

Show all your work clearly. No Work, No Credit.

1. Solve the following DE: (10 pts)

1a) $\frac{dy}{dx} + \frac{2x}{1+x^2} y = xy^2; y(0) = 1$

$$\frac{1}{y^2} \frac{dy}{dx} + \frac{2x}{1+x^2} \cdot \frac{1}{y} = x \rightarrow \text{Let } v = y^{-2} = y^{-1} \Rightarrow \frac{dv}{dx} = -y^{-2} \frac{dy}{dx} \Rightarrow -\frac{dv}{dx} = \frac{1}{y^2} \frac{dy}{dx}$$

$$-\frac{dv}{dx} + \frac{2x}{1+x^2} \cdot v = x \Rightarrow \frac{dv}{dx} - \frac{2x}{1+x^2} v = -x \Rightarrow \text{Let } \mu = e^{-\int \frac{2x}{1+x^2} dx} = e^{-\ln(1+x^2)} = \frac{1}{1+x^2}$$

$$\Rightarrow \frac{1}{1+x^2} \frac{dv}{dx} - \frac{2x}{(1+x^2)^2} v = \frac{-x}{1+x^2}$$

$$\left(\frac{d}{dx} \left[\frac{1}{1+x^2} \cdot v \right] \right) dx = -\frac{x}{1+x^2} dx$$

$$\frac{1}{1+x^2} \cdot v = -\frac{1}{2} \ln(1+x^2) + C$$

$$\Rightarrow v = (1+x^2) \left[\ln\left(\frac{1}{\sqrt{1+x^2}}\right) + C \right]$$

$$\Rightarrow \frac{1}{y^2} = (1+x^2) \left[\ln\left(\frac{1}{\sqrt{1+x^2}}\right) + C \right]$$

$$y(0)=1 \Rightarrow 1 = C \Rightarrow \frac{1}{y^2} = (1+x^2) \left[\ln\left(\frac{1}{\sqrt{1+x^2}}\right) + 1 \right]$$

1b) $\underbrace{(ye^{xy} + \cos x)}_M dx + \underbrace{xe^{xy}}_N dy = 0, y\left(\frac{\pi}{2}\right) = 0$

$$M_y = e^{xy} + xye^{xy} \Rightarrow \text{Exact} \Rightarrow \text{Let } \Phi = u = xe^{xy}$$

$$N_x = e^{xy} + xye^{xy}$$

$$\Rightarrow \Phi = \int xe^{xy} dy + h(x) = e^{xy} + h(x)$$

$$\Rightarrow \Phi_x = ye^{xy} + h'(x) = M = ye^{xy} + \cos x \Rightarrow h'(x) = \cos x \Rightarrow h(x) = \sin x$$

$$\text{Sol: } \Phi(x,y) = e^{xy} + \sin x = C$$

$$y\left(\frac{\pi}{2}\right) = 0 \Rightarrow \Phi\left(\frac{\pi}{2}, 0\right) = e^0 + \sin\frac{\pi}{2} = C \Rightarrow C = 2$$

$$\text{Ans: } \Phi(x,y) = \underline{e^{xy} + \sin x = 2}$$

2. Determine the general solution to the following DE: (10 pts)

2a) $y'' + 2y' + 5y = 34 \cos(2x)$

2a) $y'' + 2y' + 5y = 34 \cos(2x)$
 Homogeneous: $p(\lambda) = \lambda^2 + 2\lambda + 5 = \frac{\lambda^2 + 2\lambda + 1 + 4}{(\lambda + 1)^2} = 0 \rightarrow \lambda + 1 = \pm 2i$
 $\lambda = -1 \pm 2i$

$$y_h = e^{-x} [C_1 \cos(2x) + C_2 \sin(2x)]$$

particular sol: $y_p = A \cos(2x) + B \sin(2x)$

$$\begin{cases} 25 y_p = -2A \sin(2x) + 2B \cos(2x) \\ 23 y_p = A \cos(2x) - 4B \sin(2x) \end{cases}$$

$$\begin{aligned} \text{23) } y' &= -2A \sin(2x) \\ \text{24) } y' &= -4A \cos(2x) - 4B \sin(2x) \end{aligned}$$

$$\Rightarrow y'' + 2y' + 5y = [5A + 4B - 4A] \cos(2x) + [5B - 4A - 4B] \sin(2x) = 34 \cos(2x)$$

$$\begin{array}{r} \rightarrow 4(A + 4B = 34) \\ - 4A + B = 0 \\ \hline 17B = 136 \\ B = \frac{136}{17} = 8 \end{array}$$

$$A = 34 - 4(8) = 2.$$

General Solⁿ;
 $y = e^x [c_1 \cos(2x) + c_2 \sin(2x)] + 8e^{2x} + 2 \sin(2x)$

2b) $y'' - 2y' + y = \frac{e^x}{x^2 + 1}$

Homogeneous: $p(\lambda) = \lambda^2 - 2\lambda + 1 = (\lambda - 1)^2 = 0 \Rightarrow \lambda = 1, 1$

$$y_h = e^x [y_1 + y_2 x] \quad \left\{ \begin{array}{l} y_1 = e^x \\ y_2 = x e^x \end{array} \right.$$

$$-1 = (\lambda - 1)^2 = 0 \Rightarrow \lambda = 1, 1$$

$$\begin{cases} y_1 = e^x \\ y_2 = xe^x \end{cases} \Rightarrow W[y_1, y_2] = \det \begin{bmatrix} e^x & xe^x \\ e^x & e^x(x+1) \end{bmatrix} = e^{2x}(x+1) - xe^{2x} = e^{2x}$$

$$y_p = u_1 y_1 + u_2 y_2; \text{ where } u_1 = - \int \frac{y_2 \cdot F}{W[y_1, y_2]} dx = - \int \frac{x e^x \cdot e^x}{(x^2 + 1) \cdot e^{2x}} dx = - \int \frac{x}{x^2 + 1} dx = -\frac{1}{2} \ln(x^2 + 1)$$

$$u_2 = \int \frac{y_1 F}{W(y_1, y_2)} dx = \int \frac{e^x \cdot e^x}{(x^2 + 1) \cdot e^{2x}} dx = \int \frac{1}{x^2 + 1} dx = \tan^{-1} x$$

General Solⁿ :

general solⁿ :

$$y = e^x [C_1 + C_2 x] - \frac{1}{2} \ln(x^2 + 1) \cdot e^x + \tan^{-1} x \cdot x \cdot e^x.$$

3. Determine the motion of the spring – mass system governed by the given initial – value problem. State whether the motion is underdamped, critically damped or over damped. Then determine the first time it passes the equilibrium position: $y'' + 4y' + 7y = 0, y(0) = 2; \frac{dy}{dt}(0) = 6$ (5pts)

$$\phi(\lambda) = \lambda^2 + 4\lambda + 7 = \lambda^2 + 4\lambda + 4 + 3 = 0 \Rightarrow (\lambda + 2)^2 = -3 \Rightarrow \lambda = -2 \pm i\sqrt{3}.$$

$\Rightarrow$ Under-damp.

$$y(t) = Ae^{-2t} \cos(\sqrt{3}t - \delta).$$

$$y(0) = A \cos(-\delta) = A \cos \delta = 2.$$

$$y'(t) = Ae^{-2t} [-2 \cos(\sqrt{3}t - \delta) - \sin(\sqrt{3}t - \delta)]$$

$$y'(0) = A [-2 \cos(-\delta) - \sin(-\delta)] = -2A \cos \delta + A \sin \delta = 6$$

$$\Rightarrow -2A \cos \delta + A \sin \delta = 6 \Rightarrow$$

$$\begin{aligned} A \cos \delta &= 2 \\ A \sin \delta &= 10 \end{aligned} \Rightarrow \begin{aligned} A^2 \cos^2 \delta &= 4 \\ A^2 \sin^2 \delta &= 100 \end{aligned}$$

$$A^2 = 104$$

$$\tan \delta = 5 \Rightarrow A = \sqrt{104} \Rightarrow \delta = \tan^{-1}(5) = 1.373$$

$$y(t) = \sqrt{104} e^{-2t} \cos(\sqrt{3}t - 1.373)$$

$\Rightarrow$ first time it crosses the equilibrium pts.

$$\Rightarrow \sqrt{3}t - 1.373 = \begin{cases} \frac{\pi}{2} \\ -\frac{\pi}{2} \end{cases} \Rightarrow t = \begin{cases} \frac{1}{\sqrt{3}} \left(\frac{\pi}{2} + 1.373 \right) \\ \frac{1}{\sqrt{3}} \left(1.373 - \frac{\pi}{2} \right) \end{cases}$$

$$t = \begin{cases} 1.699 \text{ sec} \\ -0.1142 \end{cases} \leftarrow \text{Ans.}$$

4. Use Laplace Transform to solve: $y'' + 3y' + 2y = 12te^{2t}; y(0) = 0, y'(0) = 1$ (5pts)

$$\mathcal{L}(y'') + 3\mathcal{L}(y') + 2\mathcal{L}(y) = 12 \mathcal{L}(te^{2t})$$

$$s^2 \mathcal{L}(y) - s(0) - 1 + 3[s\mathcal{L}(y) - 0] + 2\mathcal{L}(y) = 12 \cdot \frac{1}{(s-2)^2}$$

$$(s^2 + 3s + 2)\mathcal{L}(y) = \frac{12}{(s-2)^2} + 1 = \frac{12 + s^2 - 4s + 4}{(s-2)^2}$$

$$\mathcal{L}(y) = \frac{s^2 - 4s + 16}{(s-2)^2(s+2)(s+1)} = \frac{A}{s-2} + \frac{B}{(s-2)^2} + \frac{C}{s+2} + \frac{D}{s+1}$$

$$\begin{aligned} B|_{s=2} &= \frac{4-8+16}{4 \cdot 3} = 1 \\ C|_{s=-2} &= \frac{4+8+16}{16(-1)} = -\frac{7}{4} \\ D|_{s=-1} &= \frac{1+4+16}{9(1)} = \frac{7}{3} \end{aligned} \left\{ \begin{aligned} \text{let } s=0 &\Rightarrow \frac{16}{4(4)} = \frac{A}{-2} + \frac{1}{4} - \frac{7}{8} + \frac{7}{3} = 2 \\ \Rightarrow \frac{A}{2} &= \frac{1}{4} - \frac{7}{8} + \frac{7}{3} - 2 = \frac{2-7+56-48}{24} = \frac{3}{24} = \frac{1}{8} \Rightarrow A = \frac{1}{4} \end{aligned} \right.$$

$$y(t) = \frac{1}{4} \mathcal{L}^{-1}\left(\frac{1}{s-2}\right) + \mathcal{L}^{-1}\left(\frac{1}{(s-2)^2}\right) - \frac{7}{4} \mathcal{L}^{-1}\left(\frac{1}{s+2}\right) + \frac{7}{3} \mathcal{L}^{-1}\left(\frac{1}{s+1}\right)$$

$$y(t) = \frac{1}{4} e^{2t} + t e^{2t} - \frac{7}{4} e^{-2t} + \frac{7}{3} e^{-t}.$$

5. Using Eigenvalues/Eigenvectors to solve: (20 pts)

5a) $\frac{d\vec{X}}{dt} = \begin{bmatrix} 2 & -1 \\ 2 & 4 \end{bmatrix} \vec{X}(t); \begin{bmatrix} x(0) \\ y(0) \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

Eigenvalues $\Rightarrow \rho(\lambda) = \lambda^2 - 6\lambda + 10 = \lambda^2 - 6\lambda + 9 + 1 = 0$
 $(\lambda - 3)^2 = -1 \Rightarrow \lambda = 3 \pm i$

Eigenvectors: $\Rightarrow \begin{bmatrix} 2-(3+i) & -1 \\ 2 & 4-(3+i) \end{bmatrix} \Rightarrow \begin{bmatrix} -1-i & -1 \\ 2 & 1-i \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

$\Rightarrow \begin{bmatrix} x \\ y \end{bmatrix} = e^{3t} \begin{bmatrix} \cos t + i \sin t \\ 1+i \end{bmatrix} = e^{3t} \begin{bmatrix} -\cos t - i \sin t \\ \cos t + i \sin t + i \cos t - \sin t \end{bmatrix}$

General solⁿ: $\vec{X} = e^{3t} \left\{ c_1 \begin{bmatrix} -\cos t \\ \cos t - \sin t \end{bmatrix} + c_2 \begin{bmatrix} -\sin t \\ \sin t + \cos t \end{bmatrix} \right\}$

$\vec{X}(0) = c_1 \begin{bmatrix} -1 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix} \rightarrow -c_1 = 1 \Rightarrow c_1 = -1$
 $c_1 + c_2 = -1 \Rightarrow c_2 = 0$

5b) $\frac{d\vec{X}}{dt} = \begin{bmatrix} 0 & 5 \\ 2 & 3 \end{bmatrix} \vec{X}(t); \begin{bmatrix} x(0) \\ y(0) \end{bmatrix} = \begin{bmatrix} 3 \\ -3 \end{bmatrix} \Rightarrow \rho(\lambda) = \lambda^2 - 3\lambda - 10 = (\lambda - 5)(\lambda + 2) = 0$

Eigenvalues $\Rightarrow \lambda = 5, -2$

$\lambda = 5 \Rightarrow \begin{bmatrix} -5 & 5 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} \Rightarrow -5x + 5y = 0 \Rightarrow \vec{v}_5 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

$\lambda = -2 \Rightarrow \begin{bmatrix} 2 & 5 \\ 2 & 5 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} \Rightarrow 2x + 5y = 0 \Rightarrow \vec{v}_{-2} = \begin{bmatrix} 5 \\ -2 \end{bmatrix}$

$\vec{X} = c_1 e^{5t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_2 e^{-2t} \begin{bmatrix} 5 \\ -2 \end{bmatrix}$

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

$c_1 + 5c_2 = 3$
 $-c_1 - 2c_2 = -3$
 $\hline 7c_2 = 6 \Rightarrow c_2 = \frac{6}{7}$
 $c_1 = -3 + 2\left(\frac{6}{7}\right) = -3 + \frac{12}{7} = -\frac{9}{7}$

Solⁿ:
 $\vec{X}(t) = -\frac{9}{7} e^{5t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + \frac{6}{7} e^{-2t} \begin{bmatrix} 5 \\ -2 \end{bmatrix}$

$$5c) \quad \frac{d\vec{X}}{dt} = \begin{bmatrix} 1 & -\frac{1}{2} \\ \frac{25}{2} & -4 \end{bmatrix} \vec{X}(t); \Rightarrow p(\lambda) = \lambda^2 + 3\lambda + \left(-4 + \frac{25}{4}\right) \\ = \lambda^2 + 3\lambda + \frac{9}{4} = 0. \\ = \left(\lambda + \frac{3}{2}\right)^2 = 0 \Rightarrow \lambda = -\frac{3}{2}, -\frac{3}{2}$$

$$\Rightarrow \begin{bmatrix} 1 + \frac{3}{2} & -\frac{1}{2} \\ \frac{25}{2} & -4 + \frac{3}{2} \end{bmatrix} = \begin{bmatrix} \frac{5}{2} & -\frac{1}{2} \\ \frac{25}{2} & -\frac{5}{2} \end{bmatrix} \Rightarrow \frac{5}{2}x - \frac{1}{2}y = 0 \Rightarrow \frac{5x - y}{5x - y} = 0 \Rightarrow x = 1, y = 5 \Rightarrow \vec{k} = \begin{bmatrix} 1 \\ 5 \end{bmatrix}$$

Defective: $(A - \lambda I)\vec{p} = \vec{k}$

$$\Rightarrow \begin{bmatrix} \frac{5}{2} & -\frac{1}{2} \\ \frac{25}{2} & -\frac{5}{2} \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 1 \\ 5 \end{bmatrix} \Rightarrow \frac{5}{2}x - \frac{1}{2}y = 1 \Rightarrow \text{let } y = 0 \Rightarrow x = \frac{2}{5} \Rightarrow \vec{p} = \begin{bmatrix} 2/5 \\ 0 \end{bmatrix}$$

Sol: $\vec{X} = e^{-3/2 t} \left[c_1 \begin{bmatrix} 1 \\ 5 \end{bmatrix} + c_2 \left(\begin{bmatrix} 2/5 \\ 0 \end{bmatrix} + t \begin{bmatrix} 1 \\ 5 \end{bmatrix} \right) \right]$

$$5d) \quad \frac{d\vec{X}}{dt} = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix} \vec{X}(t) \Rightarrow p(\lambda) = \det \begin{bmatrix} -\lambda & 1 & 1 \\ 1 & -\lambda & 1 \\ 1 & 1 & -\lambda \end{bmatrix}$$

$$\Rightarrow p(\lambda) = -\lambda \begin{vmatrix} -\lambda & 1 \\ 1 & -\lambda \end{vmatrix} - \begin{vmatrix} 1 & 1 \\ 1 & -\lambda \end{vmatrix} + \begin{vmatrix} 1 & -\lambda \\ 1 & 1 \end{vmatrix} \quad \lambda = -1 \Rightarrow \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$= -\lambda [\lambda^2 - 1] - (-\lambda - 1) + (1 + \lambda).$$

$$= -\lambda (\lambda - 1)(\lambda + 1) + 2(\lambda + 1)$$

$$= (\lambda + 1) [-\lambda(\lambda - 1) + 2]$$

$$= (\lambda + 1) [-\lambda^2 + \lambda + 2]$$

$$= -(\lambda + 1)(\lambda^2 - \lambda - 2)$$

$$= -(\lambda + 1)(\lambda - 2)(\lambda + 1)$$

$$\Rightarrow \lambda = -1, -1, 2.$$

$$x + y + z = 0$$

$$x = -y - z$$

$$\vec{v}_{-1} = \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -y - z \\ y \\ z \end{bmatrix}$$

$$= y \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} + z \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

$$\vec{v}_{-1} = \left\{ \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}; \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} \right\}$$

$$\lambda = 2 \Rightarrow \begin{bmatrix} -2 & 1 & 1 \\ 1 & -2 & 1 \\ 1 & 1 & -2 \end{bmatrix} \begin{cases} -2x + y + z = 0 \\ x - 2y + z = 0 \\ x + y - 2z = 0 \end{cases} \Rightarrow \begin{cases} -3y + 3z = 0 \\ y = z \end{cases}$$

$$x + z - 2z = 0 \Rightarrow x = z.$$

$$V_2 = \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} z \\ z \\ z \end{bmatrix} = z \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}.$$

sol: $\vec{X}(t) = c_1 e^{-t} \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} + c_2 e^{-t} \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} + c_3 e^{2t} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}.$