

MA 303: Differential and Partial Differential  
Equations for Engineering and Sciences

Fall 2011, Test One

(Instructor: Aaron N. K. Yip)

V02

- This test booklet has TEN questions – EIGHT MULTIPLE CHOICE and TWO WRITTEN questions – totaling 100 points for the whole test. You have 60 minutes to do this test. **Plan your time well. Read the questions carefully. You do not need to attempt the questions in sequence.**
- This test is closed book and closed note. No calculator nor any other electronic device is allowed.
- For the multiple choice questions, no partial credit will be given.  
For the written questions, in order to get full credits, you need to give **correct** and **simplified** answers and explain in a **comprehensible way** how you arrive at them.
- You can use both sides of the papers to write your answers. But please indicate so if you do.

Name: (Write Clearly) Key 02 (Major: \_\_\_\_\_)

Question	Score
#1 – 8.(max. 56 pts)	
#9.(max. 22 pts)	
#10.(max. 22 pts)	
Total(100 pts)	

# MA 303, Fall 2011, Test One Solution (Yip)

## VERSION 02

1. Multiple choice question. Enter your answer in the computer scantron.

Determine the values of  $r$  for which the following differential equation:

$$t^2 y'' - 7y' + 20y = 0 \Rightarrow t^2 y'' - 7ty' + 20y = 0$$

has a solution of the form  $y = t^r$  for  $t > 0$ .

- (a)  $r = 2$  or  $5$
- (b)  $r = -4$  or  $-5$
- (c)  $r = 4$  or  $5$
- (d)  $r = 2$  or  $-10$
- (e)  $r = -2$  or  $10$

$$y = t^r, \quad y' = r t^{r-1}, \quad y'' = r(r-1)t^{r-2}$$

$$t^2 r(r-1)t^{r-2} - 7t r t^{r-1} + 20t^r = 0$$

$$[r(r-1) - 7r + 20] t^r = 0$$

$$r^2 - 8r + 20 = 0$$

$$(r-10)(r+2) = 0 \Rightarrow r = 10, -2$$

2. Multiple choice question. Enter your answer in the computer scantron.

Find the *general* solution of the following differential equation:

$$t y' + 2y = t^2 + 2 \quad (t > 0)$$

- (a)  $y = \frac{C}{t^2} + \frac{t^2}{4} + 1$
- (b)  $y = \frac{C}{t^4} + \frac{t^2}{5} + 1$
- (c)  $y = t^3 + \frac{t^2}{5} + C$
- (d)  $y = \frac{C}{t^3} + \frac{t^2}{5} + 1$
- (e)  $y = t^2 + \frac{C t^2}{4} + 1$

$$y' + \frac{2}{t} y = t + \frac{2}{t}$$

$$I = e^{\int \frac{2}{t} dt} = t^2$$

$$y = I^{-1} \left[ \int I \left( t + \frac{2}{t} \right) dt \right]$$

$$= \frac{1}{t^2} \left[ \int (t^3 + 2t) dt \right]$$

$$= \frac{t^2}{4} + 1 + \frac{C}{t^2}$$

$$\longleftarrow \frac{1}{t^2} \left[ \frac{t^4}{4} + t^2 + C \right]$$

3. Multiple choice question. Enter your answer in the computer scantron.

Find the solution of the following system of differential equation:

$$\dot{X} = \begin{pmatrix} 0 & 1 \\ -6 & -5 \end{pmatrix} X, \quad X(0) = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

(a)  $\begin{pmatrix} 5e^{-2t} - 4e^{-3t} \\ -10e^{-2t} + 12e^{-3t} \end{pmatrix}$

(b)  $\begin{pmatrix} 4e^{-2t} - 4e^{-3t} \\ -9e^{-2t} + 12e^{-3t} \end{pmatrix}$

(c)  $\begin{pmatrix} e^{-2t} - 4e^{-3t} \\ -e^{-2t} + 2e^{-3t} \end{pmatrix}$

(d)  $\begin{pmatrix} 7e^{-2t} - 5e^{-3t} \\ -14e^{-2t} + 15e^{-3t} \end{pmatrix}$

(e)  $\begin{pmatrix} e^{-2t} - 5e^{-3t} \\ -12e^{-2t} + 13e^{-3t} \end{pmatrix}$

$$A = \begin{pmatrix} 0 & 1 \\ -6 & -5 \end{pmatrix}$$

$$\begin{aligned} \det(A - \lambda I) &= \det \begin{pmatrix} -\lambda & 1 \\ -6 & -5\lambda \end{pmatrix} \\ &= \lambda^2 + 5\lambda + 6 = 0 \\ &= (\lambda + 2)(\lambda + 3) = 0 \end{aligned}$$

$$\lambda = -2, -3$$

$$(A + 2I)V_1 = 0 \Rightarrow \left[ \begin{array}{cc|c} 2 & 1 & 0 \\ -6 & -3 & 0 \end{array} \right]$$

$$V_1 = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

$$(A + 3I)V_2 = 0 \Rightarrow \left[ \begin{array}{cc|c} 3 & 1 & 0 \\ -6 & -2 & 0 \end{array} \right]$$

$$V_2 = \begin{bmatrix} -1 \\ 3 \end{bmatrix}$$

$$X(t) = c_1 e^{-2t} \begin{bmatrix} -1 \\ 2 \end{bmatrix} + c_2 e^{-3t} \begin{bmatrix} -1 \\ 3 \end{bmatrix} = -7e^{-2t} \begin{bmatrix} -1 \\ 2 \end{bmatrix} + 5e^{-3t} \begin{bmatrix} -1 \\ 3 \end{bmatrix}$$

$$X(0) = c_1 \begin{bmatrix} -1 \\ 2 \end{bmatrix} + c_2 \begin{bmatrix} -1 \\ 3 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

$$\begin{cases} -c_1 - c_2 = 2 \\ 2c_1 + 3c_2 = 1 \end{cases} \Rightarrow \begin{cases} c_2 = 5 \\ c_1 = -7 \end{cases}$$

$$= \begin{bmatrix} 7e^{-2t} - 5e^{-3t} \\ -14e^{-2t} + 15e^{-3t} \end{bmatrix}$$

4. Multiple choice question. Enter your answer in the computer scantron.

Find the solution of the following system of differential equation:

$$\dot{X} = \begin{pmatrix} -2 & 4 \\ -4 & -2 \end{pmatrix} X, \quad X(0) = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

(Hint: you are given that one of the eigenvalue is  $-2 + 4i$ .)

(a)  $e^{4t} \begin{pmatrix} \cos 2t - \sin 2t \\ -\cos 2t - 2 \sin 2t \end{pmatrix}$

(b)  $e^{-2t} \begin{pmatrix} 2 \cos 4t + 2 \sin 4t \\ 2 \cos 4t - \sin 4t \end{pmatrix}$

(c)  $e^{-2t} \begin{pmatrix} \cos 4t + 2 \sin 4t \\ 2 \cos 4t - \sin 4t \end{pmatrix}$

(d)  $e^{4t} \begin{pmatrix} \cos 2t + 2 \sin 2t \\ 2 \cos 2t - 3 \sin 2t \end{pmatrix}$

(e)  $e^{-2t} \begin{pmatrix} 2 \cos 4t - \sin 4t \\ -\cos 4t - 2 \sin 4t \end{pmatrix}$

$(A + (-2-4i)I) V = 0$

$\rightarrow \begin{pmatrix} -4i & 4 & | & 0 \\ -4 & -4i & | & 0 \end{pmatrix}$

$\rightarrow \begin{pmatrix} -i & 1 & | & 0 \\ -1 & -i & | & 0 \end{pmatrix} \quad i^2 + 1 = 0$

$\lambda_1 = -2 + 4i$

$V_1 = \begin{pmatrix} -i \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \end{pmatrix} + i \begin{pmatrix} -1 \\ 0 \end{pmatrix}$

$\lambda_2 = -2 - 4i$

$V_2 = \begin{pmatrix} i \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \end{pmatrix} - i \begin{pmatrix} -1 \\ 0 \end{pmatrix}$

$\rightarrow \begin{pmatrix} 1 & i & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix}$

$e^{-2t} \left[ c_1 \begin{pmatrix} \sin 4t \\ \cos 4t \end{pmatrix} + c_2 \begin{pmatrix} -\cos 4t \\ \sin 4t \end{pmatrix} \right]$

at  $t=0, X(0) = \begin{pmatrix} -c_2 \\ c_1 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$

$c_2 = -1, c_1 = 2$

$X(t) = c_1 e^{-2t} \left[ \cos 4t \begin{pmatrix} 0 \\ 1 \end{pmatrix} - \sin 4t \begin{pmatrix} -1 \\ 0 \end{pmatrix} \right] + c_2 e^{-2t} \left[ \sin 4t \begin{pmatrix} 0 \\ 1 \end{pmatrix} + \cos 4t \begin{pmatrix} -1 \\ 0 \end{pmatrix} \right]$

5. Multiple choice question. Enter your answer in the computer scantron.

Find the *general* solution of the following system of differential equation:

$$\dot{X} = \begin{pmatrix} -4 & 0 & -1 \\ 0 & -4 & -1 \\ 0 & 0 & 3 \end{pmatrix} X$$

(a)  $c_1 e^{4t} \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + c_2 e^{4t} \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + c_3 e^{-3t} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$

$\lambda = -4, -4, 3$

(b)  $c_1 e^{-4t} \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + c_2 e^{-4t} \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + c_3 e^{3t} \begin{pmatrix} -1 \\ -1 \\ 7 \end{pmatrix}$

(c)  $c_1 e^{-4t} \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + c_2 e^{-4t} \left[ t \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + \begin{pmatrix} 1 \\ 0 \\ 7 \end{pmatrix} \right] + c_3 e^{3t} \begin{pmatrix} -1 \\ -1 \\ 7 \end{pmatrix}$

(d)  $c_1 e^{-4t} \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + c_2 e^{-4t} \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + c_3 e^{3t} \begin{pmatrix} 1 \\ 1 \\ 7 \end{pmatrix}$

(e)  $c_1 e^{-4t} \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + c_2 e^{-4t} \left[ t \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 1 \\ 0 \\ 7 \end{pmatrix} \right] + c_3 e^{3t} \begin{pmatrix} 1 \\ 1 \\ 7 \end{pmatrix}$

$\lambda = -4 \quad (A + 4I)V = 0 \Rightarrow \begin{bmatrix} 0 & 0 & -1 \\ 0 & 0 & -1 \\ 0 & 0 & 7 \end{bmatrix} \rightarrow \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$

$\alpha = 1, \beta = 0, \gamma = 0 \quad V_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$

$\alpha = 0, \beta = 1, \gamma = 0 \quad V_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$

$\gamma = 0, \alpha, \beta$  free

$\lambda = 3 \quad (A - 3I)V = 0 \Rightarrow \begin{bmatrix} -7 & 0 & -1 & | & 0 \\ 0 & -7 & -1 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 7 & 0 & 1 & | & 0 \\ 0 & 7 & 1 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$

$V_3 = \begin{bmatrix} -1 \\ -1 \\ 7 \end{bmatrix}$

6. Multiple choice question. Enter your answer in the computer scantron.

Find all the critical points of the given system of equations:

$$\dot{x} = x - x^2 - xy$$

$$\dot{y} = y - 3xy - 2y^2$$

(a)  $(0, 0), (0, \frac{3}{2}), (1, 0)$

(b)  $(0, 0), (0, 2), (\frac{1}{2}, \frac{1}{2})$

(c)  $(0, 0), (0, \frac{3}{2}), (1, 0), (-1, 2)$

(d)  $(0, 0), (0, \frac{3}{2}), (1, 0), (\frac{1}{2}, \frac{1}{2})$

(e)  $(0, 0), (0, \frac{1}{2}), (1, 0), (-1, 2)$

$$x(1-x-y) = 0$$

$$\& y(1-3x-2y) = 0$$

$$(x=0 \text{ or } x+y=1) \quad \& \quad (y=0 \text{ or } 3x+2y=1)$$

$$(x=0, y=0)$$

$$(x=0, y=1/2)$$

$$(x=1, y=0)$$

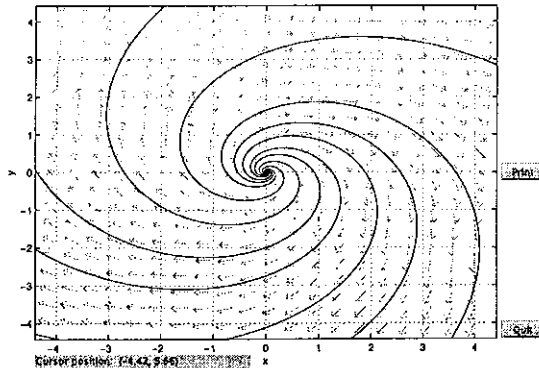
$$\begin{cases} \text{Solve } x+y=1 \\ 3x+2y=1 \end{cases} \Rightarrow y=2, x=-1$$

$$(-1, 2)$$

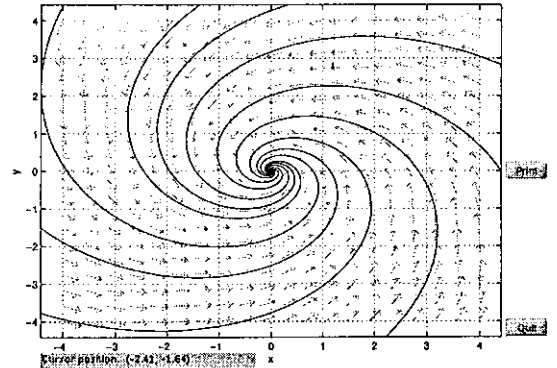


8. Multiple choice question. Enter your answer in the computer scantron.

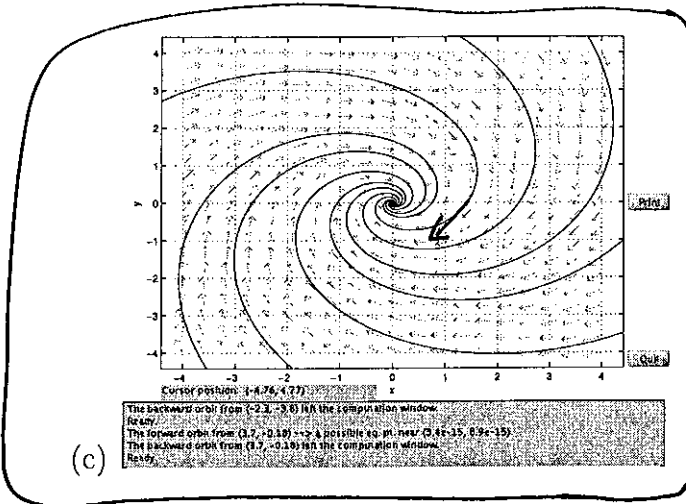
The phase plot of the system of differential equation  $\frac{dX}{dt} = \begin{pmatrix} -1 & 2 \\ -2 & -1 \end{pmatrix} X$  is given by:



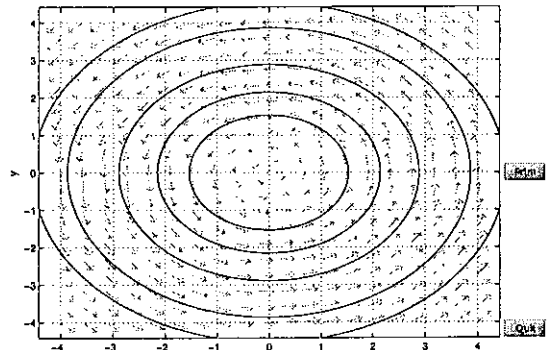
(a)



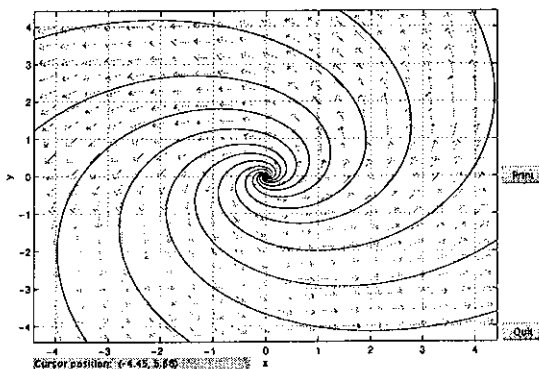
(b)



(c)



(d)



(e)

$$\det(A - \lambda I) = \det \begin{bmatrix} -1-\lambda & 2 \\ -2 & -1-\lambda \end{bmatrix}$$

$$= (\lambda + 1)^2 + 4 = 0$$

$$\lambda = -1 \pm 2i, \text{ spiral in } (-1 < 0)$$

$$\text{at } X = \begin{pmatrix} 1 \\ 0 \end{pmatrix}_8$$

$$\dot{X} = \begin{bmatrix} -1 & 2 \\ -2 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} -1 \\ -2 \end{bmatrix}$$

9. Consider the following system of differential equation:

$$\dot{X} = \begin{pmatrix} -1 & 1 \\ -1 & 1 \end{pmatrix} X + \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

(a) Find the matrix exponential  $e^{At}$  where  $A$  is the matrix of the above system.

(b) Find the solution when  $X(0) = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ .

(a) (12pts)

$$\det(A - \lambda I) = \det \begin{pmatrix} -1-\lambda & 1 \\ -1 & 1-\lambda \end{pmatrix} = (\lambda+1)(\lambda-1) + 1$$

$$= \lambda^2 = 0$$

$$\lambda = 0, 0$$

$$(A - 0I)V_1 = 0 \Rightarrow \left( \begin{array}{cc|c} -1 & 1 & 0 \\ -1 & 1 & 0 \end{array} \right) \rightarrow \left( \begin{array}{cc|c} 1 & -1 & 0 \\ 0 & 0 & 0 \end{array} \right)$$

$V_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$  only 1 eigenvector, hence defective.

General solution  $X_1(t) = e^{0t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

$$X_2(t) = e^{0t} \left[ t \begin{pmatrix} 1 \\ 1 \end{pmatrix} + W \right]$$

where  $(A - 0I)W = V_1 \Rightarrow \left[ \begin{array}{cc|c} -1 & 1 & 1 \\ -1 & 1 & 1 \end{array} \right] \rightarrow \left[ \begin{array}{cc|c} 1 & -1 & -1 \\ 0 & 0 & 0 \end{array} \right]$

$$\alpha - \beta = -1, \quad \beta = 0, \quad \alpha = -1, \quad W = \begin{bmatrix} -1 \\ 0 \end{bmatrix}$$

Hence  $X_2(t) = \begin{bmatrix} t-1 \\ t \end{bmatrix}$

This is a scrap paper.

$$\bar{\Phi}(t) = \begin{bmatrix} X_1(t) & X_2(t) \end{bmatrix} = \begin{bmatrix} 1 & t-1 \\ 1 & t \end{bmatrix}$$

$$\begin{aligned} e^{At} &= \bar{\Phi}(t) \bar{\Phi}(0)^{-1} = \begin{bmatrix} 1 & t-1 \\ 1 & t \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 1 & 0 \end{bmatrix}^{-1} \\ &= \begin{bmatrix} 1 & t-1 \\ 1 & t \end{bmatrix} \begin{bmatrix} 0 & 1 \\ -1 & 1 \end{bmatrix} = \begin{bmatrix} 1-t & t \\ -t & t+1 \end{bmatrix} \quad \# \end{aligned}$$

(b)  $X(t) = e^{At} X_0 + e^{At} \int_0^t e^{-As} b(s) ds$

(10 pts)

$$= \begin{bmatrix} 1-t & t \\ -t & t+1 \end{bmatrix} \int_0^t \begin{bmatrix} 1+s & -s \\ s & -s+1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} ds$$

$$= \begin{bmatrix} 1-t & t \\ -t & t+1 \end{bmatrix} \int_0^t \begin{bmatrix} 1+s \\ s \end{bmatrix} ds$$

$$= \begin{bmatrix} 1-t & t \\ -t & t+1 \end{bmatrix} \begin{bmatrix} t + \frac{t^2}{2} \\ \frac{t^2}{2} \end{bmatrix} = \begin{bmatrix} (1-t)(t + \frac{t^2}{2}) + \frac{t^3}{2} \\ -t(t + \frac{t^2}{2}) + (t+1)\frac{t^2}{2} \end{bmatrix}$$

$$= \begin{bmatrix} t - \frac{t^2}{2} \\ -\frac{t^2}{2} \end{bmatrix} \quad \#$$

10



$$\begin{bmatrix} t + \frac{t^2}{2} - t^2 - \frac{\sqrt{3}}{2} + \frac{t^3}{2} \\ -t^2 - \frac{\sqrt{3}}{2} + t\frac{t^2}{2} + \frac{t^3}{2} \end{bmatrix}$$

10. Consider the system of linear differential equations given by:

$$\dot{X} = \begin{pmatrix} 0 & -4 \\ 1 & \alpha \end{pmatrix} X$$

where  $\alpha$  is some real-valued parameter.

(a) Determine the range of  $\alpha$  such that the phase plot has the type of *saddle*, *source*, *sink*, *spiral out*, *spiral in*, and *center*.

Indicate your answer on a number line for  $\alpha$ .

(b) Plot the phase plot when  $\alpha = -5$ . Show clearly the important qualitative feature(s).

$$(a) \quad \det(A - \lambda I) = \det \begin{pmatrix} -\lambda & -4 \\ 1 & \alpha - \lambda \end{pmatrix} = \lambda^2 - \lambda\alpha + 4 = 0$$

$$\lambda_{1/2} = \frac{\alpha \pm \sqrt{\alpha^2 - 16}}{2}$$

$$\lambda_1 = \frac{\alpha + \sqrt{\alpha^2 - 16}}{2}, \quad \lambda_2 = \frac{\alpha - \sqrt{\alpha^2 - 16}}{2}$$

When  $\alpha^2 < 16 \Rightarrow$  complex roots.

$$0 < \alpha < 4 \Rightarrow \lambda_1, \lambda_2 = \underbrace{\frac{\alpha}{2}}_{+ve} \pm \frac{\sqrt{16 - \alpha^2}}{2} i$$

$\Rightarrow$  Spiral out

$$-4 < \alpha < 0 \Rightarrow \lambda_1, \lambda_2 = \underbrace{\frac{\alpha}{2}}_{-ve} \pm \frac{\sqrt{16 - \alpha^2}}{2} i$$

$\Rightarrow$  Spiral in

This is a scrap paper.

$$\alpha = 0 \Rightarrow \lambda_1, \lambda_2 = \pm 2i \Rightarrow \text{center.}$$

$$\alpha \geq 4 \Rightarrow \lambda_1 = \frac{\alpha + \sqrt{\alpha^2 - 16}}{2} > 0 \text{ real root}$$

$$\lambda_2 = \frac{\alpha - \sqrt{\alpha^2 - 16}}{2} > 0 \text{ real root.}$$

( $\because \alpha > \sqrt{\alpha^2 - 16}$ )

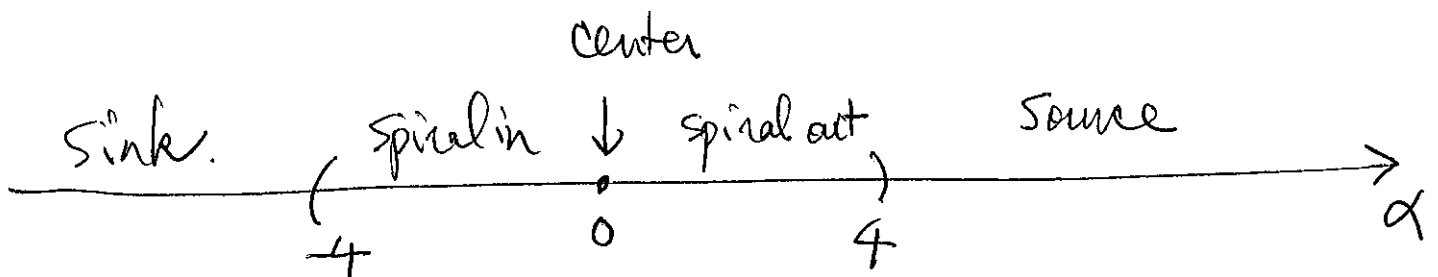
$\Rightarrow$  source

$$\alpha \leq -4 \Rightarrow \lambda_1 = \frac{\alpha + \sqrt{\alpha^2 - 16}}{2} < 0 \text{ (real root)}$$

( $|\alpha| > \sqrt{\alpha^2 - 16}$ )

$$\lambda_2 = \frac{\alpha - \sqrt{\alpha^2 - 16}}{2} < 0 \text{ (real root)}$$

$\Rightarrow$  sink.



(b)  $\alpha = 5$ ,  $\lambda_1 = -1$ ,  $\lambda_2 = -4$

$\lambda_1 = -1$   $A = \begin{pmatrix} 0 & -4 \\ 1 & -5 \end{pmatrix}$

$(A + I)V = 0 \Rightarrow \begin{pmatrix} 1 & -4 & | & 0 \\ 1 & -4 & | & 0 \end{pmatrix} \Rightarrow V_1 = \begin{pmatrix} 4 \\ 1 \end{pmatrix}$

$\lambda_2 = -4$

$(A + 4I)V = 0 \Rightarrow \begin{pmatrix} 4 & -4 & | & 0 \\ 1 & -1 & | & 0 \end{pmatrix} \Rightarrow V_2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

General solution  $X(t) = c_1 e^{-t} \begin{pmatrix} 4 \\ 1 \end{pmatrix} + c_2 e^{-4t} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

