MATH:3600:0002 Final Exam Dec. 12, 2016

$$\begin{array}{l} [6] \ 1.) \ \text{The Wronskian of } e^{-t}cos(t), \ e^{-t}sin(t) \ \text{is } W(e^{-t}cos(t), e^{-t}sin(t)) = \underline{e^{-2t}} \\ W(e^{-t}cos(t), e^{-t}sin(t)) = \left| \begin{array}{c} e^{-t}cos(t) & e^{-t}sin(t) \\ -e^{-t}sin(t) - e^{-t}cos(t) & e^{-t}sin(t) \\ \end{array} \right| \\ = e^{-t}cos(t)[e^{-t}cos(t) - e^{-t}sin(t)] - e^{-t}sin(t)[-e^{-t}sin(t) - e^{-t}cos(t)] \\ = e^{-2t}cos^{2}(t) - e^{-2t}cos(t)sin(t) + e^{-2t}sin^{2}(t) + e^{-2t}cos(t)sin(t) \\ = e^{-2t}[cos^{2}(t) + sin^{2}(t)] = e^{-2t} \end{array}$$

[14] 2.) Solve  $t\frac{dy}{dt} + y = 8t^2$   $ty' + y = 8t^2$  is a first order linear DE. Short method:  $[ty]' = ty' + y = 8t^2$   $[ty]' = 8t^2$   $\int [ty]' = \int 8t^2$  $ty = \frac{8}{3}t^3 + C$ 

Thus  $y = \frac{8}{3}t^2 + Ct^{-1}$ 

Longer method:

$$y' + \frac{1}{t}y = 8t$$

Integrating factor:  $u(t) = e^{\int \frac{dt}{t}} = e^{ln|t|} = |t|$ 

Multiply both sides by t:  $ty' + y = 8t^2$  and continue as above.

Answer:  $y = \frac{8}{3}t^2 + Ct^{-1}$ 

[14] 3.) Solve 
$$(3x^4 + 2y)dx + (2x + 4y^3)dy = 0$$
  
 $M_y = 2 \ N_x = 2$   
If  $\psi_x = 3x^4 + 2y$ , then  $\psi = \int (3x^4 + 2y)dx = \frac{3}{5}x^5 + 2xy + h(y)$ .  
 $\psi_y = 2x + h'(y) = 2x + 4y^3$ . Thus  $h'(y) = 4y^3$  and  $h(y) = y^4$   
Answer:  $\frac{3}{5}x^5 + 2xy + y^4 = C$   
Check:  $\frac{d}{dx}(\frac{3}{5}x^5 + 2xy + y^4) = \frac{d}{dx}(C)$   
 $3x^4 + 2y + 2x\frac{dy}{dx} + 4y^3\frac{dy}{dx} = 0$ 

[18] 4.) Solve  $y''' - 4y' = 30e^{3t} + 8t$ , y(0) = 0, y'(0) = 6, y''(0) = 16. Solve homogeneous: y''' - 4y' = 0 $y = e^{rt}$ :  $r^3 - 4r = r(r^2 - 4) = r(r - 2)(r + 2) = 0$ . Thus r = 0, 2, -2General homogeneous solution:  $y = c_1e^{0t} + c_2e^{2t} + c_3e^{-2t}$ Guess:  $y = Ae^{3t}$ :  $y''' - 4y' = 27Ae^{3t} - 12e^{3t} = 15Ae^{3t} = 30e^{3t}$ . Thus A = 2. Guess  $y = At^2$ . Thus y' = 2At and y''' = 0. 0 - 4(2At) = 8t. Thus A = -1Answer:  $y = y(t) = c_1e^{2t} + c_2e^{-2t} + c_3 - t^2 + 2e^{3t}$  $0 = c_1 + c_2 + c_3 + 2$  $6 = 2c_1 - 2c_2 + 6$  $16 = 4c_1 + 4c_2 - 2 + 18$ Answer:  $y = y(t) = -2 - t^2 + 2e^{3t}$ 

[10] 5a.) Solve 
$$\mathbf{x}' = \begin{pmatrix} 4 & 5 \\ 4 & 3 \end{pmatrix} \mathbf{x}$$

Find eigenvalues:

$$\begin{vmatrix} 4-r & 5\\ 4 & 3-r \end{vmatrix} = (4-r)(3-r) - 20 = r^2 - 7r + 12 - 20 = r^2 - 7r - 8 = (r-8)(r+1) = 0$$
  
r = 8, -1.

Find eigenvectors:

$$r = 8: \begin{pmatrix} 4-8 & 5\\ 4 & 3-8 \end{pmatrix}$$
$$\begin{pmatrix} -4 & 5\\ 4 & -5 \end{pmatrix} \begin{pmatrix} 5\\ 4 \end{pmatrix} = \begin{pmatrix} 0\\ 0 \end{pmatrix}$$
$$r = -1: \begin{pmatrix} 4+1 & 5\\ 4 & 3+1 \end{pmatrix}$$
$$\begin{pmatrix} 5 & 5\\ 4 & 5 \end{pmatrix} \begin{pmatrix} 1\\ -1 \end{pmatrix} = \begin{pmatrix} 0\\ 0 \end{pmatrix}$$

Answer: 
$$y = c_1 e^{8t} \begin{pmatrix} 5\\4 \end{pmatrix} + c_2 e^{-t} \begin{pmatrix} 1\\-1 \end{pmatrix}$$

[4] 5b.) Find all equilibrium solutions and determine whether the critical point is asymptotically stable, stable, or unstable. Also classify it as to type (nodal source, nodal sink, saddle point, spiral source, spiral sink, center).

Equilibrium solution: 
$$\frac{\begin{pmatrix} x_1\\ x_2 \end{pmatrix} = \begin{pmatrix} 0\\ 0 \end{pmatrix}}{\begin{pmatrix} 0\\ 0 \end{pmatrix}}$$

Stability : <u>unstable</u>

Type: <u>saddle</u>

[4] 5c.) Plot a phase portrait for this system



[10] 6.) Given the recursive relation  $a_n = \frac{4a_{n-1}}{(n+1)n}$  where  $a_0 = 1$ ,

use induction to prove that  $a_n = \frac{4^n}{(n+1)!n!}$ .

Proof outline (thus this answer is very incomplete):

$$\frac{4^0}{(1)!0!} = 1 = a_0$$

$$a_n = \frac{4a_{n-1}}{(n+1)n} = \frac{4(4^{n-1})}{n!(n-1)!(n+1)n} = \frac{4^n}{(n+1)!n!}$$

- 7.) Given the differential equation: xy'' + 4y = 0
- [3] 7a.) Show that x = 0 is a regular singular point of the above differential equation.
- [4] 7b.) The indicial equation is \_\_\_\_\_
- [1] 7c.) The roots are the indicial equation are \_\_\_\_\_
- [5] 7d.) After plugging in the larger root, the recurrence relation is \_\_\_\_\_\_
- [3] 7e.) For the larger root, if  $a_0 = 1$ , then  $a_1 =$ \_\_\_\_\_,  $a_2 =$ \_\_\_\_\_,  $a_3 =$ \_\_\_\_\_.

[4] 7f.) Use your answer to 5e to give an approximation of one solution to the above differential equation.

Answer for 7f:

Let 
$$y = \sum_{n=0}^{\infty} a_n x^{n+r}$$
  
 $xy'' + 4y = x \sum_{n=0}^{\infty} a_n (n+r)(n+r-1)x^{n+r-2} + 4 \sum_{n=0}^{\infty} a_n x^{n+r}$   
 $= \sum_{n=0}^{\infty} a_n (n+r)(n+r-1)x^{n+r-1} + \sum_{n=0}^{\infty} 4a_n x^{n+r}$   
 $= \sum_{n=0}^{\infty} a_n (n+r)(n+r-1)x^{n+r-1} + \sum_{n=1}^{\infty} 4a_{n-1}x^{n+r-1}$   
 $= a_0 r (r-1)x^{r-1} + \sum_{n=1}^{\infty} a_n (n+r)(n+r-1)x^{n+r-1} + \sum_{n=1}^{\infty} 4a_{n-1}x^{n+r-1}$   
 $= a_0 r (r-1)x^{r-1} + \sum_{n=1}^{\infty} [a_n (n+r)(n+r-1) + 4a_{n-1}]x^{n+r-1}$ 

r(r-1) = 0 implies r = 0, 1 $a_n(n+r)(n+r-1) + 4a_{n-1} = 0$  implies  $a_n = \frac{-4a_{n-1}}{(n+r)(n+r-1)}$ 

Sidenote: When r = 0, n = 1:  $a_1(0) + 4a_0 = 0$  implies  $a_0 = 0$ , a contradiction.

When r = 1,  $a_n = \frac{4a_{n-1}}{(n+1)n}$  n = 1:  $a_1 = \frac{-4a_0}{2} = -2a_0$  n = 2:  $a_2 = \frac{-4a_1}{(3)2} = \frac{4^2a_0}{3!2} = \frac{4a_0}{3}$  n = 3:  $a_3 = \frac{-4a_2}{(4)3} = \frac{-4^3a_0}{(4)3(2)3!} = \frac{-4^3a_0}{4!3!} = \frac{-4^2a_0}{3!3!} = \frac{-4a_0}{9}$ n = 4:  $a_4 = \frac{-4a_3}{(5)4} = \frac{4^4a_0}{(5)4(4!3!)} = \frac{4^4a_0}{5!4!}$