

MATH 250
Final Exam
December 16, 2005

Name: _____
Student Number: _____
Instructor: _____
Section: _____

This exam has 16 questions for a total of 150 points. There are 6 partial credit questions. **In order to obtain full credit for partial credit problems, all work must be shown.** Credit will not be given for an answer not supported by work.

THE USE OF CALCULATORS or ANY OTHER ELECTRONIC DEVICES IS NOT PERMITTED IN THIS EXAMINATION.

At the end of the examination, the booklet will be collected. The last sheet of the booklet is a table of Laplace transforms and can be removed. **Be careful to remove only the last page of the examination.**

Do not write in this box.

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1. (5 points) The autonomous equation $y' = y^2 - y - 2$ has the following equilibrium solutions:

- (a) unstable $y = 2$ and asymptotically stable $y = 1$;
- (b) asymptotically stable $y = 2$ and unstable $y = -1$;
- (c) semistable $y = 2$ and asymptotically stable $y = -1$;
- (d) unstable $y = 2$ and asymptotically stable $y = -1$.

2. (5 points) On which of the following intervals is the unique solution of the initial value problem

$$(\sin t)y' - \frac{t}{t-1}y = \frac{1}{t-2}, \quad y(3) = 5$$

certain to exist?

- (a) $(2, \pi)$;
- (b) $(1, 2)$;
- (c) $(2, \infty)$;
- (d) $(0, \pi)$.

3. (5 points) Which of the following statements best describes the behavior of a nonzero solution to

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

- (a) unbounded oscillations;
- (b) bounded periodic oscillations;
- (c) bounded non-periodic oscillations;
- (d) $\lim_{t \rightarrow \infty} y(t) = 0$.

4. (5 points) Find a suitable form of a particular solution to

$$y'' - 3y' - 4y = 3e^{4t} + t - 8e^{-t} \cos t$$

with constants A, B, C, D , and E .

- (a) $Ae^{4t} + Bt + Ce^{-t} \cos t$;
- (b) $Ae^{4t} + Bt + C + De^{-t} \cos t + Ee^{-t} \sin t$;
- (c) $Ate^{4t} + Bt + C + De^{-t} \cos t + Ee^{-t} \sin t$;
- (d) $Ate^{4t} + Bt + C + Dte^{-t} \cos t + Ete^{-t} \sin t$;

5. (5 points) What is the Laplace transform of

$$f(t) = u_3(t)e^{2t}?$$

(a) $\frac{e^{-3s}}{s} \frac{1}{s-2}$.

(b) $e^{-3s} \frac{1}{s-2}$.

(c) $e^{-3s} \frac{e^3}{s-2}$.

(d) $e^{-3s} \frac{e^6}{s-2}$.

6. (5 points) Consider the function

$$f(t) = t^2 + u_1(t)(2t - 1) + u_3(t)(2e^t).$$

What is $f(2)$?

(a) 3;

(b) 4;

(c) 7;

(d) $7 + 2e^2$.

7. (5 points) Find the system which is equivalent to the second order linear differential equation

$$tu'' + (\sin t)u' - 5u = t^2.$$

(a)
$$\begin{cases} x_1' = x_2 \\ x_2' = -(\sin t)x_1 + 5x_2 + t^2. \end{cases}$$

(b)
$$\begin{cases} x_1' = x_2 \\ x_2' = 5x_1 - (\sin t)x_2 + t^2. \end{cases}$$

(c)
$$\begin{cases} x_1' = x_2 \\ x_2' = \frac{5}{t}x_1 - \frac{\sin t}{t}x_2 + t \end{cases}$$

(d)
$$\begin{cases} x_1' = x_2 \\ x_2' = -\frac{\sin t}{t}x_1 + \frac{5}{t}x_2 + t \end{cases}$$

8. (5 points) Let \mathbf{A} be a real 2×2 matrix which has an eigenvalue $-1 + 2i$ and corresponding eigenvector $\begin{pmatrix} 1 \\ 2 - 3i \end{pmatrix}$. Find the general solution of the system $\mathbf{x}' = \mathbf{A}\mathbf{x}$ with constants c_1 and c_2 .

(a)
$$c_1 e^{-t} \begin{pmatrix} \cos 2t \\ 3 \cos 2t + 2 \sin 2t \end{pmatrix} + c_2 e^{-t} \begin{pmatrix} \sin 2t \\ 3 \sin 2t - 2 \cos 2t \end{pmatrix};$$

(b)
$$c_1 e^{-t} \begin{pmatrix} \cos 2t \\ 2 \cos 2t \end{pmatrix} + c_2 e^{2t} \begin{pmatrix} 0 \\ -3 \sin 2t \end{pmatrix};$$

(c)
$$c_1 e^{-t} \begin{pmatrix} \cos 2t \\ 2 \cos 2t + 3 \sin 2t \end{pmatrix} + c_2 e^{-t} \begin{pmatrix} \sin 2t \\ 2 \sin 2t - 3 \cos 2t \end{pmatrix};$$

(d)
$$c_1 e^{-2t} \begin{pmatrix} \cos t \\ 2 \cos t + 3 \sin t \end{pmatrix} + c_2 e^{-2t} \begin{pmatrix} \sin t \\ 2 \sin t - 3 \cos t \end{pmatrix}.$$

9. (5 points) Let \mathbf{A} be a real 2×2 matrix which has a repeated eigenvalue 3. Given that

$$\mathbf{A} \begin{pmatrix} 1 \\ -1 \end{pmatrix} = 3 \begin{pmatrix} 1 \\ -1 \end{pmatrix} \quad \text{and} \quad (\mathbf{A} - 3\mathbf{I}) \begin{pmatrix} 0 \\ -1 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix},$$

find the general solution of the system $\mathbf{x}' = \mathbf{A}\mathbf{x}$ with constants c_1 and c_2 .

- (a) $c_1 e^{3t} \begin{pmatrix} 1 \\ -1 \end{pmatrix} + c_2 e^{3t} \begin{pmatrix} 0 \\ -1 \end{pmatrix};$
- (b) $c_1 e^{3t} \begin{pmatrix} 1 \\ -1 \end{pmatrix} + c_2 t e^{3t} \begin{pmatrix} 1 \\ -1 \end{pmatrix};$
- (c) $c_1 e^{3t} \begin{pmatrix} 1 \\ -1 \end{pmatrix} + c_2 t e^{3t} \begin{pmatrix} 0 \\ -1 \end{pmatrix};$
- (d) $c_1 e^{3t} \begin{pmatrix} 1 \\ -1 \end{pmatrix} + c_2 [t e^{3t} \begin{pmatrix} 1 \\ -1 \end{pmatrix} + e^{3t} \begin{pmatrix} 0 \\ -1 \end{pmatrix}].$

10. (9 points) Find the solution of the following initial value problem :

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

11. (15 points) Solve the initial value problem

$$y'' + 2y' + y = 1 + 4e^{-t}, \quad y(0) = 2, \quad y'(0) = -1.$$

12. (10 points) Find the Laplace transform of

$$f(t) = e^t + u_\pi(t) \cos t + u_2(t)(t^2 - 2).$$

13. (15 points) Find the inverse Laplace transform of

$$F(s) = \frac{5s^3 - 4s^2 + 3s - 1}{(s^2 - s)(s^2 + 1)}.$$

14. (20 points) A system with a mass of 1kg at the end of a spring with spring constant $13\text{N}/m$ is immersed in a medium with damping constant $6\text{Ns}/m$. The mass starts at the equilibrium position with an upward velocity $1\text{m}/s$.
- (a) (5 points) Suppose that an external force of 3N is applied to the system from $t = 2\text{s}$ to $t = 5\text{s}$ and is then removed. Give the differential equation with initial conditions for this motion by using the step function $u_c(t)$. Do **NOT** solve this differential equation.
- (b) (15 points) Suppose an impulsive external force $\delta(t - 2)$ is applied to the system. Find the position of the mass at any time t using **Laplace transforms**. No credit will be given for any other methods.

15. (15 points)

(a) (8 points) Find the general solution of the system:

$$\begin{cases} x_1' = x_2 \\ x_2' = 2x_1 + x_2 \end{cases}$$

(b) (2 points) Discuss the **type** and the **stability** of the critical point $\mathbf{x} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$.

(c) (5 points) Sketch the phase portrait of the given system. Clearly indicate the behavior of the solutions as $t \rightarrow \infty$.

16. (21 points) Classify the type of the critical point at the origin, its stability and choose a phase portrait (given on the next page) of the system $\mathbf{x}' = \mathbf{A}\mathbf{x}$, where the matrix \mathbf{A} has the following eigenvalues r_1, r_2 .

	EIGENVALUES	TYPE	STABILITY	PHASE PORTRAIT
(a)	$r_1 = r_2 = -1$ with two linearly independent eigenvectors;			
(b)	$r_1 = -2, r_2 = 3;$			
(c)	$r_1 = 2, r_2 = 4;$			
(d)	$r_1 = 2i, r_2 = -2i;$			
(e)	$r_1 = -1, r_2 = -5;$			
(f)	$r_1 = r_2 = 2$ with only one linearly independent eigenvector;			
(g)	$r_1 = 1 + i, r_2 = 1 - i.$			

Types of the critical point are: saddle point, node, center, spiral point, proper node, and improper node.

A critical point may be: stable, asymptotically stable, or unstable.

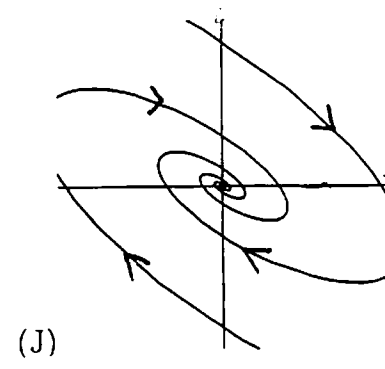
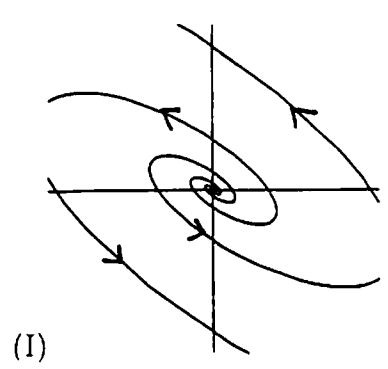
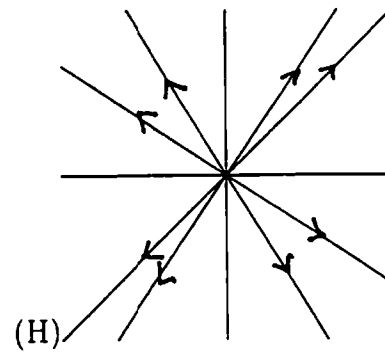
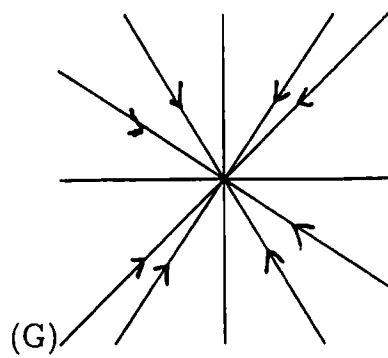
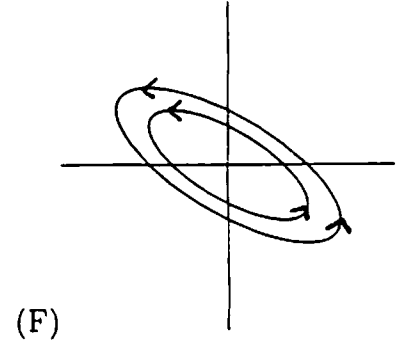
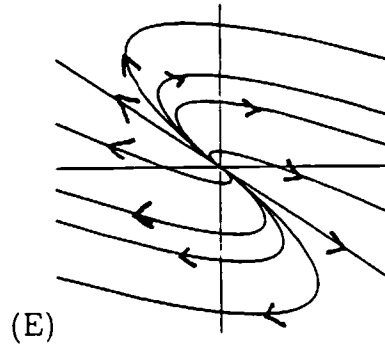
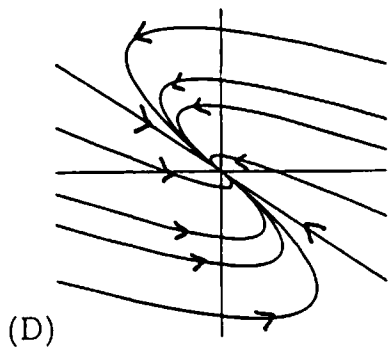
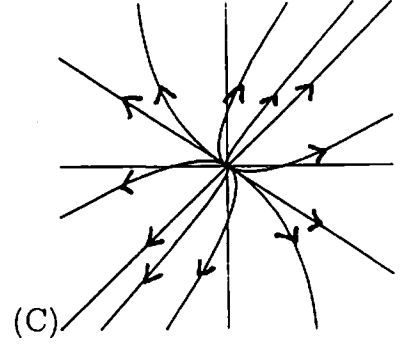
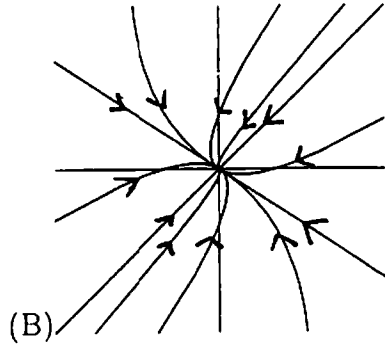
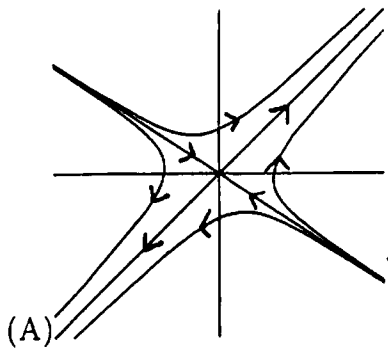


TABLE 6.2.1 Elementary Laplace Transforms

$f(t) = \mathcal{L}^{-1}\{F(s)\}$	$F(s) = \mathcal{L}\{f(t)\}$	Notes
1. 1	$\frac{1}{s}, \quad s > 0$	Sec. 6.1; Ex. 4
2. e^{at}	$\frac{1}{s-a}, \quad s > a$	Sec. 6.1; Ex. 5
3. t^n ; $n = \text{positive integer}$	$\frac{n!}{s^{n+1}}, \quad s > 0$	Sec. 6.1; Prob. 27
4. t^p , $p > -1$	$\frac{\Gamma(p+1)}{s^{p+1}}, \quad s > 0$	Sec. 6.1; Prob. 27
5. $\sin at$	$\frac{a}{s^2 + a^2}, \quad s > 0$	Sec. 6.1; Ex. 6
6. $\cos at$	$\frac{s}{s^2 + a^2}, \quad s > 0$	Sec. 6.1; Prob. 6
7. $\sinh at$	$\frac{a}{s^2 - a^2}, \quad s > a $	Sec. 6.1; Prob. 8
8. $\cosh at$	$\frac{s}{s^2 - a^2}, \quad s > a $	Sec. 6.1; Prob. 7
9. $e^{at} \sin bt$	$\frac{b}{(s-a)^2 + b^2}, \quad s > a$	Sec. 6.1; Prob. 13
10. $e^{at} \cos bt$	$\frac{s-a}{(s-a)^2 + b^2}, \quad s > a$	Sec. 6.1; Prob. 14
11. $t^n e^{at}$, $n = \text{positive integer}$	$\frac{n!}{(s-a)^{n+1}}, \quad s > a$	Sec. 6.1; Prob. 18
12. $u_c(t)$	$\frac{e^{-cs}}{s}, \quad s > 0$	Sec. 6.3
13. $u_c(t)f(t-c)$	$e^{-cs}F(s)$	Sec. 6.3
14. $e^{ct}f(t)$	$F(s-c)$	Sec. 6.3
15. $f(ct)$	$\frac{1}{c}F\left(\frac{s}{c}\right), \quad c > 0$	Sec. 6.3; Prob. 19
16. $\int_0^t f(t-\tau)g(\tau) d\tau$	$F(s)G(s)$	Sec. 6.6
17. $\delta(t-c)$	e^{-cs}	Sec. 6.5
18. $f^{(n)}(t)$	$s^n F(s) - s^{n-1}f(0) - \dots - f^{(n-1)}(0)$	Sec. 6.2
19. $(-t)^n f(t)$	$F^{(n)}(s)$	Sec. 6.2; Prob. 28