

1. [2360/072222 (30 pts)] Solve the initial value problem

(j) **TRUE.** The change of variable $y = 50 - T$ yields $y' = -2y$.

3. (35 pts) The following parts are not related.

(a) (10 pts) Consider the initial value problem (IVP) $ty' - 3(\ln t)^2 e^{-y} = 0; y(1) = \ln 8$.

i. (8 pts) Find the implicit solution to the IVP.

ii. (2 pts) Find the explicit solution to the IVP and state the interval over which the solution is valid.

(b) (25 pts) A particular solution to $L(\mathbf{y}) = f$, where L is a linear operator, is $y_p = \cos t$. Suppose the characteristic equation for the associated homogeneous equation is $(r - 2)(r^2 - 1) = 0$. Use Cramer's Rule to find the solution to the following initial value problem. No points for using other methods.

$$L(\mathbf{y}) = f; y(0) = 4; y'(0) = 0; y''(0) = -1$$

SOLUTION:

(a) i. The equation is separable.

$$\int e^y dy = \int 3 \frac{(\ln t)^2}{t} dt \quad (u = \ln t)$$

$$e^y = 3 \int u^2 du = (\ln t)^3 + C$$

$$e^{\ln 8} = (\ln 1)^3 + C \Rightarrow C = 8$$

$$e^y = (\ln t)^3 + 8$$

ii. The explicit solution is $y = \ln((\ln t)^3 + 8)$. Clearly, $t > 0$ for input into the "inner" $\ln t$. For input into the "outer" natural logarithm function, we also need

$$(\ln t)^3 + 8 > 0 \Rightarrow \ln t > \sqrt[3]{-8} = -2 \Rightarrow t > e^{-2}$$

The solution is valid on $(e^{-2}; \infty)$.

(b) Based on the characteristic equation, $(r - 2)(r + 1)(r - 1) = 0$, the solution to the homogeneous equation is $y_h = c_1 e^{2t} + c_2 e^{-t} + c_3 e^t$ so the general solution to which we apply the initial conditions is $y = y_h + y_p$.

$$y(t) = c_1 e^{2t} + c_2 e^{-t} + c_3 e^t + \cos t$$

$$y'(t) = 2c_1 e^{2t} - c_2 e^{-t} + c_3 e^t - \sin t$$

$$y''(t) = 4c_1 e^{2t} + c_2 e^{-t} + c_3 e^t + \cos t$$

At $t = 0$ we have

$$\begin{aligned} c_1 + c_2 + c_3 + 1 &= 4 \\ 2c_1 - c_2 + c_3 &= 0 \\ 4c_1 + c_2 + c_3 &= 1 \end{aligned} \Rightarrow \begin{pmatrix} 1 & 1 & 1 \\ 2 & -1 & 1 \\ 4 & 1 & 1 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} 3 \\ 0 \\ 0 \end{pmatrix}$$

Now use Cramer's Rule

$$\begin{pmatrix} 1 & 1 & 1 \\ 2 & -1 & 1 \\ 4 & 1 & 1 \end{pmatrix} = 1(-1)$$

The solution to the initial value problem is thus

$$y(t) = e^{2t} + e^{-t} + 3e^t + \cos t$$

4. [2360/072222 (29 pts)] The following parts are not related.

(a) (12 pts) Consider the function $f(t) = \begin{cases} t^2 & t < 0 \\ 5t & 0 < t < 2 \\ 2t & t > 2 \end{cases}$

i. (3 pts)

Thus

$$\begin{aligned} \mathcal{L}\{t^2 \operatorname{step}(t) - t^2 \operatorname{step}(t-2) + (5-t) \operatorname{step}(t-2)\} &= \frac{2}{s^3} e^{-2s} \left(\frac{2}{s^3} + \frac{4}{s^2} + \frac{4}{s} \right) + e^{-2s} \left(\frac{3}{s} - \frac{1}{s^2} \right) \\ &= \frac{2}{s^3} e^{-2s} \left(\frac{2}{s^3} + \frac{5}{s^2} + \frac{1}{s} \right) \end{aligned}$$

- (b) i. Let $x_1(t)$; $x_2(t)$; $x_3(t)$ represent the mass (grams) of sugar and $V_1(t)$; $V_2(t)$; $V_3(t)$ the volume of solution (L) in Tank 1, 2, 3 at time t , respectively. Then with

$$\frac{dV}{dt} = \text{flow rate in} - \text{flow rate out}$$

we have

$$\frac{dV_1}{dt} = 1 + 4 - 6 = -1 \quad V_1(0) = 100 \Rightarrow \int_{100}^Z dV_1 =$$

(a)

$$\lambda^2 - 5\lambda + 9 = (\lambda - 2)^2 = 0 \Rightarrow \lambda = 2 \text{ with multiplicity } 2$$

We need to find nontrivial solutions to $(\mathbf{A} - 2\mathbf{I})\mathbf{v} = \mathbf{0}$ giving

$$\begin{array}{c|c} \begin{array}{cc|c} 3 & 1 & 0 \\ 9 & 3 & 0 \end{array} & \xrightarrow{\text{RREF}} & \begin{array}{cc|c} 1 & \frac{1}{3} & 0 \\ 0 & 0 & 0 \end{array} \end{array} \Rightarrow v_1 = \frac{1}{3}v_2 \Rightarrow \mathbf{v} = \begin{pmatrix} 1 \\ 3 \end{pmatrix}$$

Since there is only one eigenvector, we need to find the generalized eigenvector by finding a nontrivial solution to $(\mathbf{A} - 2\mathbf{I})\mathbf{u} = \mathbf{v}$.

$$\begin{array}{c|c} \begin{array}{cc|c} 3 & 1 & 1 \\ 9 & 3 & 3 \end{array} & \xrightarrow{\text{RREF}} & \begin{array}{cc|c} 1 & \frac{1}{3} & \frac{1}{3} \\ 0 & 0 & 0 \end{array} \end{array} \Rightarrow u_1 = \frac{1}{3} + \frac{1}{3}u_2 \Rightarrow \mathbf{u} = \begin{pmatrix} 1 \\ 4 \end{pmatrix}$$

The general solution is

$$\mathbf{x}(t) = c_1 e^{2t} \begin{pmatrix} 1 \\ 3 \end{pmatrix} + c_2 e^{2t} \left(t \begin{pmatrix} 1 \\ 3 \end{pmatrix} + \begin{pmatrix} 1 \\ 4 \end{pmatrix} \right)$$

Applying the initial condition yields

$$c_1 \begin{pmatrix} 1 \\ 3 \end{pmatrix} + c_2 \begin{pmatrix} 1 \\ 4 \end{pmatrix} = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

with Cramer's Rule giving

$$c_1 = \frac{\begin{vmatrix} 2 & 1 \\ 1 & 4 \end{vmatrix}}{\begin{vmatrix} 1 & 3 \\ 1 & 4 \end{vmatrix}} = \frac{9}{1} = 9 \quad c_2 = \frac{\begin{vmatrix} 1 & 2 \\ 3 & 1 \end{vmatrix}}{\begin{vmatrix} 1 & 3 \\ 1 & 4 \end{vmatrix}} = \frac{7}{1} = 7$$

and the final solution to the initial value problem as

$$\mathbf{x} = e^{2t} \begin{pmatrix} 2 + 7t \\ 1 + 21t \end{pmatrix}$$

(b) We have $\text{Tr } \mathbf{A} = 2k; j\mathbf{A}j = k^2 + 2$ and $(\text{Tr } \mathbf{A})^2 - 4j\mathbf{A}j = 4k^2 - 4(k^2 + 2) = -8$

- i. All real numbers Since $j\mathbf{A}j = k^2 + 2 \neq 0$ for all k , the system $\mathbf{A}\mathbf{x} = \mathbf{0}$ has only the trivial solution for all values of k . Thus, regardless of the value of k , the system will always have a unique equilibrium solution at $(0;0)$.
- ii. None $j\mathbf{A}j = k^2 + 2 > 0$