

1. [2360/121923 (24 pts)] Write the word **TRUE** or **FALSE** as appropriate. Write your answers in a single column separate from any work you do. No work need be shown. No partial credit given.

- (a) The set \mathbb{W} consisting of vectors of the form $\vec{x} = [a \ b \ 0 \ a - b]^T$ is a subspace of \mathbb{R}^4 .
- (b) $y = 4$ is the only equilibrium solution of $y' = t(y - 4)^2$.
- (c) If the Wronskian of two arbitrary functions is identically zero on the real line, then the two functions must always be linearly dependent on \mathbb{R} .
- (d) If $\mathbf{A}\vec{x} = \vec{b}$ is consistent, then $\vec{b} \in \text{Col } \mathbf{A}$.
- (e) If \vec{x} is an $n \times 1$ matrix and \mathbf{A} is an $n \times n$ matrix, then $\vec{x}^T \mathbf{A} \vec{x}$ is an $n \times 1$ matrix.
- (f) The system $\begin{cases} x' = x(3 - x - 2y) \\ y' = y(2 - y - x) \end{cases}$ has an equilibrium solution at the origin and a v nullcline of $y = 2 - x$.
- (g) Every first order linear homogeneous differential equation is separable.
- (h) If \mathbf{A} is an $n \times n$ matrix with two eigenvalues equal to 0, then the columns of \mathbf{A} are linearly dependent and the solution to $\mathbf{A}\vec{x} = \vec{b}$, where \vec{b} is an $n \times 1$ matrix, is $\vec{x} = \mathbf{A}^{-1}\vec{b}$.

SOLUTION:

(a) **TRUE** Let $\vec{x} = \begin{bmatrix} a \\ b \\ 0 \\ a - b \end{bmatrix}$ and $\vec{y} = \begin{bmatrix} c \\ d \\ 0 \\ c - d \end{bmatrix}$ be in \mathbb{W} and $p, q \in \mathbb{R}$. Then

$$p\vec{x} + q\vec{y} = p \begin{bmatrix} a \\ b \\ 0 \\ a - b \end{bmatrix} + q \begin{bmatrix} c \\ d \\ 0 \\ c - d \end{bmatrix} = \begin{bmatrix} pa + qc \\ pb + qd \\ 0 \\ p(a - b) + q(c - d) \end{bmatrix} = \begin{bmatrix} pa + qc \\ pb + qd \\ 0 \\ (pa + qc) - (pb + qd) \end{bmatrix} \in \mathbb{W}$$

showing that \mathbb{W} is closed and thus is a subspace.

- (b) **TRUE** Equilibrium solutions must be constants and cannot contain the independent variable (t here).
- (c) **FALSE** Vanishing Wronskians imply linear dependence only if the functions are solutions to a second order linear homogeneous differential equation. If not, $W \equiv 0$ implies nothing.
- (d) **TRUE** For example, consider the consistent (meaning it has a solution) system

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} \text{ which is equivalent to } x_1 \begin{bmatrix} a_{11} \\ a_{21} \end{bmatrix} + x_2 \begin{bmatrix} a_{12} \\ a_{22} \end{bmatrix} + x_3 \begin{bmatrix} a_{13} \\ a_{23} \end{bmatrix} + x_4 \begin{bmatrix} a_{14} \\ a_{24} \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

showing that $\begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$ is in the span of the columns of \mathbf{A} , that is, $\vec{b} \in \text{Col } \mathbf{A}$.

- (e) **FALSE** $(1 \times n)(n \times n)(n \times 1)$ yields a 1×1 matrix.
- (f) **FALSE** The origin is an equilibrium solution but $y = 2 - x$ is an h nullcline.
- (g) **TRUE** $\frac{dy}{dt} + p(t)y = 0$ can be written as $\frac{dy}{y} = -p(t) dt$.
- (h) **FALSE** Matrices having 0 as an eigenvalue are not invertible.

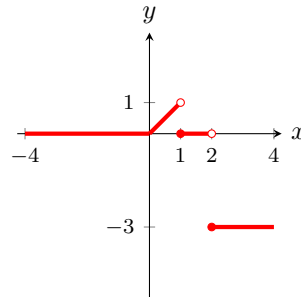
2. [2360/121923 (18 pts)] Let $f(t) = t \text{ step}(t) - t \text{ step}(t - 1) - 3 \text{ step}(t - 2)$.

- (a) (5 pts) Write $f(t)$ as a piecewise defined function.
- (b) (5 pts) Make a well-labeled graph of $f(t)$ on the interval $[-4, 4]$.
- (c) (8 pts) Find $\mathcal{L}\{f(t)\}$.

SOLUTION:

$$(a) f(t) = \begin{cases} 0 & t < 0 \\ t & 0 \leq t < 1 \\ 0 & 1 \leq t < 2 \\ -3 & 2 \leq t \end{cases}$$

(b) Graph of $f(t)$



(c)

$$\begin{aligned} \mathcal{L}\{t \text{ step}(t) - t \text{ step}(t-1) - 3 \text{ step}(t-2)\} &= \mathcal{L}\{t \text{ step}(t)\} - \mathcal{L}\{t \text{ step}(t-1)\} - 3\mathcal{L}\{\text{step}(t-2)\} \\ &= e^{-0s} \mathcal{L}\{t\} - e^{-s} \mathcal{L}\{t+1\} - 3e^{-2s} \mathcal{L}\{1\} \\ &= \frac{1}{s^2} - e^{-s} \left(\frac{1}{s^2} + \frac{1}{s} \right) - \frac{3e^{-2s}}{s} \end{aligned}$$

Alternatively,

$$\begin{aligned} \mathcal{L}\{t \text{ step}(t)\} - \mathcal{L}\{t \text{ step}(t-1)\} - 3\mathcal{L}\{\text{step}(t-2)\} &= -\frac{d}{ds} \mathcal{L}\{\text{step}(t)\} - (-1) \frac{d}{ds} \mathcal{L}\{\text{step}(t-1)\} - \frac{3e^{-2s}}{s} \\ &= -\frac{d}{ds} \left(\frac{1}{s} \right) + \frac{d}{ds} \left(\frac{e^{-s}}{s} \right) - \frac{3e^{-2s}}{s} = \frac{1}{s^2} + \frac{-se^{-s} - e^{-s}}{s^2} - \frac{3e^{-2s}}{s} \\ &= \frac{1}{s^2} - e^{-s} \left(\frac{1}{s} + \frac{1}{s^2} \right) - \frac{3e^{-2s}}{s} \end{aligned}$$

3. [2360/121923 (20 pts)] A mass-spring system at $t = 0$ features the 1-kg mass at rest at the equilibrium position. The restoring constant is 40 N/m and the system is hooked up so that the damping force is numerically equal to 4 times the instantaneous velocity. The oscillator is subjected to a driving force of $f(t) = 40 + \delta(t-2)$. Find the displacement, $x(t)$, of the mass for all $t > 0$.

SOLUTION:

We need to solve the initial value problem $\ddot{x} + 4\dot{x} + 40x = 40 + \delta(t - 2)$, $x(0) = \dot{x}(0) = 0$ and we use Laplace transforms to do it.

$$\mathcal{L}\{\ddot{x} + 4\dot{x} + 40x = 40 + \delta(t - 2)\}$$

$$s^2 X(s) - sx(0) - \dot{x}(0) + 4[sX(s) - x(0)] + 40X(s) = \frac{40}{s} + e^{-2s}$$

$$X(s) = \frac{40}{s(s^2 + 4s + 40)} + \frac{e^{-2s}}{s^2 + 4s + 40}$$

$$\frac{40}{s(s^2 + 4s + 40)} = \frac{A}{s} + \frac{Bs + C}{s^2 + 4s + 40}$$

$$40 = A(s^2 + 4s + 40) + (Bs + C)s$$

$$s = 0 : 40 = A(40) \implies A = 1$$

$$\left. \begin{aligned} s = 1 : 40 = 45 + B + C &\implies B + C = -5 \\ s = -1 : 40 = 37 + B - C &\implies B - C = 3 \end{aligned} \right\} \implies B = -1, C = -4$$

$$\frac{40}{s(s^2 + 4s + 40)} = \frac{1}{s} - \frac{s + 4}{(s + 2)^2 + 36} = \frac{1}{s} - \frac{s + 2 + \frac{6}{3}}{(s + 2)^2 + 6^2} = \frac{1}{s} - \frac{s + 2}{(s + 2)^2 + 6^2} - \frac{1}{3} \left[\frac{6}{(s + 2)^2 + 6^2} \right]$$

$$X(s) = \frac{1}{s} - \frac{s + 2}{(s + 2)^2 + 6^2} - \frac{1}{3} \left[\frac{6}{(s + 2)^2 + 6^2} \right] + e^{-2s} \left\{ \frac{1}{6} \left[\frac{6}{(s + 2)^2 + 6^2} \right] \right\}$$

$$x(t) = \mathcal{L}^{-1}\{X(s)\} = 1 - e^{-2t} \cos 6t - \frac{1}{3} e^{-2t} \sin 6t + \frac{1}{6} \left\{ e^{-2(t-2)} \sin[6(t-2)] \right\} \text{step}(t-2)$$

$$= 1 - e^{-2t} \left(\cos 6t + \frac{1}{3} \sin 6t \right) + \frac{1}{6} \left[e^{4-2t} \sin(6t - 12) \right] \text{step}(t-2)$$

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4. [2360/121923 (15 pts)] Two 100-gallon tanks are completely full. Initially, tank 1 contains 5 pounds of dissolved sugar and tank 2 has 3 pounds of dissolved sugar in it. The contents in the tanks are well stirred. The flow rate into tank 1 is always 20 gallons per minute (gpm). For $0 \leq t < 4$, fresh water enters tank 1. For $t \geq 4$, the water entering tank 1 contains t pounds of sugar per gallon. For all $t \geq 0$, solution from tank 1 enters tank 2 at 25 gpm; also, solution from tank 2 enters tank 1 at 5 gpm and leaves tank 2 at 20 gpm. Set up, but **do not solve**, an initial value problem whose solution will give the amount of sugar in each tank for all time. Write your final answer using matrices and vectors.

SOLUTION:

We use the general idea of rate of change of mass equals mass rate in minus mass rate out. Note that the unit *ppg* means pounds per gallon and that the volume of solution in each tank remains 100 gallons at all times. Let $x_1(t), x_2(t)$ be the amount of sugar (lb) in tank 1 and tank 2, respectively.

$$x_1' = (20 \text{ gpm}) [t \text{ step}(t - 4) \text{ ppg}] + (5 \text{ gpm}) \left(\frac{x_2}{100} \text{ ppg} \right) - (25 \text{ gpm}) \left(\frac{x_1}{100} \text{ ppg} \right) = -\frac{1}{4}x_1 + \frac{1}{20}x_2 + 20t \text{ step}(t - 4)$$

$$x_2' = (25 \text{ gpm}) \left(\frac{x_1}{100} \text{ ppg} \right) - (25 \text{ gpm}) \left(\frac{x_2}{100} \text{ ppg} \right) = \frac{1}{4}x_1 - \frac{1}{4}x_2$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}' = \begin{bmatrix} -\frac{1}{4} & \frac{1}{20} \\ \frac{1}{4} & -\frac{1}{4} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 20t \text{ step}(t - 4) \\ 0 \end{bmatrix}, \quad \begin{bmatrix} x_1(0) \\ x_2(0) \end{bmatrix} = \begin{bmatrix} 5 \\ 3 \end{bmatrix}$$

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5. [2360/121923 (12 pts)] A certain object's temperature, $T(t)$, is governed by the differential equation $\frac{dT}{dt} = 2(te^{-2t} - T)$. If its temperature when $t = 0$ is 1, find its temperature when $t = 1$.

SOLUTION:

This can be solved using the integrating factor method or variation of parameters (Euler-Lagrange Two-Stage Method) or Laplace

transforms. We use the former here. Begin by rewriting the ODE as $T' + 2T = 2te^{-2t}$, showing that $p(t) = 2$, we have

$$\begin{aligned}\mu(t) &= e^{\int 2 dt} = e^{2t} \\ e^{2t} (T' + 2T) &= 2te^{-2t} \\ (e^{2t}T)' &= 2t \\ e^{2t}T &= \int (e^{2t}T)' dt = \int 2t dt = t^2 + C \\ T(t) &= (t^2 + C) e^{-2t} \\ T(0) &= (0^2 + C) e^0 = 1 \implies C = 1 \\ T(t) &= (t^2 + 1) e^{-2t} \\ T(1) &= 2e^{-2}\end{aligned}$$

Alternatively, using variation of parameters, the solution to the homogeneous problem is, via separation of variables, $T_h = ce^{-2t}$. Then $T_p = v(t)e^{-2t}$, which upon substituting into the nonhomogeneous equation, yields $v'(t) = 2t \implies v(t) = t^2$ so that $T_p = t^2e^{-2t}$. Application of the Nonhomogeneous Principle gives $T(t) = T_h(t) + T_p(t) = ce^{-2t} + t^2e^{-2t}$. With the initial condition we have $T(t) = (t^2 + 1) e^{-2t}$. ■

6. [2360/121923 (18 pts)] Let $\mathbf{A} = \begin{bmatrix} -1 & 2 \\ -1 & 1 \end{bmatrix}$.

(a) (4 pts) Use the definition of eigenvalues/eigenvectors to show that $\lambda = i$ and $\vec{v} = \begin{bmatrix} 1 - i \\ 1 \end{bmatrix}$ are an eigenvalue/eigenvector pair of matrix \mathbf{A} . No credit for using determinants.

(b) (14 pts) Solve the initial value problem $\vec{x}' = \mathbf{A}\vec{x}$, $\vec{x}(0) = \begin{bmatrix} 5 \\ 2 \end{bmatrix}$, writing your answer as a single vector.

SOLUTION:

(a) $\mathbf{A}\vec{v} = \begin{bmatrix} -1 & 2 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 1 - i \\ 1 \end{bmatrix} = \begin{bmatrix} 1 + i \\ i \end{bmatrix} = i \begin{bmatrix} 1 - i \\ 1 \end{bmatrix} = \lambda\vec{v}$

(b) The eigenvalue is $\lambda = i$ so that $\alpha = 0$ and $\beta = 1$. The eigenvector is $\vec{v} = \begin{bmatrix} 1 - i \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} + i \begin{bmatrix} -1 \\ 0 \end{bmatrix} = \vec{p} + i\vec{q}$.

$$\vec{x}(t) = c_1 \left(\cos t \begin{bmatrix} 1 \\ 1 \end{bmatrix} - \sin t \begin{bmatrix} -1 \\ 0 \end{bmatrix} \right) + c_2 \left(\sin t \begin{bmatrix} 1 \\ 1 \end{bmatrix} + \cos t \begin{bmatrix} -1 \\ 0 \end{bmatrix} \right)$$

$$\vec{x}(0) = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} -1 \\ 0 \end{bmatrix} = \begin{bmatrix} 5 \\ 2 \end{bmatrix} \implies c_1 = 2, c_2 = -3$$

$$\vec{x}(t) = 2 \begin{bmatrix} \cos t + \sin t \\ \cos t \end{bmatrix} - 3 \begin{bmatrix} \sin t - \cos t \\ \sin t \end{bmatrix} = \begin{bmatrix} 5 \cos t - \sin t \\ 2 \cos t - 3 \sin t \end{bmatrix}$$
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7. [2360/121923 (10 pts)] Consider the system of differential equations $\vec{x}' = \mathbf{A}\vec{x}$. Match the phase portrait to the appropriate system for the given matrices. Write your answers in a single column separate from any work you do. No work need be shown. No partial credit

given.

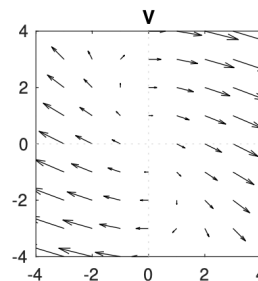
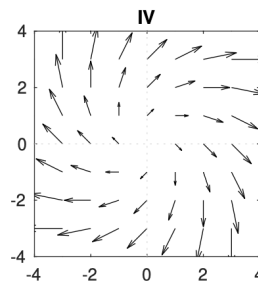
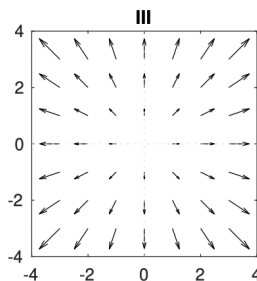
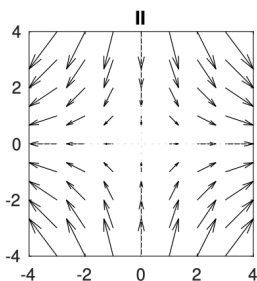
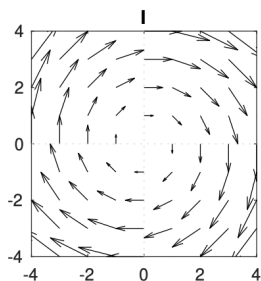
(a) $\mathbf{A} = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}$

(b) $\mathbf{A} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$

(c) $\mathbf{A} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$

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

(e) $\mathbf{A} = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$



SOLUTION:

- (a) IV; $\text{Tr } \mathbf{A} = 2, |\mathbf{A}| = 2, (\text{Tr } \mathbf{A})^2 - 4|\mathbf{A}| = -4 < 0$; unstable spiral
- (b) III; $\text{Tr } \mathbf{A} = 2, |\mathbf{A}| = 1, (\text{Tr } \mathbf{A})^2 - 4|\mathbf{A}| = 0$; unstable star node (two linearly independent eigenvectors)
- (c) I; $\text{Tr } \mathbf{A} = 0, |\mathbf{A}| = 1, (\text{Tr } \mathbf{A})^2 - 4|\mathbf{A}| = -4 < 0$; neutrally stable center
- (d) V; $\text{Tr } \mathbf{A} = 2, |\mathbf{A}| = 1, (\text{Tr } \mathbf{A})^2 - 4|\mathbf{A}| = 0$; unstable degenerate node (one eigenvector)
- (e) II; $\text{Tr } \mathbf{A} = 0, |\mathbf{A}| = -1, (\text{Tr } \mathbf{A})^2 - 4|\mathbf{A}| = 4 > 0$; unstable saddle



8. [2360/121923 (33 pts)] Consider the matrix $\mathbf{A} = \begin{bmatrix} c & 1 & 1 \\ 1 & c & 1 \\ 1 & 1 & c \end{bmatrix}$.

- (a) (5 pts) Show that $|\mathbf{A}| = c^3 - 3c + 2$ by using the cofactor expansion method, expanding along the first row.
- (b) (2 pts) Verify that $c^3 - 3c + 2 = (c + 2)(c^2 - 2c + 1)$.
- (c) (4 pts) Using the result in part (b), find the roots of $c^3 - 3c + 2 = 0$ and state the multiplicity of each.
- (d) (12 pts) Using the information gathered in parts (a), (b), and (c), determine the number of solutions to the system $\mathbf{A}\vec{x} = \begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix}$ if
 - i. $c = 1$
 - ii. $c \neq 1, -2$
 - iii. $c = -2$
- (e) (5 pts) Find a basis for the solution space of $\mathbf{A}\vec{x} = \vec{0}$ when $c = 1$. What is the dimension of the solution space for this case?
- (f) (5 pts) Suppose the characteristic equation of a linear, homogeneous, constant coefficient differential equation is $r^3 - 3r + 2 = 0$. Use the information from parts (a), (b) and (c) to answer the following questions.
 - i. (3 pts) Find a basis for the solution space of the differential equation.
 - ii. (2 pts) Find the form of the particular solution you would use in the Method of Undetermined Coefficients if the differential equation was forced by the nonhomogeneous term $f(t) = e^{2t} + t^2e^t$. **Do not** solve for the coefficients.

SOLUTION:

(a)

$$\begin{aligned} \begin{vmatrix} c & 1 & 1 \\ 1 & c & 1 \\ 1 & 1 & c \end{vmatrix} &= c(-1)^{1+1} \begin{vmatrix} c & 1 \\ 1 & c \end{vmatrix} + 1(-1)^{1+2} \begin{vmatrix} 1 & 1 \\ 1 & c \end{vmatrix} + 1(-1)^{1+3} \begin{vmatrix} 1 & c \\ 1 & 1 \end{vmatrix} \\ &= c(c^2 - 1) - (c - 1) + (1 - c) = c^3 - c - c + 1 + 1 - c = c^3 - 3c + 2 \end{aligned}$$

(b) $(c + 2)(c^2 - 2c + 1) = c^3 - 2c^2 + c + 2c^2 - 4c + 2 = c^3 - 3c + 2$

(c) We can now fully factor: $c^3 - 3c + 2 = (c + 2)(c - 1)^2 = 0$ giving the roots of -2 with multiplicity 1 and 1 with multiplicity 2.

(d) i. If $c = 1, |\mathbf{A}| = 0$, from which we can conclude nothing about the number of solutions to the system. Instead, use the RREF.

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & -2 \end{array} \right] \xrightarrow{\text{RREF}} \left[\begin{array}{ccc|c} 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & -3 \end{array} \right]$$

implying that there are no solutions to the system.

ii. If $c \neq 1, -2$, $|\mathbf{A}| \neq 0$ implying that there is a single, unique solution to the system.

iii. If $c = -2$, $|\mathbf{A}| = 0$, and again we can conclude nothing about the number of solutions to the system, so use the RREF.

$$\begin{aligned} \left[\begin{array}{ccc|c} -2 & 1 & 1 & 1 \\ 1 & -2 & 1 & 1 \\ 1 & 1 & -2 & -2 \end{array} \right] & \xrightarrow{R_1 \leftrightarrow R_3} \left[\begin{array}{ccc|c} 1 & 1 & -2 & -2 \\ 1 & -2 & 1 & 1 \\ -2 & 1 & 1 & 1 \end{array} \right] & \xrightarrow{\substack{R_2^* = -1R_1 + R_2 \\ R_3^* = 2R_1 + R_3}} \left[\begin{array}{ccc|c} 1 & 1 & -2 & -2 \\ 0 & -3 & 3 & 3 \\ 0 & 3 & -3 & -3 \end{array} \right] \\ & \xrightarrow{\substack{R_3^* = 1R_2 + R_3 \\ R_2^* = -\frac{1}{3}R_2}} \left[\begin{array}{ccc|c} 1 & 1 & -2 & -2 \\ 0 & 1 & -1 & -1 \\ 0 & 0 & 0 & 0 \end{array} \right] & \xrightarrow{\substack{R_1^* = -1R_2 + R_1 \\ \text{RREF}}} \left[\begin{array}{ccc|c} 1 & 0 & -1 & -1 \\ 0 & 1 & -1 & -1 \\ 0 & 0 & 0 & 0 \end{array} \right] \end{aligned}$$

implying that there are an infinite number of solutions to the system.

(e) Here we have the augmented matrix

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & 0 \end{array} \right] \xrightarrow{\text{RREF}} \left[\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right] \implies \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -r - s \\ r \\ s \end{bmatrix} = r \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} + s \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}, \quad r, s \in \mathbb{R}$$

so that a basis for the solution space is $\left\{ \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} \right\}$ with dimension 2.

(f) i. From part (a), we know that the roots of the characteristic equation are -2 and 1 , with 1 having multiplicity 2. A basis for the solution space is thus $\{e^{-2t}, e^t, te^t\}$

ii. $y_p = Ae^{2t} + t^2(Bt^2 + Ct + D)e^t = Ae^{2t} + (Bt^4 + Ct^3 + Dt^2)e^t$

