

Third In-Class Exam Solutions
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(1) [6] Given that 2 is an eigenvalue of the matrix

$$\mathbf{A} = \begin{pmatrix} 2 & -1 & 1 \\ 1 & 1 & -1 \\ 0 & -1 & 3 \end{pmatrix},$$

find all the eigenvectors of \mathbf{A} associated with 2.

Solution. The eigenvectors of \mathbf{A} associated with 2 are all nonzero vectors \mathbf{v} that satisfy $\mathbf{A}\mathbf{v} = 2\mathbf{v}$. Equivalently, they are all nonzero vectors \mathbf{v} that satisfy $(\mathbf{A} - 2\mathbf{I})\mathbf{v} = 0$, which is

$$\begin{pmatrix} 0 & -1 & 1 \\ 1 & -1 & -1 \\ 0 & -1 & 1 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} = 0.$$

The entries of \mathbf{v} thereby satisfy the homogeneous linear algebraic system

$$\begin{aligned} -v_2 + v_3 &= 0, \\ v_1 - v_2 - v_3 &= 0, \\ -v_2 + v_3 &= 0. \end{aligned}$$

You may solve this system either by elimination or by row reduction. By either method you find that its general solution is

$$v_1 = 2\alpha, \quad v_2 = \alpha, \quad v_3 = \alpha, \quad \text{for any constant } \alpha.$$

The eigenvectors of \mathbf{A} associated with 1 therefore have the form

$$\alpha \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix} \quad \text{for any nonzero constant } \alpha.$$

(2) [11] A 3×3 matrix has eigenpairs

$$\left(1, \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix} \right), \quad \left(2, \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix} \right), \quad \left(3, \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \right).$$

(a) Give an invertible matrix \mathbf{V} and a diagonal matrix \mathbf{D} such that $\mathbf{A} = \mathbf{VDV}^{-1}$. (You do not have to compute \mathbf{V}^{-1} !)

Solution.

$$\mathbf{V} = \begin{pmatrix} 1 & 2 & 1 \\ 2 & 1 & 0 \\ 1 & 1 & 1 \end{pmatrix}, \quad \mathbf{D} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix}.$$

(b) Give a general solution to the system $\frac{d\mathbf{x}}{dt} = \mathbf{A}\mathbf{x}$.

Solution.

$$\mathbf{x}(t) = c_1 e^t \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix} + c_2 e^{2t} \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix} + c_3 e^{3t} \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}.$$

(3) [6] Transform the equation $\frac{d^4 w}{dt^4} - t \frac{d^3 w}{dt^3} + \frac{dw}{dt} - 3w = \cos(t)$ into a first-order system of ordinary differential equations.

Solution: Because the equation is fourth order, the first order system must have dimension four. The simplest such first order system is

$$\frac{d}{dt} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} & x_2 & & \\ & x_3 & & \\ & x_4 & & \\ \cos(t) + 3x_1 - x_2 + tx_4 & & & \end{pmatrix}, \quad \text{where} \quad \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} w \\ w' \\ w'' \\ w''' \end{pmatrix}.$$

(4) [10] Consider the vector-valued functions $\mathbf{x}_1(t) = \begin{pmatrix} 1 \\ t^2 \end{pmatrix}$, $\mathbf{x}_2(t) = \begin{pmatrix} t^4 \\ 3 + t^6 \end{pmatrix}$.

(a) Compute the Wronskian $W[\mathbf{x}_1, \mathbf{x}_2](t)$.

Solution.

$$W[\mathbf{x}_1, \mathbf{x}_2](t) = \det \begin{pmatrix} 1 & t^4 \\ t^2 & 3 + t^6 \end{pmatrix} = 3 + t^6 - t^6 = 3.$$

(b) Find $\mathbf{A}(t)$ such that $\mathbf{x}_1, \mathbf{x}_2$ is a fundamental set of solutions to the system $\frac{d\mathbf{x}}{dt} = \mathbf{A}(t)\mathbf{x}$ wherever $W[\mathbf{x}_1, \mathbf{x}_2](t) \neq 0$.

Solution. Let $\mathbf{\Psi}(t) = \begin{pmatrix} 1 & t^4 \\ t^2 & 3 + t^6 \end{pmatrix}$. Because $\frac{d\mathbf{\Psi}(t)}{dt} = \mathbf{A}(t)\mathbf{\Psi}(t)$, one has

$$\begin{aligned} \mathbf{A}(t) &= \frac{d\mathbf{\Psi}(t)}{dt} \mathbf{\Psi}(t)^{-1} = \begin{pmatrix} 0 & 4t^3 \\ 2t & 6t^5 \end{pmatrix} \begin{pmatrix} 1 & t^4 \\ t^2 & 3 + t^6 \end{pmatrix}^{-1} \\ &= \frac{1}{3} \begin{pmatrix} 0 & 4t^3 \\ 2t & 6t^5 \end{pmatrix} \begin{pmatrix} 3 + t^6 & -t^4 \\ -t^2 & 1 \end{pmatrix} = \frac{1}{3} \begin{pmatrix} -4t^5 & 4t^3 \\ 6t - 4t^7 & 4t^5 \end{pmatrix}. \end{aligned}$$

(c) Give a general solution to the system you found in part (b).

Solution. Because $\mathbf{x}_1(t), \mathbf{x}_2(t)$ is a fundamental set of solutions to the system found in part (b), a general solution is given by

$$\mathbf{x}(t) = c_1 \mathbf{x}_1(t) + c_2 \mathbf{x}_2(t) = c_1 \begin{pmatrix} 1 \\ t^2 \end{pmatrix} + c_2 \begin{pmatrix} t^4 \\ 3 + t^6 \end{pmatrix}.$$

- (5) [4] Given that $e^{t\mathbf{A}} = \begin{pmatrix} \cosh(2t) & 2 \sinh(2t) \\ \frac{1}{2} \sinh(2t) & \cosh(2t) \end{pmatrix}$, solve the initial-value problem

$$\frac{d}{dt} \begin{pmatrix} x \\ y \end{pmatrix} = \mathbf{A} \begin{pmatrix} x \\ y \end{pmatrix}, \quad \begin{pmatrix} x(0) \\ y(0) \end{pmatrix} = \begin{pmatrix} 2 \\ 3 \end{pmatrix}.$$

Solution. The solution of the initial-value problem is given by

$$\begin{aligned} \begin{pmatrix} x(t) \\ y(t) \end{pmatrix} &= e^{t\mathbf{A}} \begin{pmatrix} 2 \\ 3 \end{pmatrix} = \begin{pmatrix} \cosh(2t) & 2 \sinh(2t) \\ \frac{1}{2} \sinh(2t) & \cosh(2t) \end{pmatrix} \begin{pmatrix} 2 \\ 3 \end{pmatrix} \\ &= \begin{pmatrix} 2 \cosh(2t) + 6 \sinh(2t) \\ \sinh(2t) + 3 \cosh(2t) \end{pmatrix}. \end{aligned}$$

- (6) [9] Consider two interconnected tanks filled with brine (salt water). The first tank contains 60 liters and the second contains 40 liters. Brine with a concentration of 3 grams of salt per liter flows into the first tank at a rate of 4 liters per hour. Well stirred brine flows from the first tank into the second at a rate of 5 liters per hour, from the second into the first at a rate of 2 liters per hour, from the first into a drain at a rate of 1 liter per hour, and from the second into a drain at a rate of 3 liters per hour. At $t = 0$ there are 35 grams of salt in the first tank and 7 grams in the second. Give an initial-value problem that governs the amount of salt in each tank as a function of time.

Solution: The rates work out so there will always be 60 liters of brine in the first tank and 40 liters in the second. Let $S_1(t)$ be the grams of salt in the first tank and $S_2(t)$ be the grams of salt in the second tank. These are governed by the initial-value problem

$$\begin{aligned} \frac{dS_1}{dt} &= 3 \cdot 4 + \frac{S_2}{40} 2 - \frac{S_1}{60} 5 - \frac{S_1}{60} 1, & S_1(0) &= 35, \\ \frac{dS_2}{dt} &= \frac{S_1}{60} 5 - \frac{S_2}{40} 2 - \frac{S_2}{40} 3, & S_2(0) &= 7. \end{aligned}$$

You could leave the answer in the above form. It can however be simplified to

$$\begin{aligned} \frac{dS_1}{dt} &= 12 + \frac{S_2}{20} - \frac{S_1}{10}, & S_1(0) &= 35, \\ \frac{dS_2}{dt} &= \frac{S_1}{12} - \frac{S_2}{8}, & S_2(0) &= 7. \end{aligned}$$

(7) [12] Find a general solution for each of the following systems.

$$(a) \frac{d}{dt} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} -1 & -2 \\ 5 & -3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$$

Solution. The characteristic polynomial of $\mathbf{A} = \begin{pmatrix} -1 & -2 \\ 5 & -3 \end{pmatrix}$ is given by

$$p(z) = z^2 - \operatorname{tr}(\mathbf{A})z + \det(\mathbf{A}) = z^2 + 4z + 13 = (z + 2)^2 + 9.$$

The eigenvalues of \mathbf{A} are the roots of this polynomial, which are the conjugate pair $-2 \pm i3$. One therefore has

$$\begin{aligned} e^{t\mathbf{A}} &= e^{-2t} \left[\mathbf{I} \cos(3t) + (\mathbf{A} + 2\mathbf{I}) \frac{\sin(3t)}{3} \right] \\ &= e^{-2t} \left[\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \cos(3t) + \begin{pmatrix} 1 & -2 \\ 5 & -1 \end{pmatrix} \frac{\sin(3t)}{3} \right] \\ &= e^{-2t} \begin{pmatrix} \cos(3t) + \frac{1}{3} \sin(3t) & -\frac{2}{3} \sin(3t) \\ \frac{5}{3} \sin(3t) & \cos(3t) - \frac{1}{3} \sin(3t) \end{pmatrix}. \end{aligned}$$

A general solution is therefore given by

$$\begin{aligned} \begin{pmatrix} x(t) \\ y(t) \end{pmatrix} &= e^{t\mathbf{A}} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = e^{-2t} \begin{pmatrix} \cos(3t) + \frac{1}{3} \sin(3t) & -\frac{2}{3} \sin(3t) \\ \frac{5}{3} \sin(3t) & \cos(3t) - \frac{1}{3} \sin(3t) \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} \\ &= c_1 e^{-2t} \begin{pmatrix} \cos(3t) + \frac{1}{3} \sin(3t) \\ \frac{5}{3} \sin(3t) \end{pmatrix} + c_2 e^{-2t} \begin{pmatrix} -\frac{2}{3} \sin(3t) \\ \cos(3t) - \frac{1}{3} \sin(3t) \end{pmatrix}. \end{aligned}$$

$$(b) \frac{d}{dt} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 & 2 \\ -2 & 5 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$$

Solution. The characteristic polynomial of $\mathbf{A} = \begin{pmatrix} 1 & 2 \\ -2 & 5 \end{pmatrix}$ is given by

$$p(z) = z^2 - \operatorname{tr}(\mathbf{A})z + \det(\mathbf{A}) = z^2 - 6z + 9 = (z - 3)^2.$$

The eigenvalues of \mathbf{A} are the roots of this polynomial, which is the double real root 3. One therefore has

$$\begin{aligned} e^{t\mathbf{A}} &= e^{3t} [\mathbf{I} + (\mathbf{A} - 3\mathbf{I})t] = e^{3t} \left[\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + \begin{pmatrix} -2 & 2 \\ -2 & 2 \end{pmatrix} t \right] \\ &= e^{3t} \begin{pmatrix} 1 - 2t & 2t \\ -2t & 1 + 2t \end{pmatrix}. \end{aligned}$$

A general solution is therefore given by

$$\begin{aligned} \begin{pmatrix} x(t) \\ y(t) \end{pmatrix} &= e^{t\mathbf{A}} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = e^{3t} \begin{pmatrix} 1 - 2t & 2t \\ -2t & 1 + 2t \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} \\ &= c_1 e^{3t} \begin{pmatrix} 1 - 2t \\ -2t \end{pmatrix} + c_2 e^{3t} \begin{pmatrix} 2t \\ 1 + 2t \end{pmatrix}. \end{aligned}$$

- (8) [8] Sketch a phase-plane portrait for each of the two systems in the previous problem. For each portrait identify its type and give a reason why the origin is either attracting, stable, unstable, or repelling.

(a) **Solution.** Because the characteristic polynomial of \mathbf{A} is $p(z) = (z+2)^2 + 9$, one sees that $\mu = -2$ and $\delta = -9$. There are no real eigenpairs. Because $\mu = -2 < 0$, $\delta = -9 < 0$, and $a_{21} = 5 > 0$ the phase portrait is a *counterclockwise spiral sink*. The origin is thereby *attracting* (and also *stable*). The phase portrait should indicate a family of counterclockwise spiral trajectories that approach the origin.

(b) **Solution.** Because the characteristic polynomial of \mathbf{A} is $p(z) = (z - 3)^2$, one sees that $\mu = 3$ and $\delta = 0$. Because

$$\mathbf{A} - 3\mathbf{I} = \begin{pmatrix} -2 & 2 \\ -2 & 2 \end{pmatrix},$$

we see that the eigenvectors associated with 1 have the form

$$\alpha \begin{pmatrix} 1 \\ 1 \end{pmatrix} \quad \text{for some } \alpha \neq 0.$$

The associated solutions will therefore lie on the line $y = x$. Because $\mu = 3 > 0$, $\delta = 0$, and $a_{21} = -2 < 0$ the phase portrait is a *clockwise twist source*. The origin is thereby *repelling* (and also *unstable*). The phase portrait should show that on the line $y = x$ there is one trajectory that emerges from each side of the origin. Every other trajectory emerges from the origin with a clockwise twist.

- (9) [9] Consider the system

$$\frac{d}{dt} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} y \\ -4x + x^3 \end{pmatrix}.$$

- (a) Find all of its stationary points.

Solution. Stationary points satisfy

$$0 = y,$$

$$0 = -4x + x^3 = x(x^2 - 4) = x(x+2)(x-2).$$

The top equation shows that $y = 0$ while the bottom equation shows that either $x = 0$ or $x = -2$ or $x = 2$. The stationary points of the system are therefore

$$(0, 0), \quad (-2, 0), \quad (2, 0).$$

- (b) Find a nonconstant function $h(x, y)$ such that every trajectory of the system satisfies $h(x, y) = c$ for some constant c .

Solution. The associated first-order equation is

$$\frac{dy}{dx} = \frac{-4x + x^3}{y}.$$

This equation is separable, so can be integrated as

$$\int y \, dy = \int -4x + x^3 \, dx,$$

whereby you find that

$$\frac{1}{2}y^2 = -2x^2 + \frac{1}{4}x^4 + c.$$

You can thereby set

$$h(x, y) = \frac{1}{2}y^2 + 2x^2 - \frac{1}{4}x^4.$$

Alternative Solution. An alternative approach is to notice that

$$\partial_x f(x, y) + \partial_y g(x, y) = \partial_x y + \partial_y(-4x + x^3) = 0.$$

The system is therefore Hamiltonian with $h(x, y)$ such that

$$\partial_y h(x, y) = y, \quad -\partial_x h(x, y) = -4x + x^3.$$

Integrating the first equation above yields $h(x, y) = \frac{1}{2}y^2 + c(x)$. Substituting this into the second equation gives

$$-c'(x) = -4x + x^3.$$

Integrating this equation yields $c(x) = 2x^2 - \frac{1}{4}x^4$, whereby

$$h(x, y) = \frac{1}{2}y^2 + 2x^2 - \frac{1}{4}x^4.$$

- (10) [8] Compute the Laplace transform of $f(t) = u(t-4)e^{-3t}$ from its definition. (Here u is the unit step function.)

Solution. The definition of Laplace transform gives

$$\mathcal{L}[f](s) = \lim_{T \rightarrow \infty} \int_0^T e^{-st} u(t-4) e^{-3t} dt = \lim_{T \rightarrow \infty} \int_4^T e^{-(s+3)t} dt.$$

When $s \leq -3$ this limit diverges to $+\infty$ because in that case one has for every $T > 4$ that

$$\int_4^T e^{-(s+3)t} dt \geq \int_4^T dt = T - 4,$$

which clearly diverges to $+\infty$ as $T \rightarrow \infty$.

When $s > -3$ one has for every $T > 4$ that

$$\int_4^T e^{-(s+3)t} dt = -\frac{e^{-(s+3)t}}{s+3} \Big|_4^T = -\frac{e^{-(s+3)T}}{s+3} + \frac{e^{-(s+3)4}}{s+3},$$

whereby

$$\mathcal{L}[f](s) = \lim_{T \rightarrow \infty} \left[-\frac{e^{-(s+3)T}}{s+3} + \frac{e^{-(s+3)4}}{s+3} \right] = \frac{e^{-(s+3)4}}{s+3}.$$

(11) [9] Find the Laplace transform $Y(s)$ of the solution $y(t)$ of the initial-value problem

$$\frac{d^2y}{dt^2} + 6\frac{dy}{dt} + 18y = f(t), \quad y(0) = 2, \quad y'(0) = -4,$$

where

$$f(t) = \begin{cases} \frac{1}{3}t & \text{for } 0 \leq t < 3, \\ e^{3-t} & \text{for } t \geq 3. \end{cases}$$

You may refer to the table on the last page. DO NOT take the inverse Laplace transform to find $y(t)$, just solve for $Y(s)$!

Solution. The Laplace transform of the initial-value problem is

$$\mathcal{L}[y''] + 6\mathcal{L}[y'] + 18\mathcal{L}[y] = \mathcal{L}[f],$$

where

$$\mathcal{L}[y](s) = Y(s),$$

$$\mathcal{L}[y'](s) = sY(s) - y(0) = sY(s) - 2,$$

$$\mathcal{L}[y''](s) = s^2Y(s) - sy(0) - y'(0) = s^2Y(s) - 2s + 4.$$

To compute $\mathcal{L}[f](s)$, first write f as

$$\begin{aligned} f(t) &= (u(t) - u(t-3))\frac{1}{3}t + u(t-3)e^{3-t} \\ &= u(t)\frac{1}{3}t + u(t-3)(e^{3-t} - \frac{1}{3}t) \\ &= \frac{1}{3}t + u(t-3)(e^{3-t} - \frac{1}{3}(t-3) - 1). \end{aligned}$$

Referring to the table on the last page, item 6 with $c = 3$ and $h(t) = e^{-t} - \frac{1}{3}t - 1$ shows that

$$\mathcal{L}[u(t-3)(e^{3-t} - \frac{1}{3}(t-3) - 1)](s) = \mathcal{L}[u(t-3)h(t-3)](s) = e^{-3s}\mathcal{L}[h](s),$$

while item 1 with $a = -1$ and $n = 0$, with $a = 0$ and $n = 1$, and with $a = 0$ and $n = 0$ shows that

$$\mathcal{L}[e^{-t}](s) = \frac{1}{s+1}, \quad \mathcal{L}[t](s) = \frac{1}{s^2}, \quad \mathcal{L}[1](s) = \frac{1}{s},$$

whereby

$$\mathcal{L}[\frac{1}{3}t](s) = \frac{1}{3s^2}, \quad \mathcal{L}[h](s) = \frac{1}{s+1} - \frac{1}{3s^2} - \frac{1}{s}.$$

Therefore

$$\mathcal{L}[f](s) = \frac{1}{3s^2} + e^{-3s}\left(\frac{1}{s+1} - \frac{1}{3s^2} - \frac{1}{s}\right).$$

The Laplace transform of the initial-value problem then becomes

$$(s^2Y(s) - 2s + 4) + 6(sY(s) - 2) + 18Y(s) = \frac{1 - e^{-3s}}{3s^2} + \frac{e^{-3s}}{s+1} - \frac{e^{-3s}}{s},$$

which becomes

$$(s^2 + 6s + 18)Y(s) - 2s + 4 - 12 = \frac{1 - e^{-3s}}{3s^2} + \frac{e^{-3s}}{s+1} - \frac{e^{-3s}}{s}.$$

Hence, $Y(s)$ is given by

$$Y(s) = \frac{1}{s^2 + 6s + 18} \left(2s + 8 + \frac{1 - e^{-3s}}{3s^2} + \frac{e^{-3s}}{s+1} - \frac{e^{-3s}}{s} \right).$$

(12) [8] Find the inverse Laplace transforms of the function

$$F(s) = e^{-4s} \frac{s+5}{s^2-5s+6}.$$

You may refer to the table on the last page.

Solution. The denominator factors as $(s-3)(s-2)$, so the partial fraction decomposition is

$$\frac{s+5}{s^2-5s+6} = \frac{s+5}{(s-3)(s-2)} = \frac{8}{s-3} + \frac{-7}{s-2}.$$

Referring to the table on the last page, item 1 with $a=3$ and $n=0$, and with $a=2$ and $n=0$ shows that

$$\mathcal{L}[e^{3t}](s) = \frac{1}{s-3}, \quad \mathcal{L}[e^{2t}](s) = \frac{1}{s-2}.$$

You therefore obtain

$$\mathcal{L}^{-1}\left[\frac{s+5}{s^2-5s+6}\right](t) = 8\mathcal{L}^{-1}\left[\frac{1}{s-3}\right] - 7\mathcal{L}^{-1}\left[\frac{1}{s-2}\right] = 8e^{3t} - 7e^{2t}.$$

Then item 6 with $c=4$ and $h(t) = 8e^{3t} - 7e^{2t}$ shows that

$$\begin{aligned} \mathcal{L}^{-1}\left[e^{-4s} \frac{s+5}{s^2-5s+6}\right](t) &= u(t-4) \mathcal{L}^{-1}\left[\frac{s+5}{s^2-5s+6}\right](t-4) \\ &= u(t-4) (8e^{3(t-4)} - 7e^{2(t-4)}). \end{aligned}$$

A Short Table of Laplace Transforms

$$\mathcal{L}[e^{at}t^n](s) = \frac{n!}{(s-a)^{n+1}} \quad \text{for } s > a,$$

$$\mathcal{L}[e^{at} \cos(bt)](s) = \frac{s-a}{(s-a)^2 + b^2} \quad \text{for } s > a,$$

$$\mathcal{L}[e^{at} \sin(bt)](s) = \frac{b}{(s-a)^2 + b^2} \quad \text{for } s > a,$$

$$\mathcal{L}[e^{at}h(t)](s) = H(s-a) \quad \text{where } H(s) = \mathcal{L}[h(t)](s),$$

$$\mathcal{L}[t^n h(t)](s) = (-1)^n H^{(n)}(s) \quad \text{where } H(s) = \mathcal{L}[h(t)](s),$$

$$\mathcal{L}[u(t-c)h(t-c)](s) = e^{-cs}H(s) \quad \text{where } H(s) = \mathcal{L}[h(t)](s) \\ \text{and } u \text{ is the step function.}$$