

1.

A $n \times n$ nonsingular matrix. Then which of these are true?

(i) $\det A = 0$ FALSE ($\det A = 0 \Leftrightarrow A$ is singular)

(ii) $\text{rank } A = n$ TRUE

(iii) $A\vec{x} = \vec{0}$ has infinitely many solutions FALSE (A nonsingular $\Rightarrow \text{rank } A = n \Rightarrow$ the only solution to $A\vec{x} = \vec{0}$ is $\vec{x} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$)

(iv) $A\vec{x} = \vec{b}$ has a unique solution for every vector $\vec{b} \in \mathbb{R}^n$

TRUE (the unique solution is $\vec{x} = A^{-1}\vec{b}$)

(v) A is row equivalent to I_n $n \times n$ identity matrix

TRUE

2.

Consider the i.v.p. $t(t-10)y'' + y' - \frac{1}{t-3}y = \ln(t-5)$,

$$y(6) = 0, \quad y'(6) = 1$$

Find the largest interval on which the i.v.p. has a unique solution.

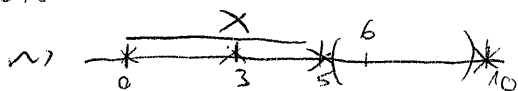
~~Existence~~ and Rewrite the equation to $y'' + \frac{1}{t(t-10)}y' - \frac{1}{(t-3)t(t-10)}y = \frac{\ln(t-5)}{t(t-10)}$

Existence & uniqueness theorem \Rightarrow need all the ~~three~~ functions

to be continuous ~~at~~ in an interval containing $t=6$

(since the initial conditions talk about $y(6), y'(6)$)

$\frac{1}{t(t-10)}$ continuous when $t \neq 0, 10$, $\frac{1}{t(t-3)(t-10)}$ cts when $t \neq 0, 3, 10$, $\frac{\ln(t-5)}{t(t-10)}$ cts when $t > 5$, $t \neq 0, t \neq 10$



biggest such interval is (5, 10).

(1)

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Which of the following subsets $S \subseteq V$ is a subspace of V ?

(i) $V = \mathbb{R}^3$, $S =$ all vectors (x, y, z) satisfying $x + 2y - 3z = 0$

... it is a subspace $(0 + 2 \cdot 0 - 3 \cdot 0 = 0 \rightarrow (0, 0, 0) \in S$

(OR: Any set of all solutions to a system of linear homogeneous equations forms a subspace)

$$(x_1, y_1, z_1), (x_2, y_2, z_2) \in S \Rightarrow \begin{cases} x_1 + 2y_1 - 3z_1 = 0 & (A) \\ x_2 + 2y_2 - 3z_2 = 0 & (B) \end{cases}$$

$$\text{add (A), (B)} \Rightarrow (x_1 + x_2) + 2(y_1 + y_2) - 3(z_1 + z_2) = 0$$

$$\Rightarrow (x_1 + x_2, y_1 + y_2, z_1 + z_2) \in S$$

$$\text{similarly } (x, y, z) \in S, c \text{ scalar} \Rightarrow (cx, cy, cz) \in S$$

(ii) $V = M_2(\mathbb{R})$ (= 2×2 real matrices), $S =$ all 2×2 matrices with determinant $\neq 0$

... it is not a subspace (the zero matrix $\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$ does not belong to S)

(iii) $V = P_2$ (= polynomials of degree ≤ 2), $S =$ all the polynomials of the form $ax^2 - bx$, $a, b \in \mathbb{R}$

... it is a subspace ($S = \text{Span}\{x, x^2\}$, and linear span of any set is always a subspace)

(iv) $V = M_n(\mathbb{R})$ (= $n \times n$ real matrices), $S =$ the set of all non-symmetric matrices ... it is not a subspace (the zero matrix $\begin{bmatrix} 0 & \dots & 0 \\ \vdots & & \vdots \\ 0 & \dots & 0 \end{bmatrix}$ is symmetric, hence not in S)

4. Determine the general solution to $(D+1)(D-1)^2(D^2+2D+2)y=0$: (*)

$(D+1)$ annihilates $y_1 = e^{-x}$

$(D-1)^2$ annihilates $y_2 = e^x, y_3 = xe^x$

(D^2+2D+2) annihilates ...?

$(D^2+2D+2)y=0 \Leftrightarrow y''+2y'+2y=0$, aux eqn $r^2+2r+2=0$
 roots $r_{1,2} = \frac{-2 \pm \sqrt{4-8}}{2} = -1 \pm i$

\Rightarrow solutions $y_4 = e^{-x} \cos x, y_5 = e^{-x} \sin x$

Altogether: The general solution to (*) is

$y = c_1 y_1 + c_2 y_2 + c_3 y_3 + c_4 y_4 + c_5 y_5 =$
 $= c_1 e^{-x} + c_2 e^x + c_3 x e^x + e^{-x} (c_4 \cos x + c_5 \sin x)$

5. Let $A = \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 1 & 2 & 3 & 2 & 1 \\ 2 & 4 & 0 & 2 & -2 \\ 0 & 0 & 0 & 1 & 2 \end{bmatrix}$. What is a basis of $\text{Col}(A)$?

$\begin{pmatrix} (-1) \times \\ (-2) \times \end{pmatrix} \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 1 & 2 & 3 & 2 & 1 \\ 2 & 4 & 0 & 2 & -2 \\ 0 & 0 & 0 & 1 & 2 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 0 & 0 & 0 & -2 & -4 \\ 0 & 0 & -6 & -6 & -12 \\ 0 & 0 & 0 & 1 & 2 \end{bmatrix} \begin{matrix} \text{divide by } (-2) \\ \text{divide by } (-6) \end{matrix} \sim \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 1 & 2 \end{bmatrix} \begin{matrix} (-1) \times \\ (-1) \times \end{matrix}$

$\sim \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 2 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$ \Rightarrow corresponding columns of A form the basis of $\text{Col}(A)$, i.e.

$\left\{ \begin{bmatrix} 1 \\ 1 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 3 \\ 3 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 4 \\ 2 \\ 1 \\ 1 \end{bmatrix} \right\}$ is a basis of $\text{Col}(A)$.

\uparrow pivot columns

6.] The general solution to $y'''' - 8y'' + 16y = 0$ is:

Aux eqn $r^4 - 8r^2 + 16 = 0$. Let $t = r^2$ $\Rightarrow t^2 - 8t + 16 = 0$

$$t_{1,2} = \frac{8 \pm \sqrt{8^2 - 4 \cdot 16}}{2} = 4 \pm 0 = 4$$

$$\Rightarrow t^2 - 8t + 16 = (t-4)^2$$

$$\Rightarrow r^4 - 8r^2 + 16 = (r^2 - 4)^2 = ((r-2) \cdot (r+2))^2 = (r-2)^2 \cdot (r+2)^2$$

\rightarrow roots $r_{1,2} = 2, r_{3,4} = -2$

\Rightarrow general sol. is of the form $y = c_1 e^{2x} + c_2 x e^{2x} + c_3 e^{-2x} + c_4 x e^{-2x}$

7.] $A = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 2 & 2 \end{bmatrix}$, what is a basis of $\text{Nul}(A)$?

$$\begin{bmatrix} 1 & 1 & 1 \\ 2 & 2 & 2 \end{bmatrix} \sim \begin{bmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \text{solutions of the form } \left\{ \begin{bmatrix} -r-s \\ r \\ s \end{bmatrix} \mid r, s \in \mathbb{R} \right\} =$$

$$= \left\{ r \cdot \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} + s \cdot \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} \mid r, s \in \mathbb{R} \right\}$$

\Rightarrow a basis of $\text{Nul}(A)$ is $\left\{ \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} \right\}$

8.] Let $y(t)$ be the solution to the ivp. $y'' + 3y' - 4y = 6e^{2t}$, $y(0) = 2$, $y'(0) = 3$.

Find $y(1)$:

yh: $y'' + 3y' - 4y = 0$, aux eqn $r^2 + 3r - 4 = 0$
 $(r+4)(r-1) = 0$

$r_{1,2} = \begin{matrix} r_1 = 1 \\ r_2 = -4 \end{matrix}$

$\Rightarrow y_h = c_1 e^t + c_2 e^{-4t}$

y_p is undetermined coeff, looking for $y_p = Ae^{2t}$ $y_p' = 2Ae^{2t}$

$$y_p'' = 4Ae^{2t}$$

→ plug in: $4Ae^{2t} + 3 \cdot (2Ae^{2t}) - 4Ae^{2t} = 6Ae^{2t}$

$$6Ae^{2t} = 6e^{2t} \Rightarrow \underline{A=1}, \text{ so } \underline{y_p = e^{2t}}$$

→ gen. sol. $y = y_h + y_p = c_1 e^t + c_2 e^{-4t} + e^{2t}$

initial conditions

$$2 = y(0) = c_1 + c_2 + 1$$

$$3 = y'(0) = c_1 - 4c_2 + 2$$

$$c_1 + c_2 = 1 \quad (A)$$

$$c_1 - 4c_2 = 1 \quad (B)$$

(A) - (B): $5c_2 = 0 \rightarrow \underline{c_2 = 0}$, so $\underline{c_1 = 1} \Rightarrow y = e^t + e^{2t}$,

so $\underline{y(1) = e + e^2}$

9. Given that $y_1(t) = t$ is a solution to $t^2 y'' - t y' + y = 0$, $t > 0$, find a second linearly independent solution $y_2(t)$:

Method 1 (more general, reduction of order):

Look for $y_2(t) = v \cdot y_1(t) = v \cdot t$, v a function. $\begin{cases} y_2' = v't + v \\ y_2'' = v''t + 2v' \end{cases}$

Plug in:

$$t^2 (v''t + 2v') - t(v't + v) + vt = 0$$

$$v''t^3 + v't^2 = 0$$

$$v''t + v' = 0 \quad \text{set } u = v'$$

→ $u't + u = 0$ sep. equation

$$u't = -u$$

$$\frac{u'}{u} = -\frac{1}{t}$$

$$\ln(u) = \int \frac{u'}{u} dt = \int -\frac{1}{t} dt = -\ln t$$

$$v' = u = e^{-\ln t} = \frac{1}{t}$$

$$v = \int \frac{1}{t} dt = \ln(t), \text{ so}$$

$$y_2(t) = v \cdot t = \underline{\underline{\ln(t) \cdot t}}$$

Method 2 (specific to Cauchy-Euler equations)

Solve the C.-E. equation $t^2 y'' - ty' + y = 0$, $t > 0$ directly:

Characteristic eqn $r(r-1) - r + 1 = 0$

$$r^2 - 2r + 1 = 0$$

$$(r-1)^2 = 0 \Rightarrow \text{roots } r_{1,2} = 1 \text{ (double root)}$$

\Rightarrow lin. indep. solutions are $y_1 = t$ and $y_2 = \ln(t) \cdot t$

10. Let $\lambda = 3$ be an eigenvalue of $A = \begin{bmatrix} 1 & 2 & 2 \\ -1 & 4 & 1 \\ 0 & 0 & 3 \end{bmatrix}$. Then the geometric multiplicity of $\lambda = 3$ is:

geom. multiplicity of $\lambda = 3$ = dimension of the ~~eig~~ eigenspace for $\lambda = 3$, i.e. of ~~space of~~ nullspace of the matrix

$$A - 3I = \begin{bmatrix} -2 & 2 & 2 \\ -1 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 & -1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

2 free variables

$\Rightarrow \dim = 2$

\Rightarrow geom. multiplicity of $\lambda = 3$ is 2

11. Find the solution to the i.v.p. $y'' + y = 4 \sin(t)$, $y(0) = 2$, $y'(0) = 0$

Aux eqn $r^2 + 1 = 0 \Rightarrow r_{1,2} = \pm i \Rightarrow y_h = c_1 \cos t + c_2 \sin t$

y_p of the form $y_p = At \cos t + Bt \sin t$ (t -multiple since $\pm i$ are roots, so $A \cos t + B \sin t$ solve the homogeneous equation.)

After plugging in one gets $-2A \sin t + 2B \cos t = 4 \sin t \Rightarrow B = 0, A = -2$

so $y_p = -2t \cos t$, $y = c_1 \cos t + c_2 \sin t - 2t \cos t$

initial conditions: $2 = y(0) = c_1$ ($y' = -c_1 \sin t + (c_2 - 2) \cos t + 2t \sin t$)

$0 = y'(0) = c_2 - 2 \Rightarrow y = 2 \cos t + 2 \sin t - 2t \cos t$