

(3 Multiple Choice Questions) 4.5pts + (3 Questions) 15.5pts + (1 Question) 1 bonus pt

**Multiple Choice Questions**

1. (1.5 pts) Given  $A = \begin{pmatrix} 1 & -1 \\ 2 & -2 \end{pmatrix}$ . Which of the following statement is true?

- a. A is defective.  $\det(A) = 1 \cdot (-2) - (-1) \cdot 2 = 0$
- b. A is chaotic.
- c. A is singular.
- d. None of the above.

answer: C

2. (1.5 pts) Which of the following pair of vectors is linearly independent? Given  $a, b$  are arbitrary constants.

- a.  $\begin{pmatrix} a \\ 2a \end{pmatrix}, \begin{pmatrix} 3\pi \\ 6\pi \end{pmatrix}$
- b.  $\begin{pmatrix} ab \\ 2a \end{pmatrix}, \begin{pmatrix} ab^2 \\ 2ab \end{pmatrix}$
- c.  $\begin{pmatrix} a \\ 2a \end{pmatrix}, \begin{pmatrix} 3b \\ b \end{pmatrix}$
- d.  $\begin{pmatrix} 2\pi \\ \pi e \end{pmatrix}, \begin{pmatrix} 2 \\ e \end{pmatrix}$

answer: C

3. (1.5 pts) Given the solution of a linear system be  $\mathbf{y} = \begin{pmatrix} 3C_1 e^{2t} + 2C_2 e^{-t} \\ C_1 e^{2t} - C_2 e^{-t} \end{pmatrix}$ . This system is

- a. Asymptotically stable  $\lambda_1 = 2 \ \& \ \lambda_2 = -1$
- b. Unstable
- c. Neutrally stable
- d. None of the above

saddle point  
↓  
unstable

answer: b

4. (5 pts) Find the general solution of  $2x^2y'' + 3xy' - y = x$ ,  $y_1 = x^{1/2}$  by *reduction of order*.

$$\text{let } y = y_1 v = x^{1/2} v$$

$$y' = \frac{1}{2} x^{-1/2} v + x^{1/2} v'$$

$$y'' = -\frac{1}{4} x^{-3/2} v + x^{-1/2} v' + x^{1/2} v''$$

equation becomes

$$2x^2 \left( -\frac{1}{4} x^{-3/2} v + x^{-1/2} v' + x^{1/2} v'' \right) + 3x \left( \frac{1}{2} x^{-1/2} v + x^{1/2} v' \right) - x^{1/2} v = x$$

$$2x^{5/2} v'' + 5x^{3/2} v' = x$$

$$\text{let } u = v'$$

$$u' + \frac{5}{2} x^{-1} u = \frac{1}{2} x^{-3/2}$$

$$\text{let } \mu = e^{\frac{5}{2} \int \frac{1}{x} dx}$$

$$= x^{5/2}$$

$$(x^{5/2} u)' = x^{5/2} \cdot \frac{1}{2} x^{-3/2}$$

$$= \frac{1}{2} x$$

$$x^{5/2} u = \frac{1}{4} x^2 + C_1$$

$$u = \frac{1}{4} x^{-1/2} + C_1 x^{-5/2}$$

$$\begin{aligned} v &= \int u dx \\ &= \frac{1}{2} x^{1/2} - \frac{2}{3} C_1 x^{-3/2} + C_2 \end{aligned}$$

$$y = x^{1/2} v$$

$$= \frac{1}{2} x - C_3 x^{-1} + C_2 x^{1/2}$$

5. (5.5 pts) Given a system  $\mathbf{y}' = \begin{pmatrix} 3 & -4 \\ 0 & 3 \end{pmatrix} \mathbf{y}$ , with the matrix  $A = \begin{pmatrix} 3 & -4 \\ 0 & 3 \end{pmatrix}$  being defective.

a. (2 pts) Find the corresponding eigenvalues,  $\lambda$ , and the first eigenvector,  $\mathbf{x}^{(1)}$ .

b. (3.5 pts) Assume  $\mathbf{y}^{(2)} = \mathbf{x}^{(2)} e^{\lambda t}$ , where  $\mathbf{x}^{(2)} = t\mathbf{x}^{(1)} + \boldsymbol{\varphi}$  and  $(A - \lambda I)\boldsymbol{\varphi} = \mathbf{x}^{(1)}$ . Find the particular solution of the system, where  $\mathbf{y}(0) = \begin{pmatrix} 2 \\ 3 \end{pmatrix}$ .

$$a) |A - \lambda I| = 0$$

$$\begin{vmatrix} 3-\lambda & -4 \\ 0 & 3-\lambda \end{vmatrix} = 0$$

$$\lambda = 3 \text{ (repeated)}$$

$$\lambda = 3, (A - 3I)\vec{x} = 0$$

$$\begin{pmatrix} 0 & -4 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$x_1 = a; \quad x_2 = 0$$

$$\vec{x} = a \begin{pmatrix} 1 \\ 0 \end{pmatrix} \Rightarrow \vec{x}^{(1)} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$b) (A - 3I)\vec{\varphi} = \vec{x}^{(1)}$$

$$\begin{pmatrix} 0 & -4 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} \varphi_1 \\ \varphi_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$\varphi_1 = a; \quad \varphi_2 = -\frac{1}{4}$$

$$\vec{\varphi} = \begin{pmatrix} \varphi_1 \\ \varphi_2 \end{pmatrix} = \begin{pmatrix} a \\ -\frac{1}{4} \end{pmatrix}$$

$$= a \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ -\frac{1}{4} \end{pmatrix}$$

$$\vec{y} = c_1 \begin{pmatrix} 1 \\ 0 \end{pmatrix} e^{3t}$$

$$+ c_2 \left( t \begin{pmatrix} 1 \\ 0 \end{pmatrix} + a \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ -\frac{1}{4} \end{pmatrix} \right) e^{3t}$$

$$= \begin{pmatrix} c_3 + c_2 t \\ -\frac{1}{4} c_2 \end{pmatrix} e^{3t}$$

$$\vec{y}(0) = \begin{pmatrix} 2 \\ 3 \end{pmatrix} = \begin{pmatrix} c_3 \\ -\frac{1}{4} c_2 \end{pmatrix}$$

$$\Rightarrow c_2 = -12;$$

$$c_3 = 2$$

$$\Rightarrow \vec{y} = \begin{pmatrix} 2 - 12t \\ 3 \end{pmatrix} e^{3t}$$

6. (5 pts) Given the nonlinear system:

$$\frac{dx}{dt} = -(2+y)(x+y) = F \quad \frac{dy}{dt} = -y(1-x) = G$$

a. (3 pts) Find the 3 steady state solutions (i.e. 3 critical points).

b. (2 pts) Find the Jacobian (matrix  $A$ ) of the system.

$$a) \quad x' = F = 0 \Rightarrow y = -2 \quad \text{OR} \quad y = -x$$

$$y' = G = 0$$

$$\text{when } y = -2$$

$$y' = 2(1-x) = 0$$

$$x = 1$$

$$\boxed{(1, -2)}$$

$$\text{when } y = -x$$

$$y' = x(1-x) = 0$$

$$x = 0, 1$$

$$x = 0, y = 0, \quad \boxed{(0, 0)}$$

$$x = 1, y = -1, \quad \boxed{(1, -1)}$$

$$b) \quad A = \begin{pmatrix} F_x & F_y \\ G_x & G_y \end{pmatrix}$$

$$= \begin{pmatrix} -2-y & -x-2-2y \\ y & -1+x \end{pmatrix}$$

$$F_x = -(2+y)$$

$$F_y = -(x+y) - (2+y)$$

$$G_x = y$$

$$G_y = -(1-x)$$

7. **Bonus Question (1 pt)** Given a system  $\mathbf{y}' = \begin{pmatrix} \alpha + 1 & -3 \\ 2 & \alpha + 1 \end{pmatrix} \mathbf{y}$ . Determine the value(s) of  $\alpha$  where the system is *neutrally stable*.

$$|A - \lambda I| = 0$$

$$(\alpha + 1 - \lambda)^2 + 6 = 0$$

$$\alpha + 1 - \lambda = \pm \sqrt{6} i$$

$$\lambda = \alpha + 1 \mp \sqrt{6} i$$

neutrally stable

$$\alpha + 1 = 0$$

$$\alpha = -1$$