

MATH 527 PRACTICE PROBLEMS

1. Which of the following are vector spaces?

- i) The set of all 3×3 matrices A such that $\det A = 0$.
- ii) The set of all 2×2 matrices A such that $A \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} A$.
- iii) The set of all symmetric 3×3 matrices.

A. iii) only B. i) and ii) C. i) and iii) D. ii) and iii) E. i), ii), and iii)

2. Which of the sets of vectors are linearly independent?

- i) $(0, 0, 1), (0, 1, 1), (0, 3, 2)$
- ii) $(1, 2, 3), (4, 5, 6), (7, 8, 9)$
- iii) $(0, 0, 0), (0, 1, 0), (0, 0, 1)$

A. i) B. ii) C. iii) D. i) and iii) E. None

3. The inverse of the matrix $\begin{pmatrix} 2 & -1 \\ 8 & -5 \end{pmatrix}$ is

A. $\begin{pmatrix} 5 & -1 \\ 4 & -1 \end{pmatrix}$

B. $\begin{pmatrix} \frac{5}{2} & 1 \\ 4 & 2 \end{pmatrix}$

C. $\begin{pmatrix} \frac{5}{2} & -\frac{1}{2} \\ 4 & 1 \end{pmatrix}$

D. $\begin{pmatrix} \frac{5}{2} & -\frac{1}{2} \\ 4 & -1 \end{pmatrix}$

E. Matrix has no inverse.

4. Suppose that the system $Ax = b$, where A is an $n \times n$ matrix, has no solutions. Which of the following are true?

- i) The homogeneous equation $Ax = 0$ has infinitely many solutions.
- ii) The rank of A is less than n .
- iii) A has no inverse.

A. iii) only
B. i) and ii)
C. i) and iii)
D. ii) and iii)
E. i), ii), and iii)

5. The rank of the matrix $\begin{pmatrix} 0 & 1 & 2 & 0 \\ 0 & 2 & 4 & 0 \\ 0 & -3 & -6 & 0 \end{pmatrix}$ is

- A. 0
- B. 1
- C. 2
- D. 3
- E. 4

6. The eigenvalues for the matrix $\begin{pmatrix} 1 & 0 & 1 \\ 0 & 2 & 0 \\ 3 & 6 & 3 \end{pmatrix}$ are

- A. 1, 2, 3
- B. 1, 2, 0
- C. 2, 3, 4
- D. 1, 3, 0
- E. 2, 4, 0

7. The eigenvalues of $\begin{pmatrix} 0 & -1 & 0 \\ -1 & 1 & -1 \\ 0 & -1 & 0 \end{pmatrix}$ are 2, 0, and -1 . An eigenvector corresponding to -1 is

- A. $\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$
- B. $\begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$
- C. $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$
- D. $\begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix}$
- E. $\begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$

8. One solution to $y' = \begin{pmatrix} 3 & 0 \\ 1 & 2 \end{pmatrix} y$ is $y = \begin{pmatrix} 0 \\ e^{2t} \end{pmatrix}$. Another linearly independent solution is

- A. $\begin{pmatrix} e^{2t} \\ e^{3t} \end{pmatrix}$
- B. $\begin{pmatrix} 0 \\ e^{2t} + e^{3t} \end{pmatrix}$
- C. $\begin{pmatrix} e^{3t} \\ 0 \end{pmatrix}$
- D. $\begin{pmatrix} e^{3t} \\ e^{2t} \end{pmatrix}$
- E. $\begin{pmatrix} e^{3t} \\ e^{2t} + e^{3t} \end{pmatrix}$

9. For the system

$$\begin{aligned}y_1' &= y_1 + 3y_2 \\ y_2' &= 4y_1 + 2y_2\end{aligned}$$

the origin is

- A. an unstable node
- B. a stable node
- C. a saddle point
- D. a stable spiral point
- E. an unstable spiral point

10. For the system

$$\begin{aligned}y_1' &= 6y_1 + 9y_2 \\ y_2' &= y_1 + 6y_2\end{aligned}$$

the origin is

- A. an unstable node
- B. a stable node
- C. a saddle point
- D. a stable spiral point
- E. an unstable spiral point

11. For the system

$$dx/dt = \frac{3xy}{1+x^2+y^2} - \frac{1+x^2}{1+y^2}$$

$$dy/dt = x^2 - y^2,$$

the point $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$ is

- A. an unstable node
- B. a stable node
- C. a saddle point
- D. a stable spiral point
- E. an unstable spiral point

12. For the system

$$dx/dt = y$$

$$dy/dt = \sin x,$$

the point $\begin{pmatrix} 0 \\ 0 \end{pmatrix}$ is

- A. an unstable node
- B. a stable node
- C. a saddle point
- D. a stable spiral point
- E. an unstable spiral point

13. Assume that a fundamental matrix for the equation $x' = Ax$ is

$$X(t) = \begin{pmatrix} e^{-3t} & e^{-t} \\ -e^{-3t} & e^{-t} \end{pmatrix}.$$

Then the general solution of $x' = Ax + \begin{pmatrix} 2e^{-t} \\ 2 \end{pmatrix}$ is

- A. $x(t) = X(t)c + \begin{pmatrix} 2e^{-t} \\ 2 \end{pmatrix}$
 B. $x(t) = X(t)c + \begin{pmatrix} e^{2t} - e^{3t} \\ e^t + 1 \end{pmatrix}$
 C. $x(t) = X(t)c + \begin{pmatrix} e^{2t} - e^{3t} \\ e^t + t \end{pmatrix}$
 D. $x(t) = X(t)c + \begin{pmatrix} \frac{e^{2t}}{2} - \frac{e^{3t}}{3} \\ e^t + t \end{pmatrix}$
 E. None of the above.

14. Given the Laplace transform

$$\mathcal{L}\left(\frac{e^{-1/(4t)}}{\sqrt{t}}\right) = \frac{\sqrt{\pi}e^{-\sqrt{s}}}{\sqrt{s}},$$

then, $\mathcal{L}\left(\frac{e^{-1/(4t)}}{t^{3/2}}\right) =$

- A. $2\sqrt{\pi}e^{-\sqrt{s}}$
 B. $\frac{\sqrt{\pi}}{2s}e^{-\sqrt{s}}(1 + 1/\sqrt{s})$
 C. $\frac{\sqrt{\pi}}{2s}e^{-\sqrt{s}}(1 + \sqrt{s})$
 D. $2\sqrt{\pi}2se^{-\sqrt{s}}(1 + 1/\sqrt{s})$
 E. $\frac{\sqrt{\pi}}{2s}e^{-\sqrt{s}}\sqrt{s}$

15. The inverse Laplace transform of $4/(s^3 + 4s)$ is

- A. $1 + e^{2t}$
- B. $1 + e^{2t} + e^{-2t}$
- C. $t + e^{2t}$
- D. $1 + \cos t$
- E. $1 - \cos 2t$

16. Compute the inverse Laplace transform

$$\mathcal{L}^{-1} \left(\frac{e^{-s}}{s+2} \right) =$$

($u(t)$ is The Heaviside step function)

- A. $u(t-1)e^{-2t}$
- B. $u(t-2)e^{-t}$
- C. $u(t-1)e^2e^{-2t}$
- D. $u(t-1)e^{-1}e^{-t}$
- E. $u(t-1)e^{-2}e^{-2t}$

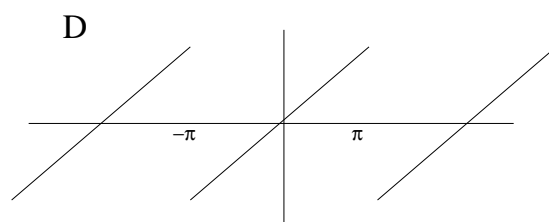
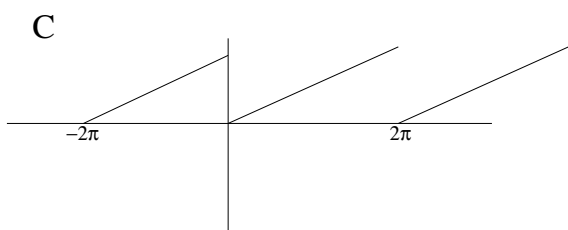
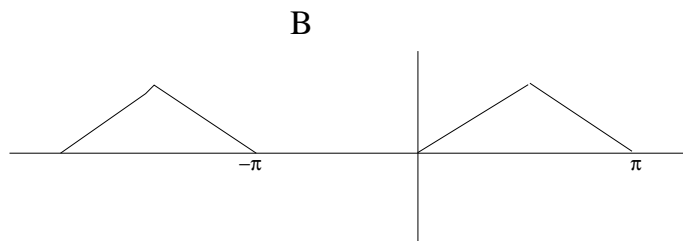
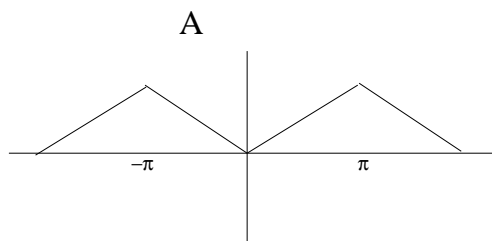
17. If $y' + y = u(t-1)e^{-2(t-1)}$ $y(0) = 1$, then $y(2) =$

- A. e^{-1}
- B. $2e^{-2} + e^{-1}$
- C. $e^{-1} - 2e^{-2}$
- D. $2e^{-1} + 2e^{-2}$
- E. $2e^{-2}$

18. If $y'' + 2y' + y = \delta(t-1)$ $y(0) = y'(0) = 0$, then $y(2) =$

- A. e^{-2}
- B. e^{-1}
- C. 1
- D. e
- E. e^2

In problems 18 and 19, match the given Fourier series with the portion of the graphs given below.



19. $\frac{1}{2} - \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{1}{n} \sin nx$

- A.
- B.
- C.
- D.

20. $\frac{1}{2} - \frac{4}{\pi^2} \sum_{n=0}^{\infty} \frac{1}{(2n+1)^2} \cos(2n+1)x$

- A.
- B.
- C.
- D.

21. Given the fact that the Fourier cosine transform $\mathcal{F}_c(e^{-x}) = (\sqrt{2/\pi})/(1+w^2)$, the value of the integral

$$\frac{2}{\pi} \int_0^\infty \frac{\cos 2w}{1+w^2} dw$$

can be computed to be

- A. $e^{-2} \cos 2$
- B. $e^{-2} \sin 2$
- C. e^{-2}
- D. $-e^{-2} \cos 2$
- E. $-e^{-2} \sin 2$

22. Given the fact that the (complex) Fourier transform $\mathcal{F}(e^{-x^2/2}) = e^{-w^2/2}$, then $\mathcal{F}(xe^{-x^2/2}) =$

- A. $we^{-w^2/2}$
- B. $-we^{-w^2/2}$
- C. $iwe^{-w^2/2}$
- D. $-iwe^{-w^2/2}$
- E. $we^{-w^2/2} - 1$

23. Let

$$f(x) = \begin{cases} \sin 2x & 0 \leq x \leq \frac{\pi}{2} \\ 0 & \frac{\pi}{2} \leq x \leq \pi \end{cases}.$$

Then, $f(x)$ has the sine Fourier series

$$f(x) = \frac{1}{2} \sin 2x + \frac{4}{\pi} \sum_{n=0}^{\infty} \frac{(-1)^n}{4 - (2n+1)^2} \sin(2n+1)x.$$

Using this information, if $u(x, t)$ satisfies the wave equation

$$\frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial x^2} \quad (c = 1)$$

$$u(0, t) = u(\pi, t) = 0,$$

$$u(x, 0) = f(x),$$

$$\frac{\partial u}{\partial t}(x, 0) = 0,$$

then $u(\frac{\pi}{4}, \frac{\pi}{2}) =$

A. 0

B. $\frac{1}{2}$

C. $-\frac{1}{2}$

D. 1

E. -1

24. Let $u(x, t)$ satisfy the wave equation

$$\begin{aligned}\frac{\partial^2 u}{\partial t^2} &= 4 \frac{\partial^2 u}{\partial x^2} && (c = 2) \\ u(0, t) &= u(\pi, t) = 0 \\ u(x, 0) &= \sin x && 0 \leq x \leq \pi \\ \frac{\partial u}{\partial t}(x, 0) &= \sin 2x && 0 \leq x \leq \pi.\end{aligned}$$

Then $u(\frac{\pi}{4}, \frac{\pi}{8}) =$

- A. $\frac{3}{4}$
- B. $\frac{1}{4}$
- C. $-\frac{1}{4}$
- D. $\frac{1}{2}$
- E. $-\frac{1}{2}$

25. Let $u(x, t)$ satisfy the heat equation

$$\begin{aligned}\frac{\partial u}{\partial t} &= 4\frac{\partial^2 u}{\partial x^2} && (c = 2) \\ u(0, t) &= u(\pi, t) = 0 \\ u(x, 0) &= x(\pi - x) && 0 < x < \pi.\end{aligned}$$

Given that

$$x(\pi - x) = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1 - (-1)^n}{n^3} \sin nx,$$

then $u(x, t) =$

- A. $\frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1 - (-1)^n}{n^3} \cos nt \sin x$
- B. $\frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1 - (-1)^n}{n^3} \sin 2nt \cos nx$
- C. $\frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1 - (-1)^n}{n^3} \cos 2nt \sin 2nx$
- D. $\frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1 - (-1)^n}{n^3} \sin nt \cos 2nx$
- E. $\frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1 - (-1)^n}{n^3} e^{-4n^2 t} \sin nx$

26. If $u(x, t)$ satisfies the wave equation for an infinite string,

$$\begin{aligned}\frac{\partial^2 u}{\partial t^2} &= 4 \frac{\partial^2 u}{\partial x^2} && (c = 2) \\ u(x, 0) &= \sin x && -\infty < x < \infty \\ \frac{\partial u}{\partial t}(x, 0) &= \cos x && -\infty < x < \infty,\end{aligned}$$

then, $u(0, \pi/4) =$

- A. 0
- B. $\frac{1}{4}$
- C. $\frac{1}{2}$
- D. $\frac{3}{4}$
- E. 1

27. If $u(x, t)$ satisfies the heat equation in an infinite rod,

$$\frac{\partial u}{\partial t} = 4 \frac{\partial^2 u}{\partial x^2} \quad (c = 2)$$

$$u(x, 0) = \begin{cases} 1 & -1 < x < 1 \\ 0 & |x| > 1, \end{cases}$$

then $u(x, t) =$

- A. $\frac{2}{\pi} \int_0^\infty \frac{\sin w}{w} (\cos wx) e^{-4w^2 t} dw$
- B. $\frac{2}{\pi} \int_0^\infty \frac{\cos w}{w} (\sin wx) e^{-4wt} dw$
- C. $\frac{2}{\pi} \int_0^\infty \frac{\cos w}{w} (\cos wx) e^{-4w^2 t} dw$
- D. $\frac{2}{\pi} \int_0^\infty \frac{\sin w}{w} (\sin wx) e^{-4wt} dw$
- E. $\frac{2}{\pi} \int_0^\infty \frac{\cos w}{w^2 + 1} (\cos wx) e^{-4wt} dw$

28. The solution of the 2-dimensional Laplace equation in polar coordinates

$$\nabla^2 u(r, \theta) = 0 \quad (r < 1)$$

$$u(1, \theta) = \cos 2\theta$$

is $u(r, \theta) =$

- A. $\cos 2\theta$
- B. $r \cos 2\theta$
- C. $e^{r-1} \cos 2\theta$
- D. $e^{2r-2} \cos 2\theta$
- E. $r^2 \cos 2\theta$

29. Let $u(x, t)$ be the solution to the 1-dimensional heat equation with insulated end conditions

$$\begin{aligned} \frac{\partial u}{\partial t} &= 4 \frac{\partial^2 u}{\partial x^2} && (c = 2) \\ \frac{\partial u}{\partial x}(0, t) &= 0, \quad \frac{\partial u}{\partial x}(\pi, t) = 0, \\ u(x, 0) &= \sin x && 0 \leq x \leq \pi. \end{aligned}$$

Given that

$$\sin x = \frac{2}{\pi} - \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{4n^2 - 1} \cos 2nx \quad 0 \leq x \leq \pi,$$

then $u(x, t) =$

- A. $\frac{2}{\pi} - \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{4n^2 - 1} (\cos 2nx) e^{-4(4n^2 - 1)t}$
 B. $(\sin x) e^{-12t}$
 C. $\frac{2}{\pi} - \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{4n^2 - 1} (\sin 2nx) \cos 4nt$
 D. $\frac{2}{\pi} - \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{4n^2 - 1} (\sin 2nx) e^{-4(n^2 - 1)t}$
 E. $\frac{2}{\pi} - \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{4n^2 - 1} (\cos 2nx) e^{-16n^2 t}$

30. The Fourier Series of $f(x) = x$ for $-\pi < x < \pi$ is

$$\sum_{n=1}^{\infty} \frac{2(-1)^{n+1}}{n} \sin(nx). \text{ By Parseval's identity,}$$

we can find the sum of the infinite series $\sum_{n=1}^{\infty} \frac{1}{n^2} =$

- A. $\frac{2\pi^2}{3}$
- B. $\frac{7\pi^2}{12}$
- C. $\frac{\pi^2}{6}$
- D. $\frac{\pi^2}{12}$
- E. $\frac{\pi^2}{2}$