- 1. [2360/121824 (24 pts)] Write the word **TRUE** or **FALSE** as appropriate. No work need be shown. No partial credit given. Please write your answers in a single column separate from any work you do to arrive at the answer.
  - (a) An harmonic oscillator having a circular frequency of 2 sec<sup>-1</sup> and mass equal to 2 kg must have a damping constant greater than 8 Nt/m/sec in order to be underdamped.
  - (b)  $e^{12}\mathscr{L}\left\{e^{-3t}\operatorname{step}(t-4)\right\} = \frac{e^{-4s}}{s+3}$
  - (c) The functions 1 x, 1 + x and 1 3x form a basis for the solution space of y'' = 0 on  $\mathbb{R}$ .
  - (d) The set,  $\mathbb{U}_{33}$ , of  $3 \times 3$  upper triangular matrices, is a subspace of  $\mathbb{M}_{33}$  with dimension 6.
  - (e) For square matrices  $\mathbf{A}, \mathbf{B}, \mathbf{C}$  where  $\mathbf{A}\vec{\mathbf{x}} = \vec{\mathbf{0}}, \mathbf{B}\vec{\mathbf{x}} = \vec{\mathbf{0}}$  and  $\mathbf{C}\vec{\mathbf{x}} = \vec{\mathbf{0}}$  have only the trivial solution  $\vec{\mathbf{x}} = \vec{\mathbf{0}}$ , if  $\mathbf{A}\mathbf{B} = \mathbf{C}\mathbf{A}$ , then  $|\mathbf{B}| = |\mathbf{C}|$ .

(f) 
$$\mathscr{L}^{-1}\left\{\frac{e^{-\pi s}}{s^2 + 2s + 5}\right\} = e^{\pi - t}\sin 2t \operatorname{step}(t - \pi)$$

(g) The differential equation  $\dot{x} = (x - 1) (x^2 + x - 2)$  has a semistable equilibrium solution at x = -2.

(h) 
$$-t^2 \operatorname{step}(t) + (t^2 + 2t - 8) \operatorname{step}(t - 2) + (-2t + 12) \operatorname{step}(t - 6) = \begin{cases} 0 & t < 0 \\ -t^2 & 0 \le t < 2 \\ 2t - 8 & 2 \le t < 6 \\ 4 & t > 6 \end{cases}$$

# SOLUTION:

- (a) **FALSE**  $\omega_0 = 2 = \sqrt{\frac{k}{2}} \Rightarrow 4 = \frac{k}{2} \Rightarrow k = 8$ . Then  $b^2 4mk = b^2 4(2)(8) < 0 \Rightarrow b^2 < 64 \Rightarrow |b| < 8 \Rightarrow b < 8$  since b > 0.
- (b) **TRUE**  $e^{12}\mathscr{L}\left\{e^{-3t}\operatorname{step}(t-4)\right\} = \mathscr{L}\left\{e^{-3(t-4)}\operatorname{step}(t-4)\right\} = e^{-4s}\mathscr{L}\left\{e^{-3t}\right\} = \frac{e^{-4s}}{s+3}$
- (c) FALSE The functions are all solutions of a linear homogeneous DE, but  $W(1 x, 1 + x, 1 3x) \equiv 0$  so they are linearly dependent and thus cannot form a basis. Note also that there are three vectors in vector space of dimension 2.
- (d) **TRUE** The sum of two  $3 \times 3$  upper triangular matrices is another  $3 \times 3$  upper triangular matrix A as is the scalar multiple of a  $3 \times 3$  upper triangular matrix. A basis for  $\mathbb{U}_{33}$  is

$$\left\{ \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \right\}$$

Since there are six linearly independent vectors in the set, the dimension of  $\mathbb{U}_{3\times 3}$  is 6.

(e) TRUE The matrices are all invertible and thus have nonzero determinants so that

$$|\mathbf{AB}| = |\mathbf{CA}|$$
$$|\mathbf{A}||\mathbf{B}| = |\mathbf{C}||\mathbf{A}|$$
$$|\mathbf{B}| = |\mathbf{C}|$$

(f) FALSE

$$\begin{aligned} \mathscr{L}^{-1}\left\{\frac{e^{-\pi s}}{s^2 + 2s + 5}\right\} &= \frac{1}{2} \operatorname{step}(t - \pi) \mathscr{L}^{-1}\left\{\frac{2}{(s + 1)^2 + 4}\right\} \left|_{t \to t - \pi} \\ &= \frac{1}{2} \operatorname{step}(t - \pi) \left(e^{-t} \mathscr{L}^{-1} \frac{2}{s^2 + 4}\right) \right|_{t \to t - \pi} \\ &= \frac{1}{2} \operatorname{step}(t - \pi) e^{-(t - \pi)} \sin 2(t - \pi) \\ &= \frac{1}{2} e^{\pi - t} \sin 2t \operatorname{step}(t - \pi) \end{aligned}$$

(g) FALSE Equilibrium solutions occur where  $\dot{x} = (x-1)(x^2 + x - 2) = (x-1)^2(x+2) = 0$ . This occurs when x = 1, -2 and we have  $\dot{x} < 0$  if x < -2 and  $\dot{x} > 0$  if x > -2 implying that x = -2 is unstable. x = 1 is semistable.

(h) **TRUE** To see this, rewrite as  $-t^2 \operatorname{step}(t) + t^2 \operatorname{step}(t-2) + (2t-8) \operatorname{step}(t-2) - (2t-8) \operatorname{step}(t-6) + 4 \operatorname{step}(t-6)$ .

- 2. [2360/121824 (12 pts)] Consider the differential equation  $y' \frac{y^2}{t+1} = 0$ .
  - (a) (5 pts) Graph the set of points in the *ty*-plane where the slope of the solution is 1. Be sure to label any intercepts. With regard to the differential equation, what is the set of points called?
  - (b) (7 pts) Find the explicit form of the solution of the differential equation passing through  $(0, \frac{1}{4})$ .

## SOLUTION:

(a) The set of points is called an isocline.



(b) The equation is separable.

$$\int y^{-2} \, \mathrm{d}y = \int \frac{1}{t+1} \, \mathrm{d}t$$
$$-\frac{1}{y} = \ln|t+1| + C \qquad \text{apply initial condition}$$
$$-4 = \ln|0+1| + C \implies C = -4$$
$$\frac{1}{y} = -\ln|t+1| + 4$$
$$y = \frac{1}{4-\ln|t+1|} = \frac{1}{4-\ln(t+1)} \qquad \text{since } t > -1$$

- 3. [2360/121824 (15 pts)] Consider the linear algebraic system  $\begin{cases} x_1 + x_2 + x_3 = 2 \\ 3x_1 + 6x_3 = 15 \end{cases}$ 
  - (a) (6 pts) Find a particular solution.
  - (b) (4 pts) Find a basis for the solution space of the associated homogeneous system. What is the dimension of the solution space?
  - (c) (3 pts) Use the Nonhomogeneous Principle to write the general solution to the system.
  - (d) (2 pts) What is the rank of the coefficient matrix?

#### SOLUTION:

(a)

$$\begin{bmatrix} 1 & 1 & 1 & | & 2 \\ 3 & 0 & 6 & | & 15 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & 1 & | & 2 \\ 1 & 0 & 2 & | & 5 \end{bmatrix} \rightarrow \begin{bmatrix} 0 & 1 & -1 & | & -3 \\ 1 & 0 & 2 & | & 5 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 2 & | & 5 \\ 0 & 1 & -1 & | & -3 \end{bmatrix} \implies \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 5 - 2t \\ -3 + t \\ t \end{bmatrix}, \ t \in \mathbb{R}$$

Choosing t = 0 gives a particular solution as  $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 5 \\ -3 \\ 0 \end{bmatrix}$ .

(b) The RREF for the associated homogeneous system is  $\begin{bmatrix} 1 & 0 & 2 & | & 0 \\ 0 & 1 & -1 & | & 0 \end{bmatrix} \implies \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -2t \\ t \\ t \end{bmatrix}$ ,  $t \in \mathbb{R}$ . Thus a basis for the

solution space is  $\left\{ \begin{bmatrix} -2\\1\\1 \end{bmatrix} \right\}$  having dimension 1.

- (c)  $\begin{bmatrix} x_1\\x_2\\x_3 \end{bmatrix} = t \begin{bmatrix} -2\\1\\1 \end{bmatrix} + \begin{bmatrix} 5\\-3\\0 \end{bmatrix}, t \in \mathbb{R}$
- (d) rank A = 2 since there are two pivot columns.

4. [2360/121824 (18 pts)] Consider the initial value problem  $ty' + 2y = \frac{\sin t}{t}$ ,  $y(\pi) = 0$ . Assume t > 0.

- (a) (4 pts) Does Picard's Theorem guarantee that the IVP has a unique solution? Justify your answer.
- (b) (4 pts) For any value of h, will a single step of Euler's method give the approximation  $y(\pi + h) = 0$ ? Justify your answer.
- (c) (10 pts) Solve the IVP.

## SOLUTION:

- (a) Yes. Rewrite the equation as  $y' = \frac{\sin t}{t^2} \frac{2y}{t}$  so that  $f(t, y) = \frac{\sin t}{t^2} \frac{2y}{t}$ . Both f(t, y) and  $f_y(t, y) = -\frac{2}{t}$  are continuous for all t, y except t = 0. Thus a rectangle exists containing  $(\pi, 0)$  on which both f(t, y) and  $f_y(t, y)$  are continuous, implying there exists  $t_0 > 0$  such that the differential equation has a unique solution on  $|t \pi| < t_0$ .
- (b) Yes. One step of Euler's method is  $y(\pi + h) \approx y_1 = y_0 + h\left(\frac{\sin t_0}{t_0^2} \frac{2y_0}{t_0}\right) = 0 + h\left(\frac{\sin \pi}{\pi^2} \frac{2(0)}{\pi}\right) = 0$
- (c) Use the integrating factor method with the equation written as  $y' + \frac{2}{t}y = \frac{\sin t}{t^2}$  so that p(t) = 2/t and  $\mu(t) = t^2$ . Then

$$\int \left(t^2 y\right)' \, \mathrm{d}t = \int \sin t \, \mathrm{d}t$$

 $t^2y = -\cos t + C$  (apply the initial condition)

$$\pi^{2}(0) = -\cos \pi + C \implies C = -1$$
$$y(t) = -\frac{1 + \cos t}{t^{2}}$$

Alternatively, use Euler-Lagrange Two Stage method (variation of parameters).

$$y'_h + \frac{2}{t}y_h = 0$$

$$\int \frac{\mathrm{d}y_n}{y_h} = -\int \frac{2}{t} \,\mathrm{d}t$$

$$\ln|y_h| = \ln|t|^{-2} + k \implies y_h = Ct^{-2}$$

$$y_p = v(t)t^{-2} \implies -2t^{-3}v(t) + t^{-2}v'(t) + 2t^{-3}v(t) = \frac{\sin t}{t^2}$$

$$\int v'(t) \,\mathrm{d}t = \int \sin t \,\mathrm{d}t \implies v(t) = -\cos t \implies y_p(t) = -\frac{\cos t}{t^2}$$

$$y = y_h + y_p = \frac{C}{t^2} - \frac{\cos t}{t^2}$$

$$y(\pi) = 0 = \frac{C}{\pi^2} + \frac{1}{\pi^2} \implies C = -1$$

$$y(t) = -\frac{1 + \cos t}{t^2}$$

5. [2360/121824 (15 pts)] Solve the initial value problem  $y' - y = t - 7\delta(t-1) + te^t$ , y(0) = 3.

SOLUTION:

$$\begin{split} sY(s) - y(0) - Y(s) &= \frac{1}{s^2} - 7e^{-s} + \frac{1}{(s-1)^2} \\ Y(s) &= \frac{1}{s^2(s-1)} - \frac{7e^{-s}}{s-1} + \frac{1}{(s-1)^3} + \frac{3}{s-1} \\ \text{partial fractions:} \quad \frac{1}{s^2(s-1)} &= \frac{1}{s-1} - \frac{1}{s} - \frac{1}{s^2} \\ y(t) &= \mathscr{L}^{-1} \left\{ \frac{4}{s-1} - \frac{1}{s} - \frac{1}{s^2} - \frac{7e^{-s}}{s-1} + \frac{1}{(s-1)^3} \right\} \\ &= 4e^t - 1 - t - 7e^{t-1} \operatorname{step}(t-1) + \frac{1}{2}t^2e^t \end{split}$$

6. [2360/121824 (37 pts)] Consider the matrix  $\mathbf{A} = \begin{bmatrix} -1 & 1 & -3 \\ -2 & 2 & -1 \\ 1 & -1 & 3 \end{bmatrix}$ 

- (a) (3 pts) Does  $A^{-1}$  exist? Justify your answer.
- (b) (3 pts) Are the columns of A linearly dependent? Justify your answer.
- (c) (5 pts) The characteristic equation of A is  $\lambda^3 4\lambda^2 + 5\lambda = 0$ . What are the eigenvalues of A?
- (d) (6 pts) Find the eigenvector associated with the real eigenvalue.
- (e) (5 pts) Show that  $\mathbf{A}\begin{bmatrix}1\\i\\-1\end{bmatrix} = (2+i)\begin{bmatrix}1\\i\\-1\end{bmatrix}$ . Describe what this tells you.
- (f) (15 pts) Solve the initial value problem  $\vec{\mathbf{x}}' = \mathbf{A}\vec{\mathbf{x}}$ ,  $\vec{\mathbf{x}}(0) = \begin{bmatrix} 0\\ -2\\ -2 \end{bmatrix}$ , writing your answer as a single vector. Note: you have done much of the work for this in some of the previous parts of this problem.

#### SOLUTION:

(a) No.

$$|\mathbf{A}| = (-1)(-1)^{1+1} \begin{vmatrix} 2 & -1 \\ -1 & 3 \end{vmatrix} + (1)(-1)^{1+2} \begin{vmatrix} -2 & -1 \\ 1 & 3 \end{vmatrix} + (-3)(-1)^{1+3} \begin{vmatrix} -2 & 2 \\ 1 & -1 \end{vmatrix} = (-1)(5) + (-1)(-5) + (-3)(0) = 0$$

Since  $|\mathbf{A}| = 0$ , the matrix is not invertible. Note that the RREF of  $\mathbf{A}$  is  $\begin{bmatrix} 1 & -1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$ , which also serves as justification.

(b) Yes. Since  $|\mathbf{A}| = 0$ , the system  $\mathbf{A}\vec{\mathbf{x}} = \vec{\mathbf{0}}$  has nontrivial solutions, meaning that there exist constants  $c_1, c_2, c_3$ , not all zero, such that

$$c_1 \begin{bmatrix} -1\\-2\\1 \end{bmatrix} + c_2 \begin{bmatrix} 1\\2\\-1 \end{bmatrix} + c_3 \begin{bmatrix} -3\\-1\\3 \end{bmatrix} = \begin{bmatrix} 0\\0\\0 \end{bmatrix}$$

For example,  $c_1 = c_2 = 1$  and  $c_3 = 0$ . Note, as in part (a), the RREF of **A** can also be used as justification. (c)  $\lambda^3 - 4\lambda^2 + 5\lambda = \lambda (\lambda^2 - 4\lambda + 5) = 0$  so that  $\lambda = 0$  and

$$\lambda = \frac{-(-4) \pm \sqrt{(-4)^2 - 4(1)5)}}{2} = \frac{4 \pm \sqrt{-4}}{2} = \frac{4 \pm 2i}{2} = 2 \pm i$$

(d) We need to find nontrivial solutions to  $(\mathbf{A} - 0\mathbf{I})\vec{\mathbf{v}} = \vec{\mathbf{0}}$ 

$$\begin{bmatrix} -1 & 1 & -3 & | & 0 \\ -2 & 2 & -1 & | & 0 \\ 1 & -1 & 3 & | & 0 \end{bmatrix} \rightarrow \begin{bmatrix} -1 & 1 & -3 & | & 0 \\ 0 & 0 & 5 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -1 & 0 & | & 0 \\ 0 & 0 & 1 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix} \implies \vec{\mathbf{v}} = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$

(e)

$$\mathbf{A}\begin{bmatrix}1\\i\\-1\end{bmatrix} = \begin{bmatrix}-1 & 1 & -3\\-2 & 2 & -1\\1 & -1 & 3\end{bmatrix}\begin{bmatrix}1\\i\\-1\end{bmatrix} = \begin{bmatrix}-1+i+3\\-2+2i+1\\1-i-3\end{bmatrix} = \begin{bmatrix}2+i\\-1+2i\\-2-i\end{bmatrix} \text{ and } (2+i)\begin{bmatrix}1\\i\\-1\end{bmatrix} = \begin{bmatrix}2+i\\2i+i^2\\-2-i\end{bmatrix} = \begin{bmatrix}2+i\\-1+2i\\-2-i\end{bmatrix}\checkmark$$

This means that 2 + i is an eigenvalue of **A** with eigenvector  $\begin{vmatrix} i \\ -1 \end{vmatrix}$ .

(f) From the eigenvalue of 0, a solution of the system is  $\vec{\mathbf{x}}_1 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$ . From parts (c) and (e), we know that the other eigenvalues are

 $2 \pm i$  with eigenvectors  $\begin{bmatrix} 1\\ \pm i\\ -1 \end{bmatrix}$ , respectively. We then have  $\begin{bmatrix} 1\\ 1 \end{bmatrix} \begin{bmatrix} 1\\ \end{bmatrix}$ 

$$\begin{bmatrix} 1\\i\\-1\end{bmatrix} = \begin{bmatrix} 1\\0\\-1\end{bmatrix} + i \begin{bmatrix} 0\\1\\0\end{bmatrix} = \vec{\mathbf{p}} + i \vec{\mathbf{q}}$$

and we write the other two solutions as

$$\vec{\mathbf{x}}_{\text{real}} = e^{2t} \left( \cos t \begin{bmatrix} 1\\0\\-1 \end{bmatrix} - \sin t \begin{bmatrix} 0\\1\\0 \end{bmatrix} \right) = e^{2t} \begin{bmatrix} \cos t\\-\sin t\\-\cos t \end{bmatrix}$$
$$\vec{\mathbf{x}}_{\text{imag}} = e^{2t} \left( \sin t \begin{bmatrix} 1\\0\\-1 \end{bmatrix} + \cos t \begin{bmatrix} 0\\1\\0 \end{bmatrix} \right) = e^{2t} \begin{bmatrix} \sin t\\\cos t\\-\sin t \end{bmatrix}$$

and the general solution as

$$\vec{\mathbf{x}}(t) = c_1 \begin{bmatrix} 1\\1\\0 \end{bmatrix} + c_2 e^{2t} \begin{bmatrix} \cos t\\-\sin t\\-\cos t \end{bmatrix} + c_3 e^{2t} \begin{bmatrix} \sin t\\\cos t\\-\sin t \end{bmatrix}$$

Applying the initial condition yields

$$\vec{\mathbf{x}}(0) = c_1 \begin{bmatrix} 1\\1\\0 \end{bmatrix} + c_2 \begin{bmatrix} 1\\0\\-1 \end{bmatrix} + c_3 \begin{bmatrix} 0\\1\\0 \end{bmatrix} = \begin{bmatrix} 0\\-2\\-2 \end{bmatrix}$$
$$c_1 + c_2 = 0$$
$$c_1 + c_3 = -2$$
$$-c_2 = -2$$
$$\begin{bmatrix} 2e^{2t}\cos t - 2 \end{bmatrix}$$

which gives  $c_2 = 2, c_1 = -2, c_3 = 0$  so that the solution to the IVP is  $\begin{bmatrix} 2e^{2t}\cos t - 2\\ -2e^{2t}\sin t - 2\\ -2e^{2t}\cos t \end{bmatrix}$ 

- 7. [2360/121824 (14 pts)] Three 2000-ft<sup>3</sup> tanks are all initially half full with Tanks 1 and 3 containing fresh water and Tank 2 containing a solution in which 10 lb of contaminants are dissolved. The solutions in all tanks are always well-mixed. For t > 0, the flow rate in to Tank 1 and out of Tank 3 is 1 ft<sup>3</sup>/hour while the flow rates from Tank 1 into Tank 2 and from Tank 2 into Tank 3 are both 2 ft<sup>3</sup>/hour. Fresh water enters Tank 1 for t < 5 hours, after which solution containing  $(2 + \cos t)$  lb/ft<sup>3</sup> of contaminants enters Tank 1. At precisely 10 hours, someone dumps 100 lb of contaminants into Tank 3.
  - (a) (10 pts) Write, but **do not solve**, an initial value problem modeling the amounts (lb),  $x_1(t), x_2(t), x_3(t)$ , respectively, of contaminants in each tank. Write your answer using matrices and vectors.
  - (b) (2 pts) Over what time interval is the solution valid?
  - (c) (2 pts) Is the system autonomous or nonautonomous?

### SOLUTION:

(a) Since the flow into and out of Tank 1 differ, the volume of solution in Tank 1 is governed by

$$\frac{\mathrm{d}V_1}{\mathrm{d}t}$$
 = flow rate in - flow rate out = 1 - 2 = -1,  $V_1(0) = 1000 \implies V_1(t) = 1000 - t$ 

Similarly, for Tank 3,

$$\frac{\mathrm{d}V_3}{\mathrm{d}t} = \text{flow rate in} - \text{flow rate out} = 2 - 1 = 1, V_3(0) = 1000 \implies V_3(t) = 1000 + t$$

The volume in Tank 2 is steady at 1000 ft<sup>3</sup>. We now apply the rule that the rate of change of the amount (mass) of contaminant in each tank equals the mass rate in minus the mass rate out. Tank 1:

$$\begin{aligned} \frac{\mathrm{d}x_1}{\mathrm{d}t} &= \left(0\frac{\mathrm{lb}}{\mathrm{ft}^3}\right) \left(1\frac{\mathrm{ft}^3}{\mathrm{hour}}\right) + \left[(2+\cos t)\operatorname{step}(t-5)\frac{\mathrm{lb}}{\mathrm{ft}^3}\right] \left(1\frac{\mathrm{ft}^3}{\mathrm{hour}}\right) - \left(\frac{x_1}{1000-t}\frac{\mathrm{lb}}{\mathrm{ft}^3}\right) \left(2\frac{\mathrm{ft}^3}{\mathrm{hour}}\right) \\ &= -\frac{2x_1}{1000-t} + (2+\cos t)\operatorname{step}(t-5) \end{aligned}$$

Tank 2:

$$\frac{\mathrm{d}x_2}{\mathrm{d}t} = \left(\frac{x_1}{1000 - t} \frac{\mathrm{lb}}{\mathrm{ft}^3}\right) \left(2\frac{\mathrm{ft}^3}{\mathrm{hour}}\right) - \left(\frac{x_2}{1000} \frac{\mathrm{lb}}{\mathrm{ft}^3}\right) \left(2\frac{\mathrm{ft}^3}{\mathrm{hour}}\right) = \frac{2x_1}{1000 - t} - \frac{x_2}{500}$$

Tank 3:

$$\frac{\mathrm{d}x_3}{\mathrm{d}t} = \left(\frac{x_2}{1000}\frac{\mathrm{lb}}{\mathrm{ft}^3}\right) \left(2\frac{\mathrm{ft}^3}{\mathrm{hour}}\right) + 100\delta(t-10) - \left(\frac{x_3}{1000+t}\frac{\mathrm{lb}}{\mathrm{ft}^3}\right) \left(1\frac{\mathrm{ft}^3}{\mathrm{hour}}\right) = \frac{x_2}{500} - \frac{x_3}{1000+t} + 100\delta(t-10)$$

We then have

$$\begin{bmatrix} x_1' \\ x_2' \\ x_3' \end{bmatrix} = \begin{bmatrix} -\frac{2}{1000-t} & 0 & 0 \\ \frac{2}{1000-t} & -\frac{1}{500} & 0 \\ 0 & \frac{1}{500} & -\frac{1}{1000+t} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} (2+\cos t)\operatorname{step}(t-5) \\ 0 \\ 100\delta(t-10) \end{bmatrix}, \quad \begin{bmatrix} x_1(0) \\ x_2(0) \\ x_3(0) \end{bmatrix} = \begin{bmatrix} 0 \\ 10 \\ 0 \end{bmatrix}$$

(b) The solution is valid until Tank 1 empties, that is, [0, 1000). Note that this is the same time it takes for Tank 3 to completely fill.

- (c) The system is nonautonomous.
- 8. [2360/121824 (15 pts)] Consider the following differential equations or systems of differential equations  $\vec{x}' = A\vec{x}$  with the given matrix **A**. Match the vector field to the appropriate system or equation and describe the geometry and stability of the fixed point(s). Write your answers in a well-organized table separate from any work you may do. No work need be shown.

### SOLUTION:

For part (a) and (d), convert to a system of first order equations using  $x_1 = y$  and  $x_2 = y'$  yielding  $\mathbf{A} = \begin{bmatrix} 0 & 1 \\ -1 & -2 \end{bmatrix}$  for (a) and

 $\mathbf{A} = \begin{bmatrix} 0 & 1 \\ -2 & 0 \end{bmatrix} \text{ for (d).}$ 

Part	Tr A	$ \mathbf{A} $	$({\rm Tr}{f A})^2 - 4 {f A} $	geometry	stability	figure
(a)	-2	1	0	(attracting) degenerate node	asymptotically stable	V
(b)	3	0	9	nonisolated fixed points	unstable	Ι
(c)	4	5	-4	(repelling) spiral	unstable	IV
(d)	0	2	-8	center	neutrally stable	II
(e)	-1	-2	9	saddle	unstable	III