Sample final exam

1. For the system

$$\mathbf{x}' = \begin{pmatrix} 1 & -1 \\ 5 & -3 \end{pmatrix} \mathbf{x}$$

- (a) Find the general solution
- (b) Find equilibrium solutions and determine their stability
- (c) Sketch the phase portrait
- 2. Solve the initial-value problem

$$y' = \frac{x^2}{y(1+x^3)}, \qquad y(0) = -2.$$

Find the maximal interval on which the solution is defined.

3. Consider the linear system

$$x' = 4x - 2x^2 - xy, \quad y' = y - y^2 - 2xy.$$

Find all equilibrium points and determine the type and stability of the equilibrium point (2, 0).

- 4. Give an example of a 2×2 linear system for which
 - (a) The origin is an unstable node and the lines in the directions $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$ and $\begin{pmatrix} 0 \\ 1 \end{pmatrix}$ are linear orbits.
 - (b) The origin is a stable degenerate node and the line in the direction of $\begin{pmatrix} 0\\1 \end{pmatrix}$ is the only linear orbit.
- 5. Consider the initial-value problem

$$u' = u^2 + t, \quad u(1) = 0.$$

Pick step size h = 0.5 and use the forward Euler's method to find an approximation of u(2).

6. Find all solutions of the boundary-value problem

$$u'' + u = 1$$
, $u(0) = 0$, $u(2\pi) = 0$.

- 7. Consider an RC circuit composed of a resistor with R = 1 and a capacitor with C = 0.25 connected in series with a 10V battery. Initially the charge on the capacitor is zero. Find the charge q(t) and the current I(t) for t > 0.
- 8. Find a Cauchy-Euler equation for which $u(t) = t^{-3} \sin(2t)$ is a solution.
- 9. Prove that if q(t) > 0 then the ratio u'(t)/u(t) is a decreasing function of t for any solution u(t) of the equation

$$u'' + q(t)u = 0$$

on any interval of t on which $u(t) \neq 0$.

Answers:

1. (a)
$$\mathbf{x}(t) = c_1 e^{-t} \begin{pmatrix} \cos t \\ 2\cos t + \sin t \end{pmatrix} + c_2 \begin{pmatrix} \sin t \\ -\cos t + 2\sin t \end{pmatrix}$$
; (b) (0,0), stable spiral.
2. $y(x) = -\sqrt{2\ln(1+x^3) + 4}, x > -1.$

3. (0,0), (0,1), (2,0); stable node.

4. (a)
$$\mathbf{x}' = \begin{pmatrix} 4 & 0 \\ 1 & 3 \end{pmatrix} \mathbf{x};$$
 (b) $\mathbf{x}' = \begin{pmatrix} -1 & 0 \\ -1 & -1 \end{pmatrix} \mathbf{x}.$

5. 1.375.

6.
$$u(x) = 1 - \cos x + C \sin x$$
.

7.
$$q(t) = \frac{5}{2}(1 - e^{-4t}), I(t) = 10e^{-4t}.$$

8. $t^2u'' + 7tu' + 13u = 0.$