

**APPM 2360: Midterm exam 3**

November 29, 2017

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ON THE FRONT OF YOUR BLUEBOOK write: (1) your name, (2) your instructor's name, (3) your **LECTURE** section number and (4) a grading table. Text books, class notes, cell phones and calculators are NOT permitted. A letter sized crib sheet is allowed.

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**Problem 1:** (30 points) **True/False** (answer True if it is always true otherwise answer False. No justification is needed.)

- (a) If all eigenvalues of  $A$  are distinct, then  $A$  is invertible.
- (b) Suppose that for functions  $f(t)$  and  $g(t)$  we have that their Laplace Transforms  $\mathcal{L}[f(t)](s)$  and  $\mathcal{L}[g(t)](s)$  exist. Then we know that

$$\mathcal{L}[f(t) \times g(t)](s) = \mathcal{L}[f(t)](s) \times \mathcal{L}[g(t)](s)$$

(where “ $\times$ ” means “multiply”).

- (c) If  $A$  is a  $2 \times 2$  matrix with eigenvalues  $\lambda_1 = 1$  and  $\lambda_2 = 3$ , then the eigenvalues of  $A^2$  are  $\lambda_1 = 1$  and  $\lambda_2 = 9$ .
- (d) The solution  $x(t)$  of  $\ddot{x} + 4\dot{x} + 12x = 0$  with initial values  $x(1) = 1$  and  $\dot{x}(1) = -1$  is real valued.
- (e) In the method of Undetermined Coefficients, the predicted form of the particular solution for the differential equation  $\ddot{x} - 6\dot{x} + 9x = e^{3t}$  is  $x_p(t) = (A + Bt)e^{3t}$ .

**Problem 2:** (30 points) **Short Answer** for the following problems. No justification is needed.

- (a) (7 points) A system is described by the equation  $x'' + 3x' + 5x = \sin(5t)$ . Find the frequency of the steady-state solution (*i.e.*, the frequency of the solution as  $t \rightarrow \infty$ ).
- (b) (7 points) A mass of 1 kg is attached to a spring with constant  $k = 9$  N/m. There is no damping, *i.e.*,  $b = 0$ . The system is forced with a forcing term of the form  $f(t) = 0.01 \cos(\omega_f t)$  (measured in Newtons). Initially the mass is at rest at its equilibrium position. Find a value of  $\omega_f$  that guarantees that the amplitude of the resulting oscillations grows without limit.
- (c) (8 points) Let  $A$  be a square matrix, and let  $\mathbf{u}_1$  and  $\mathbf{u}_2$  be vectors such that  $A\mathbf{u}_1 = \mathbf{u}_1$  and  $A\mathbf{u}_2 = \mathbf{u}_2$ . Let  $\mathbf{w} = \mathbf{u}_1 + \mathbf{u}_2$  and suppose  $\mathbf{w} \neq \mathbf{0}$ . Is  $\mathbf{w}$  an eigenvector of  $A$ ? If so, what is its eigenvalue?
- (d) (8 points) Let  $A$  be a  $3 \times 3$  matrix with real entries. Which of the following statements could be true for some  $A$ :
  - (A)  $A$  has three different complex eigenvalues (with nonzero imaginary part).
  - (B)  $A$  has three different real eigenvalues.
  - (C)  $A$  has two real eigenvalues and one complex eigenvalue (with nonzero imaginary part).

\*\*\*\*\* TEST CONTINUES ON OTHER SIDE OF PAGE \*\*\*\*\*

**Problem 3:** (30 points) Consider the differential equation  $y'' - y' - 2y = f(t)$ .

- (a) Find the general form of the homogeneous solution.
- (b) Find the particular solution for  $f(t) = 10 \sin(t)$  using method of undetermined coefficients.

Write down the FORM of the particular solution for:

- (c)  $f(t) = 3e^{-t}$ , and
- (d)  $f(t) = -2e^{-t/\pi}$ .

**DO NOT COMPUTE THE COEFFICIENTS!**

**Problem 4:** (30 points) Consider the matrix

$$A = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 1 \\ 2 & 1 & 1 \end{bmatrix}.$$

- (a) Write down the characteristic polynomial that determines eigenvalues of  $A$ .
- (b) Find the eigenvalues of  $A$ .
- (c) Find the eigenvector(s) of  $A$  or the eigenspace  $E_\lambda$  for its **smallest** eigenvalue. (only the SMALLEST  $\lambda$ !)

**Problem 5:** (30 points)

- (a) (15 points) Starting from its definition, compute the Laplace transform of

$$f(t) = \sinh(2t) + 1 = \frac{e^{2t} - e^{-2t}}{2} + 1.$$

(Please note that providing an answer without derivation will not be counted.)

- (b) (15 points) Evaluate the inverse Laplace transform  $y(t)$  of

$$Y(s) = \frac{5 - s}{s^2 - 2s + 5}.$$

(A table of Laplace transforms is provided below).

| $f(t)$                  | $F(s) = \mathcal{L}\{f(t)\}$    |                               |
|-------------------------|---------------------------------|-------------------------------|
| (i) 1                   | $\frac{1}{s}$                   | $s > 0$                       |
| (ii) $t^n$              | $\frac{n!}{s^{n+1}}$            | $s > 0, n$ a positive integer |
| (iii) $e^{at}$          | $\frac{1}{s - a}$               | $s > a$                       |
| (iv) $t^n e^{at}$       | $\frac{n!}{(s - a)^{n+1}}$      | $s > a, n$ a positive integer |
| (v) $\sin bt$           | $\frac{b}{s^2 + b^2}$           | $s > 0$                       |
| (vi) $\cos bt$          | $\frac{s}{s^2 + b^2}$           | $s > 0$                       |
| (vii) $e^{at} \sin bt$  | $\frac{b}{(s - a)^2 + b^2}$     | $s > a$                       |
| (viii) $e^{at} \cos bt$ | $\frac{s - a}{(s - a)^2 + b^2}$ | $s > a$                       |
| (ix) $\sinh bt$         | $\frac{b}{s^2 - b^2}$           | $s >  b $                     |
| (x) $\cosh bt$          | $\frac{s}{s^2 - b^2}$           | $s >  b $                     |