

# Differential Equations (Math 217) Practice Final

December 16, 2016

- No calculators, notes, or other resources are allowed.
- There are 14 multiple-choice questions, worth 5 points each, and two hand-graded questions, worth 15 points each, for a total of 100 points.
- For the hand-graded questions, please turn in your solution to the two questions to separate piles.
- Write your name and student ID and circle your section on each page of your solutions to the hand-graded questions. There are two questions, so you will do this two times.

- The hyperbolic trigonometric functions are defined by

$$\cosh x = \frac{1}{2}(e^x + e^{-x}),$$

$$\sinh x = \frac{1}{2}(e^x - e^{-x}).$$

- You can compute other logarithms using  $\ln(mn) = \ln m + \ln n$  or by interpolating between two known values.

$$\ln 2 \approx 0.69,$$

$$\ln 3 \approx 1.10,$$

$$\ln 5 \approx 1.61,$$

$$\ln 7 \approx 1.95,$$

$$\ln 11 \approx 2.40.$$

- Other approximations:

$$- \pi \approx 3.$$

$$- g \approx 10 \text{ m/s}^2.$$

- If  $n$  is positive, to determine whether  $n < \sqrt{x}$ , determine whether  $n^2 < x$ .

- For an *RLC* circuit,

$$Z = \sqrt{R^2 + \left(\omega L - \frac{1}{\omega C}\right)^2}.$$

1. Compute the eigenvalues  $\lambda_1$  and  $\lambda_2$  of the matrix

$$\begin{pmatrix} 0 & 5 \\ -2 & -2 \end{pmatrix}.$$

Then compute  $|\lambda_1 - \lambda_2|$ , and use that as your answer.

- A. 1.
- B. 2.
- C. 3.
- D. 4.
- E. 5.
- F. 6.
- G. 7.
- H. 8.
- I. 9.
- J. 10.
- K. 11.

2. Compute the eigenvalues  $\lambda_1$ ,  $\lambda_2$ , and  $\lambda_3$  of the matrix

$$\begin{pmatrix} 5 & -1 & 0 \\ 9 & -1 & -8 \\ 0 & 0 & 0 \end{pmatrix}.$$

Then compute  $\lambda_1\lambda_2 + \lambda_2\lambda_3 + \lambda_3\lambda_1$ , and use that as your answer.

- A. -5.
- B. -4.
- C. -3.
- D. -2.
- E. -1.
- F. 0.
- G. 1.
- H. 2.
- I. 3.
- J. 4.
- K. 5.

3. One of the eigenvalues of the matrix

$$\begin{pmatrix} 5 & -1 & 0 \\ 9 & -1 & -8 \\ 0 & 0 & 0 \end{pmatrix}.$$

is  $\lambda = 0$ . Compute an eigenvector  $\mathbf{v}$  associated to this eigenvalue. Write it in the form

$$\mathbf{v} = \begin{pmatrix} u \\ v \\ w \end{pmatrix}.$$

Then compute

$$\frac{v}{u},$$

and use that as your answer.

- A. -5.
- B. -4.
- C. -3.
- D. -2.
- E. -1.
- F. 0.
- G. 1.
- H. 2.
- I. 3.
- J. 4.
- K. 5.

4. One of the eigenvalues of the matrix

$$\begin{pmatrix} 5 & 9 \\ 1 & 5 \end{pmatrix}$$

is  $\lambda = 8$ . Compute an eigenvector  $\mathbf{v}$  associated to this eigenvalue. Write it in the form

$$\mathbf{v} = \begin{pmatrix} v \\ w \end{pmatrix}.$$

Compute

$$\frac{w}{v},$$

and use that as your answer.

- A.  $\frac{1}{2}$ .
- B.  $\frac{1}{3}$ .
- C.  $\frac{1}{5}$ .
- D.  $\frac{1}{8}$ .
- E.  $\frac{1}{13}$ .
- F. 0.
- G.  $-\frac{1}{2}$ .
- H.  $-\frac{1}{3}$ .
- I.  $-\frac{1}{5}$ .
- J.  $-\frac{1}{8}$ .
- K.  $-\frac{1}{13}$ .

5. The matrix

$$A = \begin{pmatrix} -1 & 4 \\ 4 & -1 \end{pmatrix}$$

has eigenvectors  $\begin{pmatrix} -1 \\ 1 \end{pmatrix}$  and  $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$ .

Let  $\mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix}$  be the solution to the initial value problem

$$\dot{\mathbf{x}} = A\mathbf{x}, \quad \mathbf{x}(0) = \begin{pmatrix} -2 \\ 4 \end{pmatrix}.$$

Viewing the positive  $x$  axis as to the right and the positive  $y$  axis as upward, what is the direction of travel (velocity) of this solution at  $t = \frac{1}{8} \ln 5$ ?

- A. Directly to the right.
- B. Up and to the right.
- C. Directly up.
- D. Up to and the left.
- E. Directly left.
- F. Down and to the left.
- G. Directly down.
- H. Down and to the right.

6. The matrix

$$A = \begin{pmatrix} 2 & -5 \\ 1 & -2 \end{pmatrix}$$

has eigenvalues  $\pm i$ . An eigenvector corresponding to  $-i$  is  $\begin{pmatrix} 2-i \\ 1 \end{pmatrix}$ .

Let  $\mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix}$  be the solution to the initial value problem

$$\dot{\mathbf{x}} = A\mathbf{x}, \quad \mathbf{x}(0) = \begin{pmatrix} -5 \\ -2 \end{pmatrix}.$$

Viewing the positive  $x$  axis as to the right and the positive  $y$  axis as upward, what is the direction of travel (velocity) of this solution at  $t = 3\pi$ ?

- A. Directly to the right.
- B. Up and to the right.
- C. Directly up.
- D. Up to and the left.
- E. Directly left.
- F. Down and to the left.
- G. Directly down.
- H. Down and to the right.



7. The matrix

$$A = \begin{pmatrix} 3 & 1 \\ -1 & 7 \end{pmatrix}$$

has eigenvalues  $5 + \sqrt{3}$  and  $5 - \sqrt{3}$ , with corresponding eigenvectors

$$\begin{pmatrix} 1 \\ 2 + \sqrt{3} \end{pmatrix} \text{ and } \begin{pmatrix} 2 + \sqrt{3} \\ 1 \end{pmatrix}.$$

Let  $\mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix}$  be the solution to the initial value problem

$$\dot{\mathbf{x}} = A\mathbf{x}, \quad \mathbf{x}(0) = \begin{pmatrix} 1 \\ 1 \end{pmatrix}.$$

Viewing the positive  $x$  axis as to the right and the positive  $y$  axis as upward, what is the direction of travel (velocity) of this solution at  $t = 1$ ?

- A. Directly to the right.
- B. Up and to the right.
- C. Directly up.
- D. Up to and the left.
- E. Directly left.
- F. Down and to the left.
- G. Directly down.
- H. Down and to the right.

8. The matrix

$$A = \begin{pmatrix} 2 & 0 \\ 3 & -2 \end{pmatrix}$$

has eigenvectors  $\begin{pmatrix} 0 \\ 1 \end{pmatrix}$  and  $\begin{pmatrix} 4 \\ 3 \end{pmatrix}$ .

Let  $\mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix}$  be the solution to the initial value problem

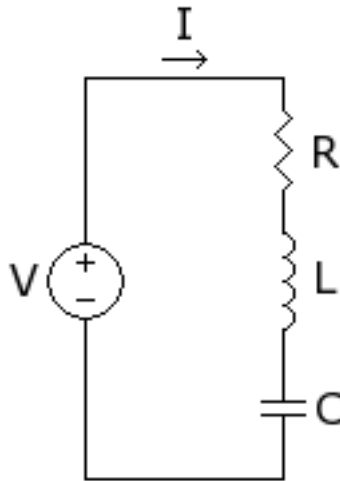
$$\dot{\mathbf{x}} = A\mathbf{x}, \quad \mathbf{x}(0) = \begin{pmatrix} 2 \\ 5 \end{pmatrix}.$$

What is the smallest value of the distance of  $\mathbf{x}(t)$  to the origin for  $t \geq 0$ ?

Hint: The distance to the origin is  $\sqrt{x(t)^2 + y(t)^2}$ , but, when finding the minimum, it's easier to minimize  $x(t)^2 + y(t)^2$ . Keep in mind that the problem is only interested in  $0 \leq t < \infty$ .

- A. Between 0 and 1.
- B. Between 1 and 2.
- C. Between 2 and 3.
- D. Between 3 and 4.
- E. Between 4 and 5.
- F. Between 5 and 6.
- G. Between 6 and 7.
- H. Between 7 and 8.
- I. Between 8 and 9.
- J. Between 9 and 10.
- K. Between 10 and 11.

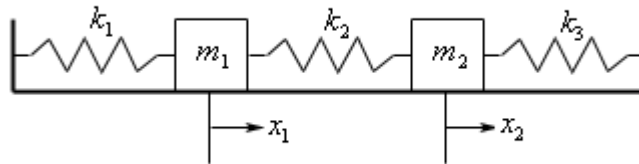
9. In the following circuit, the resistor has a resistance of  $90\ \Omega$ , the inductor has an inductance of  $30\ \text{H}$ , and the capacitor has a capacitance of  $0.002\ \text{F}$ .



The voltage source provides an input voltage of  $(600\ \text{V}) \sin 5t$ , where  $t$  is in seconds. What is the amplitude of the steady periodic response of the current  $I$ ?

- A. Less than 1 Amp.
- B. Between 1 Amp and 2 Amp.
- C. Between 2 Amp and 3 Amp.
- D. Between 3 Amp and 4 Amp.
- E. Between 4 Amp and 5 Amp.
- F. Between 5 Amp and 6 Amp.
- G. Between 6 Amp and 7 Amp.
- H. Between 7 Amp and 8 Amp.
- I. Between 8 Amp and 9 Amp.
- J. Between 9 Amp and 10 Amp.
- K. Between 10 Amp and 11 Amp.

10. Consider the following system of masses and springs.



Let  $x_1$  and  $x_2$  be the displacements of the masses from equilibrium, in meters. The mass  $m_1$  is 5 kg, and the mass  $m_2$  is 10 kg. The spring constants  $k_1$ ,  $k_2$ , and  $k_3$  are 70 N/m, 90 N/m, and 50 N/m, respectively. Set up a differential equation of the form

$$\begin{pmatrix} \ddot{x}_1 \\ \ddot{x}_2 \end{pmatrix} = A \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

where  $A$  is a matrix with units  $\text{sec}^{-2}$ . Compute the sum of the eigenvalues of  $A$ .

- A. -97.
- B. -46.
- C. -39.
- D. -17.
- E. -2.
- F. 17.
- G. 21.
- H. 31.
- I. 40.
- J. 54.
- K. 63.

11. Find all of the equilibria of the following system.

$$\begin{aligned}\dot{x} &= 2 - 4x - 15y, \\ \dot{y} &= 4 - x^2.\end{aligned}$$

Add up the  $x$ -coordinates of all of the equilibria, and use that as your answer.

- A. -5.
- B. -4.
- C. -3.
- D. -2.
- E. -1.
- F. 0.
- G. 1.
- H. 2.
- I. 3.
- J. 4.
- K. 5.

12. Let  $f(t) = \sin 2t + \cos 2t$ . Let  $F(s)$  be the Laplace transform of  $f(t)$ . Compute  $F(6)$ .

- A. 1.
- B.  $\frac{1}{2}$ .
- C.  $\frac{1}{3}$ .
- D.  $\frac{1}{4}$ .
- E.  $\frac{1}{5}$ .
- F.  $\frac{1}{6}$ .
- G.  $\frac{1}{7}$ .
- H.  $\frac{1}{8}$ .
- I.  $\frac{1}{9}$ .
- J.  $\frac{1}{10}$ .
- K.  $\frac{1}{11}$ .

13. Let

$$f(t) = \begin{cases} 1 & \text{if } 0 \leq t < 2, \\ e^{-2(t-2)} & \text{if } 2 \leq t. \end{cases}$$

Let  $F(s)$  be the Laplace transform of  $f(t)$ . Evaluate  $F(4)$ .

- A.  $\frac{1}{4} - \frac{1}{12}e^{-8}$ .
- B.  $\frac{1}{16} + \frac{1}{16}e^{-8}$ .
- C.  $\frac{1}{8} - \frac{1}{16}e^{-8}$ .
- D.  $\frac{1}{8} - \frac{1}{16}e^{-4}$ .
- E.  $\frac{1}{4} + \frac{1}{20}e^{-4}$ .
- F.  $-\frac{1}{4} + \frac{1}{8}e^{-16}$ .
- G.  $\frac{1}{8} + \frac{1}{20}e^{-16}$ .
- H.  $\frac{1}{16} - \frac{1}{8}e^{-16}$ .
- I.  $\frac{1}{12} + \frac{1}{12}e^{-12}$ .
- J.  $\frac{1}{12} + \frac{1}{20}e^{-4}$ .
- K.  $\frac{1}{20} - \frac{1}{4}e^{-12}$ .

14. Consider the initial value problem

$$(2x - 1)y' + 2y = 0, \quad y(0) = 4.$$

Let

$$y = \sum_{n=0}^{\infty} c_n x^n$$

be a power series solution of this equation. Compute  $c_4$ .

- A. 1.
- B. 2.
- C. 4.
- D. 8.
- E. 16.
- F. 32.
- G. 64.
- H. 128.
- I. 256.
- J. 1024.
- K. 2048.



16. These are the instructions for the second free response question. Do not answer it on this page.

(a) The eigenvalues of the matrix

$$A = \begin{pmatrix} 0 & -2 \\ -1 & -1 \end{pmatrix}.$$

are  $-2$  and  $1$ , with corresponding eigenvectors  $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$  and  $\begin{pmatrix} -2 \\ 1 \end{pmatrix}$ . Let  $\mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix}$ , and consider the initial value problem

$$\dot{\mathbf{x}} = A\mathbf{x}, \quad \mathbf{x}(0) = \begin{pmatrix} 1.5 \\ 0.75 \end{pmatrix}.$$

On the left plot of the  $xy$ -plane, draw a phase portrait containing parametric plots of the solution curves specified below.

- Putting aside the initial condition for now, draw lines through the origin corresponding to the eigenvectors.
  - For any solution along each of those lines, draw an arrow for its direction of motion.
  - If the solutions along the line do not move, instead draw dots along the line.
- Make a rough (qualitative) plot of the solution the initial value problem above.
  - Include an arrow for the direction of motion.
  - Label the location of  $\mathbf{x}$  at  $t = 0$ .
  - Make sure your solution is going in the correct direction at  $t = 0$ .
  - Make sure your solution is approaching the correct direction as  $t \rightarrow \infty$  and  $t \rightarrow -\infty$ .
- Do not draw any additional solutions, or, if you do, clearly label which one is the solution to the initial value problem above.

On the right plot of  $x(t)$  versus  $t$ , for  $t \geq 0$ :

- Plot a rough (qualitative) graph of the  $x$ -coordinate of the solution to the initial value problem above.
  - Make sure your graph has the right value and derivative at  $t = 0$ .
  - Make sure it's clear from your graph whether or not  $x(t)$  ever changes sign.

– Make sure your graph has the right behavior as  $t \rightarrow \infty$ .

Finally, write the name of the type of equilibrium at the origin, and then specify whether it is unstable or stable, and if it is stable, make sure to mention whether or not it is asymptotically stable.

(b) Do the same problem, except with

$$A = \begin{pmatrix} -9 & -3 \\ 6 & 2 \end{pmatrix}, \quad \mathbf{x}(0) = \begin{pmatrix} 2 \\ 1 \end{pmatrix}.$$

The matrix has eigenvalues of  $-7$  and  $0$ , with corresponding eigenvectors  $\begin{pmatrix} -3 \\ 2 \end{pmatrix}$  and  $\begin{pmatrix} -1 \\ 3 \end{pmatrix}$ .

Math 217

Name: \_\_\_\_\_

Practice Final

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December 16, 2016

Circle one: **9am 11am**

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15. Determine the *real* eigenvalues and the corresponding eigenfunctions, if any, of the eigenvalue problem

$$x^2 y'' - \lambda(xy' - y) = 0, \quad y(1) = 0, \quad y(2) - y'(2) = 0,$$

where prime denotes the differentiation with respect to  $x$ . (Hint. As in one of your homeworks, the change of variable  $\ln x = t$  might be helpful.)

Math 217

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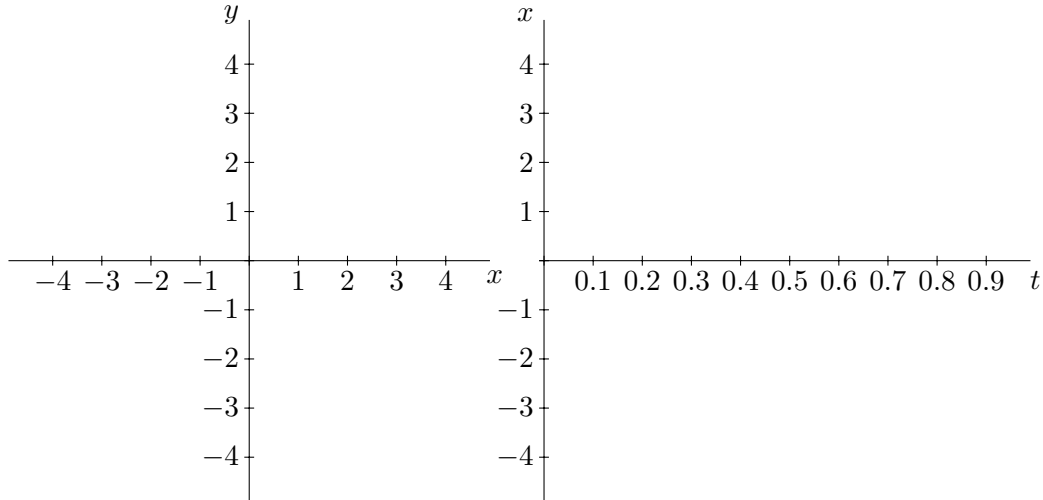
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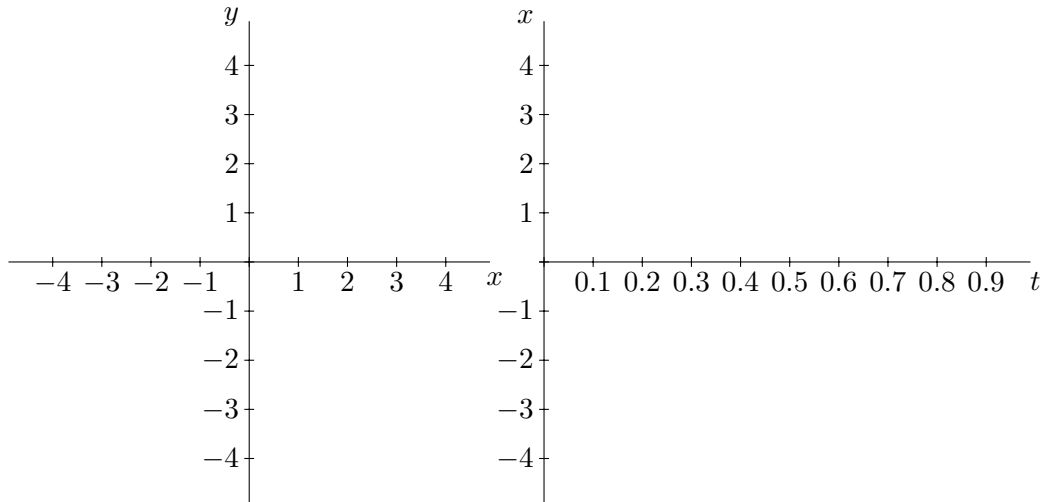
16. The instructions for this problem are at the end of the multiple choice section.

- (a)  $A = \begin{pmatrix} 0 & -2 \\ -1 & -1 \end{pmatrix}$ , eigenvalues  $-2$  and  $1$ , corresponding eigenvectors  $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$  and  $\begin{pmatrix} -2 \\ 1 \end{pmatrix}$ .  
Initial condition  $\mathbf{x}(0) = \begin{pmatrix} 1.5 \\ 0.75 \end{pmatrix}$ .



Type of equilibrium: \_\_\_\_\_ . Stability: \_\_\_\_\_ .

- (b)  $A = \begin{pmatrix} -9 & -3 \\ 6 & 2 \end{pmatrix}$ , eigenvalues  $-7$  and  $0$ , corresponding eigenvectors  $\begin{pmatrix} -3 \\ 2 \end{pmatrix}$  and  $\begin{pmatrix} -1 \\ 3 \end{pmatrix}$ .  
Initial condition  $\mathbf{x}(0) = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$ .



Type of equilibrium: \_\_\_\_\_ . Stability: \_\_\_\_\_ .