

## APMA 0350 – FINAL EXAM – SOLUTIONS

1.

$$2t(y') - 3y = 9t^3$$

**STEP 1:** Standard form

$$y' - \left(\frac{3}{2t}\right)y = \left(\frac{9t^3}{2t}\right) = \left(\frac{9}{2}\right)t^2$$

**STEP 2:** Integrating factors

$$e^{\int -\frac{3}{2t}dt} = e^{-\frac{3}{2}\int \frac{1}{t}dt} = e^{-\frac{3}{2}\ln(t)} = t^{-\frac{3}{2}}$$

**STEP 3:** Multiply by  $t^{-\frac{3}{2}}$

$$\begin{aligned} t^{-\frac{3}{2}} \left( y' - \left(\frac{3}{2t}\right)y \right) &= \left(t^{-\frac{3}{2}}\right) \left(\frac{9}{2}\right) t^2 \\ \left(t^{-\frac{3}{2}}y\right)' &= \left(\frac{9}{2}\right) t^{\frac{1}{2}} \\ t^{-\frac{3}{2}}y &= \int \left(\frac{9}{2}\right) t^{\frac{1}{2}} dt \\ t^{-\frac{3}{2}}y &= \frac{9}{2} \left( \left(\frac{2}{3}\right) t^{\frac{3}{2}} + C \right) \\ t^{-\frac{3}{2}}y &= 3t^{\frac{3}{2}} + \underbrace{\frac{9}{2}C}_{C} \\ y &= 3t^{\frac{3}{2}} + Ct^{\frac{3}{2}} \\ y &= 3t^3 + Ct^{\frac{3}{2}} \end{aligned}$$

**STEP 4:** Answer

$$y = 3t^3 + Ct^{\frac{3}{2}}$$

2.

$$\begin{cases} y' = e^{2t+4y} \\ y(0) = 0 \end{cases}$$

**STEP 1:** Separation of variables

$$\begin{aligned} \frac{dy}{dt} &= e^{2t} e^{4y} \\ dy &= e^{2t} e^{4y} dt \\ e^{-4y} dy &= e^{2t} dt \\ \int e^{-4y} dy &= \int e^{2t} dt \\ -\frac{1}{4} e^{-4y} &= \frac{1}{2} e^{2t} + C \\ e^{-4y} &= -4 \left( \frac{1}{2} e^{2t} \right) + \underbrace{(-4C)}_C \\ e^{-4y} &= -2e^{2t} + C \\ -4y &= \ln(-2e^{2t} + C) \\ y &= -\frac{1}{4} \ln(-2e^{2t} + C) \end{aligned}$$

**STEP 2:** Initial Condition

$$\begin{aligned} y(0) &= 0 \\ -\frac{1}{4} \ln(-2e^0 + C) &= 0 \\ \ln(-2 + C) &= 0 \\ -2 + C &= e^0 = 1 \\ C &= 1 + 2 = 3 \end{aligned}$$

**STEP 3:** Answer

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

3.

$$\mathbf{x}' = A\mathbf{x} \quad A = \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix} \quad \mathbf{x}(0) = \begin{bmatrix} 5 \\ 0 \end{bmatrix}$$

**STEP 1:** Eigenvalues

$$\begin{aligned} |A - \lambda I| &= \begin{vmatrix} 1 - \lambda & -3 \\ -2 & 2 - \lambda \end{vmatrix} \\ &= (1 - \lambda)(2 - \lambda) - (-3)(-2) \\ &= 2 - \lambda - 2\lambda + \lambda^2 - 6 \\ &= \lambda^2 - 3\lambda - 4 \\ &= (\lambda - 4)(\lambda + 1) = 0 \end{aligned}$$

Which gives  $\lambda = 4$  or  $\lambda = -1$ **STEP 2:**  $\lambda = 4$ 

$$\text{Nul } (A - 4I) = \left[ \begin{array}{cc|c} 1 - 4 & -3 & 0 \\ -2 & 2 - 4 & 0 \end{array} \right] = \left[ \begin{array}{cc|c} -3 & -3 & 0 \\ -2 & -2 & 0 \end{array} \right] \rightarrow \left[ \begin{array}{cc|c} 1 & 1 & 0 \\ 0 & 0 & 0 \end{array} \right]$$

Hence  $x + y = 0 \Rightarrow y = -x$ 

$$\mathbf{x} = \begin{bmatrix} x \\ -x \end{bmatrix} = x \begin{bmatrix} 1 \\ -1 \end{bmatrix} \rightsquigarrow \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

**STEP 3:**  $\lambda = -1$ 

$$\text{Nul } (A - (-1)I) = \left[ \begin{array}{cc|c} 1 - (-1) & -3 & 0 \\ -2 & 2 - (-1) & 0 \end{array} \right] = \left[ \begin{array}{cc|c} 2 & -3 & 0 \\ -2 & 3 & 0 \end{array} \right] \rightarrow \left[ \begin{array}{cc|c} 2 & -3 & 0 \\ 0 & 0 & 0 \end{array} \right]$$

Hence  $2x - 3y = 0$ . For example  $x = 3$  and  $y = 2$  works and so

$$\mathbf{x} = \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$

**STEP 4:** Solution

$\lambda = 4 \rightsquigarrow \begin{bmatrix} 1 \\ -1 \end{bmatrix}$  and  $\lambda = -1 \rightsquigarrow \begin{bmatrix} 3 \\ 2 \end{bmatrix}$  and so the gen solution is

$$\mathbf{x}(t) = C_1 e^{4t} \begin{bmatrix} 1 \\ -1 \end{bmatrix} + C_2 e^{-t} \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$

### STEP 5: Initial Condition

$$\begin{aligned}\mathbf{x}(0) &= \begin{bmatrix} 5 \\ 0 \end{bmatrix} \\ C_1 e^0 \begin{bmatrix} 1 \\ -1 \end{bmatrix} + C_2 e^0 \begin{bmatrix} 3 \\ 2 \end{bmatrix} &= \begin{bmatrix} 5 \\ 0 \end{bmatrix} \\ C_1 \begin{bmatrix} 1 \\ -1 \end{bmatrix} + C_2 \begin{bmatrix} 3 \\ 2 \end{bmatrix} &= \begin{bmatrix} 5 \\ 0 \end{bmatrix} \\ \begin{bmatrix} 1 & 3 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} C_1 \\ C_2 \end{bmatrix} &= \begin{bmatrix} 5 \\ 0 \end{bmatrix}\end{aligned}$$

$$\left[ \begin{array}{cc|c} 1 & 3 & 5 \\ -1 & 2 & 0 \end{array} \right] \rightarrow \left[ \begin{array}{cc|c} 1 & 3 & 5 \\ 0 & 5 & 5 \end{array} \right] \rightarrow \left[ \begin{array}{cc|c} 1 & 3 & 5 \\ 0 & 1 & 1 \end{array} \right] \rightarrow \left[ \begin{array}{cc|c} 1 & 0 & 2 \\ 0 & 1 & 1 \end{array} \right]$$

$$\begin{cases} C_1 = 2 \\ C_2 = 1 \end{cases}$$

### STEP 5: Solution

$$\mathbf{x}(t) = 2e^{4t} \begin{bmatrix} 1 \\ -1 \end{bmatrix} + 1e^{-t} \begin{bmatrix} 3 \\ 2 \end{bmatrix} = e^{4t} \begin{bmatrix} 2 \\ -2 \end{bmatrix} + e^{-t} \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$

4.

$$\begin{cases} x' = 6x - 2x^2 - xy \\ y' = 4y - y^2 - xy \end{cases}$$

**STEP 1:** Equilibrium Solutions

$$\begin{cases} x' = 6x - 2x^2 - xy = 0 \\ y' = 4y - y^2 - xy = 0 \end{cases} \Rightarrow \begin{cases} x(6 - 2x - y) = 0 \\ y(4 - y - x) = 0 \end{cases}$$

**Case 1:**  $x = 0$ Then either  $y = 0 \rightsquigarrow (0, 0)$ Or  $4 - y - x = 0 \Rightarrow 4 - y = 0 \Rightarrow y = 4 \rightsquigarrow (0, 4)$ **Case 2:**  $6 - 2x - y = 0$ Either  $y = 0$ , so  $6 - 2x = 0 \Rightarrow x = 3 \rightsquigarrow (3, 0)$ Or  $4 - y - x = 0$  and so we have to solve

$$\begin{cases} 6 - 2x - y = 0 \\ 4 - y - x = 0 \end{cases}$$

$$4 - y - x = 0 \Rightarrow y = 4 - x$$

$$6 - 2x - (4 - x) = 0 \Rightarrow 2 - x = 0 \Rightarrow x = 2$$

$$\text{And } y = 4 - x = 2 - 2 = 2 \rightsquigarrow (2, 2)$$

**Equilibrium Points:**  $(0, 0), (0, 4), (3, 0), (2, 2)$ **STEP 2:** Classification

$$\nabla F(x, y) = \begin{bmatrix} 6 - 4x - y & -x \\ -y & 4 - 2y - x \end{bmatrix}$$

**Case 1:**  $(0, 0)$

$$\nabla F(0, 0) = \begin{bmatrix} 6 - 0 - 0 & 0 \\ 0 & 4 - 0 - 0 \end{bmatrix} = \begin{bmatrix} 6 & 0 \\ 0 & 4 \end{bmatrix}$$

$\lambda = 6 > 0$  and  $\lambda = 4 > 0$ , so  $(0, 0)$  is **unstable**

**Case 2:**  $(0, 4)$

$$\nabla F(0, 4) = \begin{bmatrix} 6 - 0 - 4 & 0 \\ -4 & 4 - 2(4) - 0 \end{bmatrix} = \begin{bmatrix} 2 & 0 \\ -4 & -4 \end{bmatrix}$$

$\lambda = 2 > 0$  and  $\lambda = -4 < 0$ , so  $(0, 4)$  is a **saddle**

**Case 3:**  $(3, 0)$

$$\nabla F(3, 0) = \begin{bmatrix} 6 - 4(3) - 0 & -3 \\ -0 & 4 - 0 - 3 \end{bmatrix} = \begin{bmatrix} -6 & -3 \\ 0 & 1 \end{bmatrix}$$

$\lambda = -6 < 0$  and  $\lambda = 1 > 0$  so  $(3, 0)$  is a **saddle**

**Case 4:**  $(2, 2)$

$$\nabla F(2, 2) = \begin{bmatrix} 6 - 4(2) - 2 & -2 \\ -2 & 4 - 2(2) - 2 \end{bmatrix} = \begin{bmatrix} -4 & -2 \\ -2 & -2 \end{bmatrix}$$

**Eigenvalues:**

$$\begin{aligned} \det(A - \lambda I) &= \begin{vmatrix} -4 - \lambda & -2 \\ -2 & -2 - \lambda \end{vmatrix} \\ &= (-4 - \lambda)(-2 - \lambda) - (-2)(-2) \\ &= 8 + 4\lambda + 2\lambda + \lambda^2 - 4 \\ &= \lambda^2 + 6\lambda + 4 \\ &= (\lambda + 3)^2 - 9 + 4 \\ &= (\lambda + 3)^2 - 5 \end{aligned}$$

$$(\lambda + 3)^2 = 5 \Rightarrow \lambda = -3 \pm \sqrt{5}$$

$\lambda = -3 - \sqrt{5} < 0$  and  $\lambda = -3 + \sqrt{5} < 0$  since  $3 = \sqrt{9} > \sqrt{5}$

Hence  $(2, 2)$  is **stable**

**STEP 3: Answer:**

(0, 0) unstable

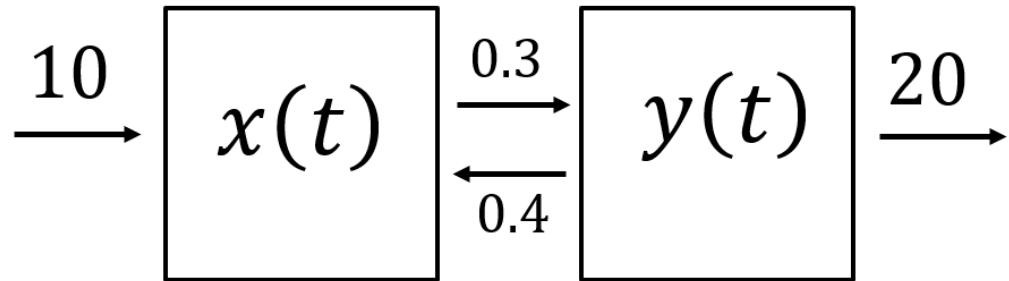
(3, 0) saddle

(0, 4) saddle

(2, 2) stable

5.

Notice that  $100 - 60 = 40\%$  of cars go from Baltimore to Albuquerque



$$\begin{cases} x'(t) = -0.3x(t) + 0.4y(t) + 10 \\ y'(t) = 0.3x(t) - 0.4y(t) - 20 \end{cases}$$

Which you can write as  $\mathbf{x}'(t) = A\mathbf{x}(t) + \mathbf{f}(t)$  where

$$A = \begin{bmatrix} -0.3 & 0.4 \\ 0.3 & -0.4 \end{bmatrix} \quad \mathbf{f} = \begin{bmatrix} 10 \\ -20 \end{bmatrix}$$

6.

$$\begin{cases} y'' = \lambda y \\ y(0) = 0 \\ y'(3) = 0 \end{cases}$$

**Auxiliary Equation:**  $r^2 = \lambda$ **Case 1:**  $\lambda > 0$ Then  $r^2 = \lambda = \omega^2$  and so  $r = \pm\omega$ 

$$y = Ae^{\omega t} + Be^{-\omega t}$$

$$y(0) = A + B = 0 \Rightarrow B = -A$$

$$y = Ae^{\omega t} - Ae^{-\omega t}$$

$$y'(3) = 0$$

$$A\omega e^{3\omega} + A\omega e^{-3\omega} = 0$$

$$A\omega e^{3\omega} = -A\omega e^{-3\omega}$$

$$\underbrace{e^{3\omega}}_{>0} = \underbrace{-e^{-3\omega}}_{<0}$$

Which is a contradiction  $\Rightarrow \Leftarrow$ **Case 2:**  $\lambda = 0$ **Aux:**  $r^2 = 0 \Rightarrow r = 0$  (repeated twice)

$$y = A + Bt$$

$$y(0) = 0 \Rightarrow A = 0$$

$$y = Bt$$

$$y'(t) = B$$

$$y'(3) = 0 \Rightarrow B = 0$$

But then in this case  $y = 0 \Rightarrow \Leftarrow$

**Case 3:**  $\lambda < 0$

In this case  $\lambda = -\omega^2$  where  $\omega > 0$

**Aux:**  $r^2 = \lambda = -\omega^2 \Rightarrow r = \pm\omega i$

$$y = A \cos(\omega t) + B \sin(\omega t)$$

$$y(0) = A = 0$$

$$y = B \sin(\omega t)$$

$$y' = \omega B \cos(\omega t)$$

$$y'(0) = 0$$

$$\omega B \cos(0) = 0$$

$$\cos(0) = 1$$

$$3\omega = \frac{\pi}{2} + \pi m$$

$$\omega = \left(\frac{\pi}{6}\right) + \left(\frac{\pi}{3}\right)m \quad m = 0, 1, 2, \dots$$

**Answer:**

**Eigenvalues:**

$$\lambda = -\omega^2 = -\left(\frac{\pi}{6} + \left(\frac{\pi}{3}\right)m\right)^2 \quad m = 0, 1, 2, \dots$$

**Eigenfunctions:**

$$y = \sin(\omega t) = \sin\left(\left(\frac{\pi}{6} + \left(\frac{\pi}{3}\right)m\right)t\right) \quad m = 0, 1, 2, \dots$$

7.

$$2y'' + 2y = 4 \sec(t)$$

**STEP 1:** Standard form:  $y'' + y = 2 \sec(t)$

**STEP 2:** Homogeneous Solution

$$r^2 + 1 = 0 \Rightarrow r = \pm i \Rightarrow y_0 = A \cos(t) + B \sin(t)$$

**STEP 3:** Variation of Parameters

$$y_p = u(t) \cos(t) + v(t) \sin(t)$$

$$\begin{bmatrix} \cos(t) & \sin(t) \\ -\sin(t) & \cos(t) \end{bmatrix} \begin{bmatrix} u'(t) \\ v'(t) \end{bmatrix} = \begin{bmatrix} 0 \\ 2 \sec(t) \end{bmatrix}$$

**STEP 4:** Cramer's Rule

$$u'(t) = \frac{\begin{vmatrix} 0 & \sin(t) \\ 2 \sec(t) & \cos(t) \end{vmatrix}}{\begin{vmatrix} \cos(t) & \sin(t) \\ -\sin(t) & \cos(t) \end{vmatrix}} = \frac{0 - \sin(t)2 \sec(t)}{\cos^2(t) + \sin^2(t)} = -\sin(t) \left( \frac{2}{\cos(t)} \right) = -2 \tan(t)$$

$$v'(t) = \frac{\begin{vmatrix} \cos(t) & 0 \\ -\sin(t) & 2 \sec(t) \end{vmatrix}}{1} = 2 \sec(t) \cos(t) = \left( \frac{2}{\cos(t)} \right) \cos(t) = 2$$

**STEP 5:** Integrate

$$u'(t) = -2 \tan(t) \Rightarrow u(t) = \int -2 \tan(t) dt = -2 \ln |\sec(t)|$$

$$v'(t) = 2 \Rightarrow v(t) = \int 2 dt = 2t$$

**STEP 6:**

$$y_p = u(t) \cos(t) + v(t) \sin(t) = (-2 \ln |\sec(t)|) \cos(t) + 2t \sin(t)$$

$$y = y_0 + y_p = A \cos(t) + B \sin(t) - (2 \ln |\sec(t)|) \cos(t) + 2t \sin(t)$$

**Note:** It's also acceptable to use  $2(\ln |\cos(t)|) \cos(t)$

8.

$$\mathbf{x}' = A\mathbf{x} + \mathbf{f} \quad A = \begin{bmatrix} 2 & -5 \\ 1 & 4 \end{bmatrix} \quad \mathbf{f} = \begin{bmatrix} 5e^{7t} \\ 7e^{7t} \end{bmatrix}$$

**STEP 1:** Eigenvalues

$$\begin{aligned} \det(A - \lambda I) &= \begin{vmatrix} 2 - \lambda & -5 \\ 1 & 4 - \lambda \end{vmatrix} \\ &= (2 - \lambda)(4 - \lambda) - (-5)(1) \\ &= 8 - 2\lambda - 4\lambda + \lambda^2 + 5 \\ &= \lambda^2 - 6\lambda + 13 \\ &= (\lambda - 3)^2 - 9 + 13 \\ &= (\lambda - 3)^2 + 4 \end{aligned}$$

$$\lambda = 3 \pm 2i$$

$$\mathbf{f} = e^{7t} \begin{bmatrix} 5 \\ 7 \end{bmatrix} \rightsquigarrow \lambda = 7$$

This doesn't coincide, so there is no resonance.

**STEP 2:** Undetermined coefficients

$$\mathbf{x}_p(t) = e^{7t} \begin{bmatrix} A \\ B \end{bmatrix} = \begin{bmatrix} Ae^{7t} \\ Be^{7t} \end{bmatrix}$$

$$\begin{aligned} \mathbf{x}_p' &= A\mathbf{x}_p + \mathbf{f} \\ \begin{bmatrix} 7Ae^{7t} \\ 7Be^{7t} \end{bmatrix} &= \begin{bmatrix} 2 & -5 \\ 1 & 4 \end{bmatrix} \begin{bmatrix} Ae^{7t} \\ Be^{7t} \end{bmatrix} + \begin{bmatrix} 5e^{7t} \\ 7e^{7t} \end{bmatrix} \\ \begin{bmatrix} 7Ae^{7t} \\ 7Be^{7t} \end{bmatrix} &= \begin{bmatrix} 2Ae^{7t} - 5Be^{7t} \\ Ae^{7t} + 4Be^{7t} \end{bmatrix} + \begin{bmatrix} 5e^{7t} \\ 7e^{7t} \end{bmatrix} \\ \begin{bmatrix} 7A \\ 7B \end{bmatrix} &= \begin{bmatrix} 2A - 5B + 5 \\ A + 4B + 7 \end{bmatrix} \end{aligned}$$

Therefore we need to solve the system

$$\begin{cases} 7A = 2A - 5B + 5 \\ 7B = A + 4B + 7 \end{cases} \Rightarrow \begin{cases} 5A = -5B + 5 \\ 3B = A + 7 \end{cases}$$

The first equation gives  $A = -B + 1$  and plugging it into the second equation, we get

$$3B = (-B + 1) + 7$$

$$4B = 8$$

$$B = 2$$

And hence  $A = -2 + 1 = -1$

**Answer:**  $\mathbf{x}_p(t) = e^{7t} \begin{bmatrix} -1 \\ 2 \end{bmatrix}$

9.

$$\begin{cases} y'' - 5y' + 6y = 5\delta(t-3) \star \delta(t-4) \\ y(0) = 0 \\ y'(0) = 2 \end{cases}$$

**STEP 1:**

$$\begin{aligned} \mathcal{L}\{y''\} - 5\mathcal{L}\{y'\} + 6\mathcal{L}\{y\} &= 5\mathcal{L}\{\delta(t-3) \star \delta(t-4)\} \\ (s^2\mathcal{L}\{y\} - sy(0) - y'(0)) - 5(s\mathcal{L}\{y\} - y(0)) + 6\mathcal{L}\{y\} &= 5\mathcal{L}\{\delta(t-3)\} \mathcal{L}\{\delta(t-4)\} \\ s^2\mathcal{L}\{y\} - 2 - 5s\mathcal{L}\{y\} + 6\mathcal{L}\{y\} &= 5e^{-3s}e^{-4s} \\ (s^2 - 5s + 6)\mathcal{L}\{y\} &= 2 + 5e^{-7s} \\ \mathcal{L}\{y\} &= \left(\frac{1}{s^2 - 5s + 6}\right)(2 + 5e^{-7s}) \end{aligned}$$

**STEP 2: Partial Fractions**

**Note:**  $s^2 - 5s + 6 = (s-2)(s-3)$

$$\begin{aligned} \frac{1}{s^2 - 5s + 6} &= \frac{A}{s-2} + \frac{B}{s-3} \\ &= \frac{A(s-3) + B(s-2)}{(s-2)(s-3)} \\ &= \frac{As - 3A + Bs - 2B}{s^2 - 5s + 6} \\ &= \frac{(A+B)s + (-3A-2B)}{s^2 - 5s + 6} \\ \begin{cases} A + B = 0 \\ -3A - 2B = 1 \end{cases} \end{aligned}$$

The first equation gives  $B = -A$  and the second becomes

$$-3A - 2(-A) = 1 \Rightarrow -3A + 2A = 1 \Rightarrow -A = 1 \Rightarrow A = -1$$

$$B = -A = 1$$

$$\frac{1}{s^2 - 5s + 6} = -\frac{1}{s-2} + \frac{1}{s-3}$$

**STEP 3:**

$$\begin{aligned}
 \mathcal{L}\{y\} &= \left( -\frac{1}{s-2} + \frac{1}{s-3} \right) (2 + 5e^{-7s}) \\
 &= \mathcal{L}\{-e^{2t} + e^{3t}\} (2 + 5e^{-7s}) \\
 &= \mathcal{L}\left\{ -2e^{2t} + 2e^{3t} + \left( -5e^{2(t-7)} + 5e^{3(t-7)} \right) u_7(t) \right\}
 \end{aligned}$$

**STEP 4: Answer:**

$$y = -2e^{2t} + 2e^{3t} + \left( -5e^{2(t-7)} + 5e^{3(t-7)} \right) u_7(t)$$

**Note:** Ok to write this as

$$y = 2h(t) + 5h(t-7)u_7(t) \text{ where } h(t) = -e^{2t} + e^{3t}$$

10.

$$\left( \frac{2}{s^3} \right) \times \left( \frac{s+2}{s^2 + 4s + 13} \right) e^{-5s}$$

**STEP 1:** First function

$$\frac{2!}{s^3} = \mathcal{L}\{t^2\}$$

**STEP 2:** Second function

$$\text{Look at } \frac{s+2}{s^2 + 4s + 13} = \frac{s+2}{(s+2)^2 - 4 + 13} = \frac{s+2}{(s+2)^2 + 9}$$

Shifted version by  $-2$  units of  $\frac{s}{s^2 + 9} = \mathcal{L}\{\cos(3t)\}$

$$\text{Therefore } \frac{s+2}{s^2 + 4s + 13} = \mathcal{L}\{e^{-2t} \cos(3t)\}$$

$$\left( \frac{s+2}{s^2 + 4s + 13} \right) e^{-5s} = \mathcal{L}\{e^{-2t} \cos(3t)\} e^{-5s} = \mathcal{L}\left\{e^{-2(t-5)} \cos(3(t-5)) u_5(t)\right\}$$

**STEP 3:** Answer: Just the convolution of the two

$$\int_0^t (t-\tau)^2 e^{-2(\tau-5)} \cos(3(\tau-5)) u_5(\tau) d\tau$$

**Note:** It would also be ok to put the  $e^{-5s}$  term with the  $\frac{2}{s^3}$