} + c_2 e^{-4it}$  is real for all  $t$ . There are many correct answers.

$$c_1 = c_2 = 1$$

$$\begin{aligned} e^{4it} + e^{-4it} &= \cos 4t + i \sin 4t + \cos(-4t) + i \sin(-4t) \\ &= \cos 4t + i \sin 4t + \cos(4t) - i \sin(4t) \\ &= 2 \cos 4t \end{aligned}$$

which is real.

4. HOMOGENEOUS SECOND ORDER LINEAR EQUATIONS. (16 points) For each of the following equations, find a pair of solutions that form a fundamental set. You do not need to derive your answer from first principles. If it happens the roots are complex, you should find a pair of real solutions (half credit for complex solutions only).

(a) (4 points)  $y'' - 3y' + 7y = 0$

$$r = \frac{3 \pm \sqrt{9 - 28}}{2} = \frac{3 \pm \sqrt{19}i}{2}$$

$$y_1 = e^{\frac{3}{2}t} \cos\left(\frac{\sqrt{19}}{2}t\right) \quad y_2 = e^{\frac{3}{2}t} \sin\left(\frac{\sqrt{19}}{2}t\right)$$

(b) (4 points)  $y'' + 8y' + 16y = 0$

$$r = \frac{-8 \pm \sqrt{64 - 64}}{2} = \frac{-8}{2} = -4$$

$$y_1 = e^{-4t} \quad y_2 = te^{-4t}$$

(c) (4 points)  $y'' - 4y' + 3y = 0$

$$r = \frac{4 \pm \sqrt{16 - 12}}{2} = \frac{4 \pm 2}{2} = 2 \pm 1 = 1 \text{ or } 3$$

$$y_1 = e^t \quad y_2 = e^{3t}$$

- (d) (4 points) Find the Wronskian of your solutions to part (c).

$$\begin{aligned} y_1 y_2' - y_2 y_1' &= e^t (3e^{3t}) - e^{3t} e^t \\ &= 3e^{4t} - e^{4t} = 2e^{4t} \end{aligned}$$

5. NONHOMOGENEOUS EQUATIONS. (16 points) Solve the initial value problem

$$y'' + y' - 2y = 10 \cos(t), \quad y(0) = -3, \quad y'(0) = 1$$

You may use any methods, but you must show your work.

$$\begin{array}{l|l} Y = A \cos t + B \sin t & y'' + y' - 2y \\ Y' = -A \sin t + B \cos t & = -A \cos t - B \sin t \\ Y'' = -A \cos t - B \sin t & + B \cos t - A \sin t \\ & - 2A \cos t - 2B \sin t \end{array}$$

so need  $\checkmark$

$$-3A + B = 10$$

$$-3B - A = 0$$

$$A = -3B$$

$$-3(-3B) + B = 10$$

$$10B = 10 \Rightarrow B = 1$$

$$\Rightarrow A = -3 \text{ so } y = -3 \cos t + \sin t$$

$$\text{roots } r = \frac{-1 \pm \sqrt{1+8}}{2} = \frac{-1 \pm 3}{2} = -2 \text{ and } 1$$

$$y = c_1 e^t + c_2 e^{-2t} - 3 \cos t + \sin t \quad y(0) = c_1 + c_2 - 3$$

$$y' = c_1 e^t - 2c_2 e^{-2t} + 3 \sin t + \cos t \quad y'(0) = c_1 - 2c_2 + 1$$

$$c_1 + c_2 - 3 = -3$$

$$c_1 - 2c_2 + 1 = 1$$

$$\Rightarrow c_1 + c_2 = 0$$

$$c_1 - 2c_2 = 0$$

$$\Rightarrow c_1 = c_2 = 0$$

$$\text{so } y = -3 \cos t + \sin t$$

6. THEORY OF LINEAR EQUATIONS. (12 points) Consider the second order linear differential operator

$$L[y] = y'' + \sin(t)y' + e^{2t}y$$

Suppose we want to solve the nonhomogeneous equation

$$L[y] = 4\frac{\sin(t)}{t} + 3\ln(t)$$

This is very difficult to do from scratch, but suppose that a very smart colleague finds for us functions  $Y_1$  and  $Y_2$  solving the equations

$$L[Y_1] = \frac{\sin(t)}{t}, \quad L[Y_2] = 2\ln(t)$$

How can we use  $Y_1$  and  $Y_2$  to get a solution to the original equation?

Superposition principle

$$Y = 4Y_1 + \frac{3}{2}Y_2$$

$$L[Y] = L\left[4Y_1 + \frac{3}{2}Y_2\right]$$

$$= 4L[Y_1] + \frac{3}{2}L[Y_2]$$

$$= 4\frac{\sin(t)}{t} + 3\ln(t)$$

7. VIBRATIONS. (8 points) Suppose that a damped mass-on-a-spring is described by the equation

$$5u'' + \gamma u' + 10u = 0$$

When  $\gamma$  is small, the solutions oscillate, while when  $\gamma$  is large they do not. Find the value of  $\gamma$  where the cross-over between these two behaviors occurs. In other words, find the value of  $\gamma$  for which the system is critically damped.

$$\text{Discriminant} = 0$$

$$0 = \gamma^2 - 4km = \gamma^2 - 4 \cdot 10 \cdot 5 = \gamma^2 - 200$$

$$\gamma^2 = 200$$

$$\gamma = \sqrt{200}$$