

**FINAL**

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section: 2C

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Problem	Points	Score
1	7	
2	5	
3	10	
4	10	
5	8	
6	9	
7	9	
8	8	
9	9	
10	9	
11	11	
12	5	
Total	100	

**Instructions**

- (1) Enter your name, SID number, and discussion section on the top of this page.
- (2) If you need **more** space, use the extra page at the end of the exam.
- (3) NO Calculators, computers, books or notes of any kind are allowed.
- (4) Show your work. Unsupported answers will receive few or no credit.
- (5) Good Luck!

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**Exercise 1.** (7pt) Solve the following equation. (Hint: Find the integrating factor)

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

$$\frac{\partial P}{\partial y} = 2y \quad \frac{\partial Q}{\partial x} = -2y \quad \text{not exact}$$

$$\frac{d(\mu P)}{dx} = \frac{d}{dx} (\mu Q) \quad \text{let } u \text{ be funct. of } x \\ \text{Multipl. ...}$$

$$\frac{du}{dx} = \frac{1}{\mu} \left( \frac{\partial P}{\partial y} - \frac{\partial Q}{\partial x} \right) u = \frac{1}{-2xy} (2y + 2y) = \frac{4y}{-2xy} = -2/x u$$

$$u = e^{\int -2/x dx} = e^{-2x^2}$$

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

$$F(x, y) = x e^{-x^2} y^2 + x(\phi) = C$$

$$\frac{\partial F}{\partial x} = e^{-x^2} y^2 + -2x^2 e^{-x^2} y^2 + x'(\phi) = \mu P = e^{-x^2} y^2 + e^{-x^2} x^2$$

$$x'(\phi) = e^{-x^2} x^2 + 2x^2 e^{-x^2} \phi$$

$$x'(\phi) = \left( 1 + 2x^2 \right) e^{-x^2}$$

$$F(x, y) = x e^{-x^2} y^2 + \int (1 + 2x^2) e^{-x^2} dx = C$$

**Exercise 2.** (5pt) Solve  $y' = y(y+1)(x+2)(x+3)$

$$\frac{dy}{dx} = y(y+1)(x+2)(x+3)$$

$$\int \frac{1}{y(y+1)} dy = \int (x+2)(x+3) dx \quad \leftarrow x^2 + 5x + 6$$

$$\downarrow$$

$$\frac{A}{y} + \frac{B}{y+1} + \frac{1}{(x+2)(x+3)} \quad A(y+1) + B(y) = 1$$

$$\text{let } y=0 \quad A=1 \quad y=1 \quad B=-1$$

$$\begin{aligned} &= \int \frac{1}{y} dy + \int \frac{1}{y+1} dy = \int x^2 + 5x + 6 dx \\ &\ln|y| - \ln|y+1| = \frac{1}{3}x^3 + \frac{5}{2}x^2 + 6x + C \end{aligned}$$

$$\frac{y}{y+1} = e^{\ln|y| - \ln|y+1|} = e^{\frac{1}{3}x^3 + \frac{5}{2}x^2 + 6x + C}$$

**Exercise 3.** (10pt) Find a particular solution to the following two differential equations

$$(1) y'' + 4y = 8t^2 - 4t \quad (2\text{pt})$$

Let  $y = a_2 t^2 + a_1 t + a_0$

$$y' = 2a_2 t + a_1$$

$$y'' = 2a_2$$

$$2a_2 + 4a_2 t^2 + 4a_1 t + a_0 = 8t^2 - 4t$$

$$2a_2 + a_0 = 0$$

$$4a_2 = 8 \quad a_2 = \underline{\underline{2}}$$

$$a_0 = \underline{\underline{-4}}$$

$$4a_1 = -4 \quad a_1 = \underline{\underline{-1}}$$

$$\boxed{y = 2t^2 - t - 4}$$

$$(2) y'' + 4y = 4 \sin(2t) \quad (4\text{pt})$$

$$y = at \cos(2t) + bt \sin(2t)$$

$$y' = a(\cos(2t) - 2at \sin(2t)) + b \sin(2t) + 2bt \cos(2t)$$

$$y'' = -2a \sin(2t) + 2a \sin(2t) - 4at \cos(2t)$$

$$+ 2b \cos(2t) + 2b \cos(2t) = 4bt \cos(2t)$$

$$= -4at \sin(2t) + 4bt \sin(2t) + 4b \cos(2t) - 4t \cos(2t)$$

$$\checkmark + 4at \cos(2t) + 4bt \sin(2t) = 4 \sin(2t)$$

$$-4at \sin(2t) + 4b \cos(2t) = 4 \sin(2t)$$

$$b = 0 \quad a = \underline{\underline{-1}}$$

$$\boxed{y = -t \cos(2t)}$$

(3) Give the general solution to the following differential equation

$$y'' + 4y = 8\sin(2t) - 8t^2 + 4t. \quad (4pt)$$

$$y_{\text{gen}} = y_{\text{part}} + y_h$$

$$y_h: \lambda^2 + 4 = 0 \quad \lambda = \pm 2i \quad e^{2it} = \underbrace{\cos 2t}_2 + \underbrace{i \sin 2t}_{\text{sol. } 2i}$$

$$8\sin(2t) = 2(4\sin(2t)) \quad -8t^2 + 4t = -(8t^2 - 4t)$$

$$\lambda = 2 \quad \alpha y_f = -2t \cos 2t \quad b = -4 \quad \beta y_g = -(2t^2 - t - 4)$$

$$y_p = \alpha y_f + \beta y_g$$

$$y_{\text{gen}} = (-2t \cos 2t) - (2t^2 - t - 4) + \boxed{C_1 \cos 2t + C_2 \sin 2t}$$

Exercise 4. (10pt) Find first the general solutions to the following system and afterwards the solution to the initial value problem.

$$\vec{y}' = \begin{pmatrix} -1 & 2 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 0 & 3 & -3 \\ 0 & 0 & 0 & -1 \end{pmatrix} \vec{y}, \quad \vec{y}(0) = \begin{pmatrix} 3 \\ 1 \\ -6 \\ -2 \end{pmatrix}$$

$$p(\lambda) = (-1-\lambda)^3 (3-\lambda)$$

$$\lambda = -1, 3$$

$$\lambda = 3 \quad \begin{pmatrix} -1 & 2 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 0 & 0 & -3 \\ 0 & 0 & 0 & -1 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \\ a_4 \end{pmatrix} = 0 \quad a_1 = 0 \quad -a_2 + a_3 = 0 \quad a_2 = a_3$$

$$-a_1 + 2a_3 = 0 \Rightarrow a_1 = 2a_3$$

$$\vec{v}_1 = \begin{pmatrix} 2 \\ -1 \\ 1 \\ 0 \end{pmatrix}$$

$$\lambda = -1 \quad \begin{pmatrix} 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 4 & -3 \\ 0 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ -1 \\ -1 \end{pmatrix} = 0 \quad \dim = 1 \quad \vec{v}_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

$$a_2 = 0, a_3 = 0, a_4 = 0$$

$$\text{try } (\lambda - 2I)^2 \quad \begin{pmatrix} 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 4 & -3 \\ 0 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0.2 & 0 \\ 0 & 1 \\ 0 & 0.25 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & 2 & 0 \\ 0 & 0 & 4 & -3 \\ 0 & 0 & 16 & -12 \\ 0 & 0 & 0 & 0 \end{pmatrix} \in \text{dim } 2 \quad (\text{Abelian } (-))$$

$$\vec{v}_2 = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

$$(\lambda - 2I)^3 \quad \begin{pmatrix} 0 & 0 & 2 & 0 \\ 0 & 0 & 4 & -3 \\ 0 & 0 & 16 & -12 \\ 0 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0.2 & 0.25 \\ 0 & 1 \\ 0 & 0.25 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 8 & -6 \\ 0 & 0 & 16 & -12 \\ 0 & 0 & 64 & -48 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

T

rows are linearly independent

$$8a_3 - 6a_4 = 0$$

$$4a_3 - 3a_4 = 0$$

$$a_3 = \frac{3}{4}a_4$$

$$\vec{v}_3 = \begin{pmatrix} 0 \\ 0 \\ \frac{3}{4} \\ 1 \end{pmatrix}$$

$$(\lambda - 2I)^2 \vec{v}_3 = \begin{bmatrix} \frac{3}{2} \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad (\lambda - 2I)\vec{v}_3 = \begin{bmatrix} 0 \\ \frac{3}{4} \\ 0 \\ 0 \end{bmatrix}$$

$$(\lambda - 2I)^3 \vec{v}_3 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

General Solution:

$$t(A - \lambda I)v_1 + \sqrt{t^3 - (A - \lambda I)^2}v_5$$

$$C_1 e^{3t} \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix} + C_2 e^{-t} \left( \begin{pmatrix} 0 \\ 0 \\ 1/4 \end{pmatrix} + t \begin{pmatrix} 0 \\ 3/4 \\ 0 \end{pmatrix} + \frac{t^2}{2} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right)$$

$$+ C_3 e^{-t} \left( \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} + t \begin{pmatrix} 2 \\ 0 \\ 0 \end{pmatrix} \right) + C_4 e^{-t} \begin{pmatrix} -1 \\ 0 \\ 0 \end{pmatrix}$$

$$+ (A - \lambda I)v_3$$

Initial value  $y(0) = \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix}$

$$C_1 \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix} + C_2 \begin{pmatrix} 0 \\ 0 \\ 1/4 \end{pmatrix} + C_3 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} + C_4 \begin{pmatrix} -1 \\ 0 \\ 0 \end{pmatrix} + (A - \lambda I)v_3 = \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix}$$

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

$$\underline{C_2 = -2} \quad C_1 - 3/2 = 1 \quad C_4 = 3$$

$$-\frac{9}{2} + C_3 = 1 \quad C_3 = \frac{11}{2} \quad \underline{C_1 = \frac{9}{2}}$$

$$C_3 = 12$$

Sol to Init val.

$$-\frac{9}{2} e^{3t} \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix} - 2 e^{-t} \left( \begin{pmatrix} 0 \\ 0 \\ 1/4 \end{pmatrix} + t \begin{pmatrix} 0 \\ 3/4 \\ 0 \end{pmatrix} + \frac{t^2}{2} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right)$$

$$+ \frac{11}{2} e^{-t} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} + t \begin{pmatrix} 2 \\ 0 \\ 0 \end{pmatrix} + 12 e^{-t} \begin{pmatrix} -1 \\ 0 \\ 0 \end{pmatrix}$$

**Exercise 5.** (8pt) Consider the differential equation

$$t^2y'' - (t^2 + 2t)y' + (t+2)y = 2(e^t - 1) - t(e^t + 1), \quad (t > 0)$$

- (1) Show that  $y_1 = e^t(2t+1) - (t+1)$  is solutions to the above equation. (4pt)  
 (Show ALL your calculations in detail for full credit)

$$y_1 = e^t(2t+1) - 2e^t - 1$$

$$y_1' = e^t(2t+1) + 2e^t + 2e^t = e^t(2t+1) + 4e^t$$

$$t^2(e^t(2t+1) + 4e^t) - (t^2 + 2t)(e^t(2t+1) + 2e^t - 1)$$

$$+ (t+2)(e^t(2t+1) - (t+1))$$

$$\begin{aligned} &= \cancel{t^2e^t(2t+1)} + \cancel{4t^2e^t} - \cancel{t^2e^t(2t+1)} - \cancel{2t^2e^t} + \cancel{t^2} \\ &\quad - \cancel{2t^2e^t(2t+1)} - \cancel{4te^t} + \cancel{2e^t} + \cancel{te^t(2t+1)} - \cancel{t^2 - t} \\ &\quad \cancel{4te^t} + \cancel{2e^t} = \cancel{t^2 - 2} \end{aligned}$$

$$\begin{aligned} &= \cancel{2t^2e^t} - t^2e^t(2t+1) - t^2 + 2e^t - 2 \\ &\quad - \cancel{2t^2e^t} - \cancel{te^t} - \cancel{t} + \cancel{2e^t} - 2 \end{aligned}$$

$$= -t(e^t + 1) + 2(e^t - 1)$$

$$= 2(e^t - 1) - t(e^t + 1)$$

□

$$te^t + e^t + t - 1 \quad -te^t + e^t + 2t - 1$$

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- (2) Given that  $y_2 = e^t(t+1) + (t-1)$ , and  $y_3 = e^t(1-t) + (2t-1)$  are also solutions to the above equation, find the general solution to the equation. Justify your answer. (4pt)

Wronskian:  $y_2 y_3' - y_2' y_3$

$$y_2' = e^t(t+1) + e^t + 1 = te^t + 2e^t + 1$$

$$y_3' = e^t(1-t) - e^t + 2 = -te^t + 2$$

$$W_{y_2, y_3} = \begin{vmatrix} e^t(t+1) + (t-1) & -te^t + 2 \\ te^t + 2e^t + 1 & e^t(1-t) + (2t-1) \end{vmatrix}$$

$$\frac{y_2}{y_3} = \frac{te^t + e^t - t - 1}{-te^t + e^t + 2t - 1} \neq \text{ (by long division)}$$

∴  $y_2$  and  $y_3$  are linearly independent.

Gen sol. =  $y(t) = C_1 y_2 + C_2 y_3$

orig problem is of 2nd order, 2. linear combinations  
of independent solutions solve the problem.

**Exercise 6.** (9pt) Let

$$A = \begin{pmatrix} 1 & -2 \\ 1 & 3 \end{pmatrix}$$

and consider the system of differential equations  $\vec{y}' = A\vec{y}$ .

(1) Give the general solution for  $\vec{y}' = A\vec{y}$  (5pt)

$$\text{Let } \vec{y} = e^{\lambda t} \vec{v}$$

$$p(\lambda) = (\lambda - 1)(\lambda - 3) + 2 = \lambda^2 - 4\lambda + 3 + 2 = \lambda^2 - 4\lambda + 5$$

$$\lambda = \frac{-4 \pm \sqrt{16-20}}{2} = \frac{-4 \pm 2i}{2} = 2 \pm i$$

$$\lambda = 2+i, \quad \begin{pmatrix} -1-i & -2 \\ 1 & 1-i \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\text{If } x=1, \quad (-1-i)v_1 = 2v_2 \quad v_1 = -\frac{1}{2} - \frac{i}{2} \quad \vec{v}_1 = \begin{pmatrix} -1 \\ -1 \end{pmatrix}$$

$$= \begin{pmatrix} -1/2 \\ -1/2 \end{pmatrix} + i \begin{pmatrix} 0 \\ -1/2 \end{pmatrix}$$

$$\begin{aligned} e^{(2+i)t} \vec{v} &= e^{2t} e^{it} \vec{v} = e^{2t} (\cos t + i \sin t) \left( \begin{pmatrix} -1 \\ -1 \end{pmatrix} + i \begin{pmatrix} 0 \\ -1/2 \end{pmatrix} \right) \\ &= e^{2t} \left( \cos t \begin{pmatrix} -1 \\ -1 \end{pmatrix} - \sin t \begin{pmatrix} 0 \\ -1/2 \end{pmatrix} \right) + i e^{2t} \left( \cos t \begin{pmatrix} 0 \\ -1/2 \end{pmatrix} + \sin t \begin{pmatrix} -1 \\ -1 \end{pmatrix} \right) \end{aligned}$$

Gen sol:

$$\begin{cases} \vec{v}_1 = e^{2t} \left( \cos t \begin{pmatrix} -1 \\ -1 \end{pmatrix} - \sin t \begin{pmatrix} 0 \\ -1/2 \end{pmatrix} \right) \\ \vec{v}_2 = e^{2t} \left( \cos t \begin{pmatrix} 0 \\ -1/2 \end{pmatrix} + \sin t \begin{pmatrix} -1 \\ -1 \end{pmatrix} \right) \end{cases}$$

(2) Conclude that the equilibrium point is a spiral. (1pt)

both  $\lambda$  is imaginary and real component of  $\lambda \neq 0$   
 So it's spiral (there is a sink or source)

$$\operatorname{Re}(\lambda) \neq 0 \quad \operatorname{Im}(\lambda) \neq 0$$

(3) Is it a sink or a source? (1pt)

Source

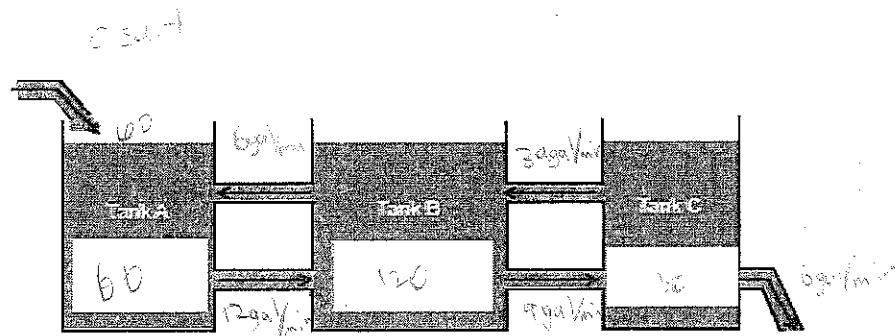
$$\lim_{t \rightarrow \infty} y(t) = \infty \quad \text{goes away}$$

(4) Does the spiral rotate clockwise or counterclockwise? (2pt)

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



counterclockwise

**Exercise 7. (9pt)**

Consider the above mixing problem with the following data.

- at time  $t = 0$  there is 0 lb of salt in tank A, 10 lb of salt in tank B, and 20 lb of salt in tank C.
- Tank A contains initially 60 gallons of solution, Tank B contains initially 120 gallons of solution and Tank C contains initially 30 gallons of solution.
- 6 gal/min of water enters tank A through the top far left pipe.
- The solutions flows at
  - at 6 gal/min through the upper left pipe
  - at 12 gal/min through the lower left pipe
  - at 3 gal/min through the upper right pipe
  - at 9 gal/min through the lower right pipe
- 6 gal/min of solutions leaves tank C through the bottom far right pipe.

Set up an initial value problem that models the salt content  $x_A(t)$  and  $x_B(t)$  and  $x_C(t)$  in tank A, B, and C at time  $t$  (you do NOT have to solve it!).

$$x_A(0) = 0 \quad x_B(0) = 10 \quad x_C(0) = 20$$

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$$v_A = 60 + 6t + 6t - 12t = 60$$

$$v_B = 120 + 3t - 6t + 7t - 9t = 120$$

$$v_C = 30 + 9t - 3t - 6t = 30$$

Const. Velocity

$$\dot{x}_A = \frac{12}{60} x_A + \frac{6}{120} x_C$$

$$\dot{x}_B = \frac{12}{60} x_A - \frac{15}{120} x_B + \frac{9}{60} x_C$$

$$\dot{x}_C = 0 + \frac{9}{120} x_B - \frac{9}{60} x_C$$

This is same as

$$\dot{\begin{pmatrix} x_A \\ x_B \\ x_C \end{pmatrix}} = \begin{pmatrix} \frac{1}{5} & 0 & 0 \\ 0 & \frac{1}{4} & \frac{3}{4} \\ 0 & \frac{3}{4} & \frac{1}{4} \end{pmatrix} \begin{pmatrix} x_A \\ x_B \\ x_C \end{pmatrix}$$

$$\dot{y} = Ay$$

$$x_A(0) = 0 \quad x_B(0) = 10 \quad x_C(0) = 20$$

$$\frac{dx}{dt} = \frac{x^3 - 5x^2 + 7x - 3}{x-3}$$

$$\frac{1}{x-3} - \frac{5}{9} + \frac{1}{9} \rightarrow (*3)$$

$$\begin{aligned} &= 2x^2 + 7x \\ &= 2x^2 + 6x \\ &\quad x-3 \end{aligned}$$

**Exercise 8. (8pt)**

Consider the differential equation

$$\frac{dx}{dt} = e^x(x^3 - 5x^2 + 7x - 3)$$

- (1) Identify the equilibrium points and sketch the phase line diagram of the equation. (3pt)

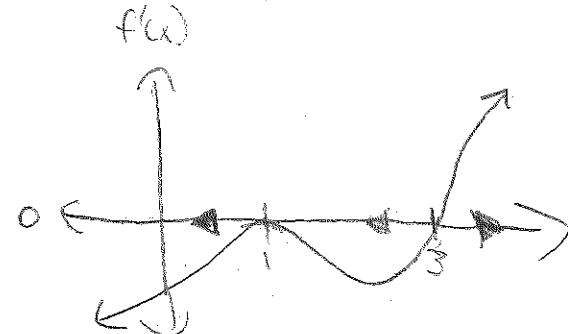
$$\frac{dx}{dt} = e^x(x-3)(x-1)^2$$

$$\text{equilibrium points: } x=3, x=1$$

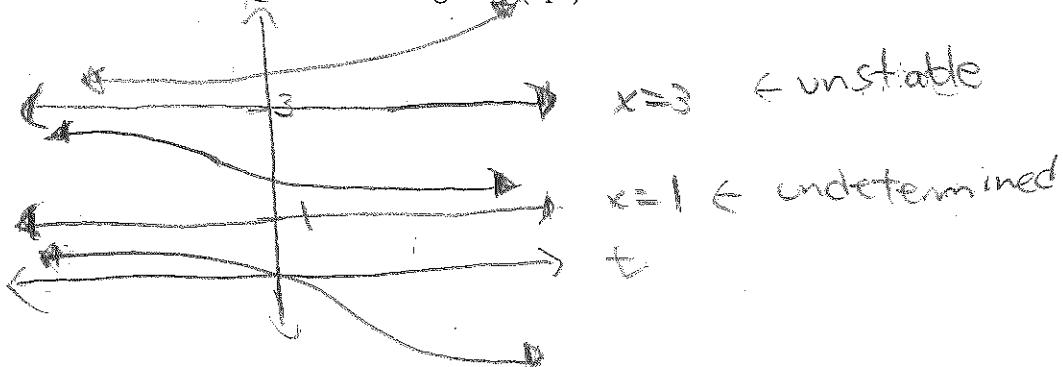
$$x>3 \quad (+)(+)(+)$$

$$1 < x < 3 \quad + - + -$$

$$x < 1 \quad - + - -$$



- (2) Sketch the equilibrium points on the  $tx$ -plane and identify the stable and unstable points. The equilibrium solutions divide the  $tx$ -plane into regions. Sketch at least one solution curve in each of these regions. (3pt)



- (3) Does there exist a solution of the equation,  $x(t)$ , satisfying  $x(0) = -1$  and  $x(2) = 0$ ? Justify your answer. (2pt)

No: when  $x < 1$ ,  $\frac{dx}{dt}$  is negative.

so it must be decreasing.

$0 > -1$  and since  $x(0) < x(2)$ , this can not happen.

**Exercise 9.** (9pt) Consider the differential equation

$$\frac{dx}{dt} = \frac{x^2 - 3x + 2}{tx} \quad (\cancel{x-2})(\cancel{x-1})$$

- (1) Find all constant solutions of the above equation. (4pt)

$\frac{dx}{dt} = 0 \text{ when } x=2, x=1$

$x=2, x=1$  are const. sol.

- (2) Argue that the range of the solution to the initial value problem  $x(1) = 1.2$  is contained in  $(1, 2)$ . (3pt)

$\frac{dx}{dt}$  at  $x(1.2)$  is neg  $\frac{-}{+}$

It would be less than  $x(2)$ , but greater than  $x(1)$ .

- (3) Can you apply the existence theorem to the initial value problem  $y(0) = 5$ ? (1pt) Justify your answer. (1pt)

No you can't

there is no defined derivative for  $t=0$ .

(denominator = 0)

**Exercise 10. (9pt)**

- (1) Find the value of the constant  $b$  and  $m$  such that the following equation is exact on the rectangle  $(-\infty, \infty) \times (-\infty, \infty)$ . (3pt)

$$\text{so } \frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$$

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

$$2(2xy) = b(m x^{m-1} y)$$

$m-1=1$	$m=2$
$b m=4$	$b=2$

- (2) Solve the equation using the value of  $b$  and  $m$  you obtained in part (a). (6pt)

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

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

Integrating w.r.t  $x$ :  $F = \frac{1}{2}x^2 + \frac{1}{2}x^2y^2 + y(\phi) = C$

$$\frac{\partial F}{\partial y} = x^2 y + y'(\phi) = Q = x^2 y + y^2$$

$$y'(\phi) = y^2 \quad y(\phi) = \frac{1}{3}y^3$$

$$F(x, y) = \frac{1}{2}x^2 + \frac{1}{2}x^2y^2 + \frac{1}{3}y^3 = C$$

Exercise 11. (11pt) Let

$$A = \begin{pmatrix} 3 & -2 \\ 0 & 3 \end{pmatrix}$$

$$B = \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix}$$

$$\lambda^2 - 4(a)$$

- (1) Determine where in the trace-determinant plane the system  $\vec{y}' = A\vec{y}$  and  $\vec{x}' = B\vec{x}$  fit. (3pt)

A:  $\lambda = 3$ , real,  $T$ : positive,  $D$ : positive  $T^2 - 4D = 0$

Nodal source

B:  $\lambda = 2$ , real,  $T$ : positive,  $D$ : positive  $T^2 - 4D = 0$

Nodal source

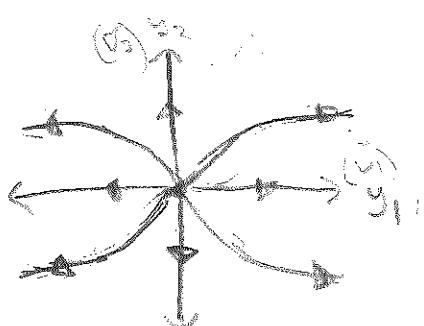
- (2) Find all of the half line solutions for the system  $\vec{y}' = A\vec{y}$ . (2pt) Sketch them into the  $y_1, y_2$  coordinate system (2pt).

Finding Eigen vectors for  $A$ :

$$\begin{pmatrix} 3 & -2 \\ 0 & 3 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad \vec{v}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \quad e^{3t} \vec{v}_1 \quad \xrightarrow[t \rightarrow \infty]{\lim} = \infty$$

$$\begin{pmatrix} 3 & -2 \\ 0 & 3 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad \vec{v}_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix} \quad e^{3t} (\vec{v}_2 + t\vec{v}_1) \xrightarrow[t \rightarrow \infty]{\lim} = \infty$$

$$\text{gen sol: } e^{3t} \left( (c_1 + t c_2) \vec{v}_1 + c_2 \vec{v}_2 \right)$$



$$\xrightarrow[t \rightarrow \infty]{\lim} \vec{v}_2 \quad \text{direction}$$

$$\xrightarrow[t \rightarrow -\infty]{\lim} -c_2 \vec{v}_1 \quad \text{direction}$$

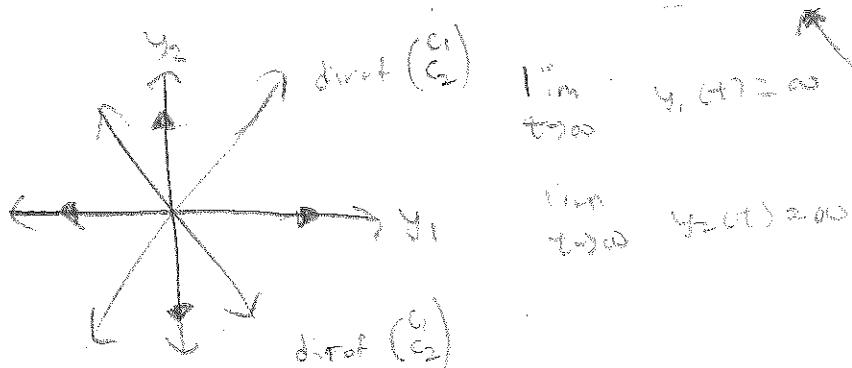
as  $t \rightarrow \infty$ , solution parallels  $c_2 \begin{pmatrix} 1 \\ 0 \end{pmatrix}$

as  $t \rightarrow -\infty$   $\rightarrow -c_2 \begin{pmatrix} 1 \\ 0 \end{pmatrix}$

- (3) Find all of the half line solutions for the system  $\vec{x}' = B\vec{x}$ . (2pt) Sketch them into the  $y_1, y_2$  coordinate system (2pt).

$\lambda=2$  finding eigenvectors  $\begin{bmatrix} 0 & 0 \\ 0 & 2 \end{bmatrix} \vec{x} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \vec{v}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \vec{v}_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$

$$\text{gen soln. } (c_1 e^{2t} \begin{pmatrix} 1 \\ 0 \end{pmatrix} + c_2 e^{2t} \begin{pmatrix} 0 \\ 1 \end{pmatrix}) = e^{2t} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix}$$



**Exercise 12.** (5pt)

- (1) Consider the second order equation  $y'' + 3t^2y' - \cos(t)y = -3e^t$ . Write this equations as a planar system of first-order equations. (2pt)

$$y'' = -3t^2y' + \cos(t)y - 3e^t$$

Let  $x = y'$  then  $x' = y''$

$$x' = -3t^2x + \cos(t)y - 3e^t$$

- (2) Consider more generally an  $n$ -order equation  $y^{(n)} = F(t, y, \dots, y^{(n-1)})$ . How can you write this as a system of first-order equations? (3pt)

Let  $y^{(n-1)} = x_{(n-1)}$  then  $y^n = x_{(n-1)'}^n$

$$y^{(n-2)} = x_{(n-2)}, \dots, y^{(n-3)} = x_{(n-3)}, \dots, \text{etc.}$$

then  $y^{(n)} = F(t, y, \dots, y^{(n-1)})$  becomes

$$x_{(n-1)'}^n = F(t, y_1, a_2, a_3, \dots, a_{n-2}, a_{n-1})$$

Extra page