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Student No.:
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**Instructions:**

- Answer ALL questions from Section A
- You may use a handwritten sheet of notes. Calculators are NOT permitted.
- Read all questions carefully
- Unless explicitly told otherwise, you should explain all your answers fully.
- Do NOT separate the pages of your exam.

Problem	Points	Score
A1	10	<input type="text"/>
A2	10	<input type="text"/>
A3	10	<input type="text"/>
A4	10	<input type="text"/>
A5	10	<input type="text"/>
Total	50	<input type="text"/>

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**Section A:** Answer ALL questions.

**Problem A1:** [10 pts] Find an explicit solution to the initial value problem

$$\begin{cases} ty' + 2y = t^2 - 3t \\ y(1) = -1. \end{cases}$$

**Solution:**

Divide through by  $t$  to put the equation in standard form.

$$y' + \frac{2}{t}y = t - 3.$$

Then  $p(t) = 2/t$  and the integrating factor is  $R(t) = t^2$ . The equation then becomes

$$(t^2y)' = t^3 - 3t^2.$$

Integrating

$$t^2y = \frac{t^4}{4} - t^3 + C.$$

Thus the general solution is

$$y = \frac{t^2}{2} - t + Ct^{-2}.$$

Setting  $y(1) = -1$  we see that  $C = -\frac{1}{4}$  and so the solution to the IVP is

$$y = \frac{t^2}{2} - t - \frac{1}{4t^2}.$$

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**Problem A2:** [10 pts] Find the general solution to the equation

$$y'' + y' - 2y = 2e^t.$$

**Solution:**

The characteristic polynomial for ODE is

$$r^2 + r - 2 = (r + 2)(r - 1) = 0$$

which has roots  $r = 1, -2$ . The general solution to the homogeneous equation  $y'' + y' - 2y = 0$  is thus

$$y = Ae^t + Be^{-2t}.$$

Since  $e^t$  occurs in the homogeneous solution when choosing a form for the particular solution we must guess  $Y(t) = Cte^t$ . Then  $Y' = (C + Ct)e^t$  and  $Y'' = (2C + Ct)e^t$ . Plugging  $Y$  into the equation we then get

$$(2C + C)e^t + (C + C - 2C)te^t = 2e^t.$$

Thus  $C = \frac{2}{3}$  and the general solution to the ODE is

$$y(t) = Ae^t + Be^{-2t} + \frac{2}{3}te^t.$$

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**Problem A3:** [10=8+2 pts] Consider the system of first order linear equations given by

$$\mathbf{x}' = \begin{pmatrix} 3 & -2 \\ 2 & -2 \end{pmatrix} \mathbf{x}.$$

(a) Find the general solution to the differential equation.

**Solution:**

First we find the eigenvalues

$$\det \begin{pmatrix} 3-r & -2 \\ 2 & -2-r \end{pmatrix} = (3-r)(-2-r) + 4 = r^2 - r - 2 = (r-2)(r+1).$$

Thus the matrix has eigenvalues  $-1$  and  $2$ .

For  $r = -1$ ,  $\begin{pmatrix} 3+1 & -2 \\ 2 & -2+1 \end{pmatrix} = \begin{pmatrix} 4 & -2 \\ 2 & -1 \end{pmatrix}$  has eigenvector  $\mathbf{x}_1 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ .

For  $r = 2$ ,  $\begin{pmatrix} 3-2 & -2 \\ 2 & -2-2 \end{pmatrix} = \begin{pmatrix} 1 & -2 \\ 2 & -4 \end{pmatrix}$  has eigenvector  $\mathbf{x}_2 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$ .

The general solution is then

$$\mathbf{x}(t) = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} 2 \\ 1 \end{pmatrix} e^{2t}.$$

(b) For this system is the critical point at  $\mathbf{0}$  stable, asymptotically stable or unstable?

**Solution:**

One of the eigenvalues is positive so the critical point is unstable.

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**Problem A4:** [10 pts] Use the method of variation of parameters to find the general solution to the ODE

$$y'' - 2y' + y = \frac{e^t}{1+t^2}.$$

**Solution:**

The characteristic polynomial is  $r^2 - 1 = 0$  which has a repeated root of  $r = 1$ . The pair  $\{e^t, te^t\}$  is then a fundamental set of solutions.

The method of variation of parameters tells us to construct a solution  $y = u_1(t)e^t + u_2(t)te^t$  where  $u_1$  and  $u_2$  satisfy the system

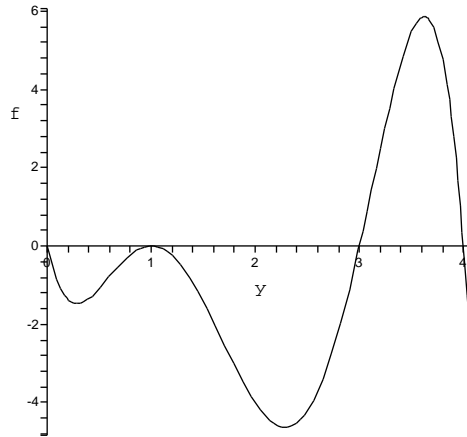
$$\begin{aligned}u_1'e^t + u_2'te^t &= 0 \\u_1'e^t + u_2'(1+t)e^t &= \frac{e^t}{1+t^2}.\end{aligned}$$

Subtracting the first from second yields that  $u_2'e^t = \frac{e^t}{1+t^2}$  and so  $u_2' = \frac{1}{1+t^2}$  and  $u_2 = \tan^{-1}t + C_2$ . Substituting back in we see that  $u_1' = -\frac{t}{1+t^2}$  and so  $u_1 = -\frac{1}{2}\ln(1+t^2) + C_1$ . Thus the general solution is

$$y = C_1e^t + C_2te^t + (\tan^{-1}t)te^t - \frac{1}{2}\ln(1+t^2)e^t.$$

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**Problem A5:** [10=5+5 pts] The following is a plot of  $f(y)$  versus  $y$ .



(a) Suppose  $y(t)$  is a solution to the IVP  $\begin{cases} y' = f(y), \\ y(0) = 2. \end{cases}$  Find  $\lim_{t \rightarrow \infty} y(t)$ .

**Solution:**

The ODE has critical points at  $y = 0, 1, 3, 4$ . In the range  $1 < y < 3$  the function  $f(y) < 0$ . Therefore this solution  $y(t)$  will approach the critical point at  $y = 1$ . Thus

$$\lim_{t \rightarrow \infty} y(t) = 1.$$

(b) The ODE  $y' = f(y)$  is used to model the population of a species of insect where  $y$  is measured in thousands. Since this is a physical situation, the actual size of the population will suffer from small random fluctuations. What size of initial population is needed to prevent eventual extinction of the species?

**Solution:**

The critical points can be classified as follows.  $y = 0$  is stable (it represents extinction and negative  $y$  values don't make sense here).  $y = 1$  is semi-stable and we would expect random fluctuations to cause solutions near this value to eventually sink below it.  $y = 3$  is unstable.  $y = 4$  is stable. Any initial population with  $y(0) < 3$  will eventually become extinct as it will in the long term cross the semi-stable critical point.  $y(0) = 3$  is undetermined - we cannot tell if it will fluctuate up or down. Thus we require  $y(0) > 3$