

# Solutions to

MATH 221

EXAM 3

NAME: \_\_\_\_\_

Fall 2006-Section 003

Instructor: Mohammad Rammaha

Please Show Your Work To Ensure Full Credit.

1. (42 pts) Evaluate each of the following:

a. (8 pts)  $\mathcal{L}[e^{-6t} \cos(2t)](s) = \mathcal{L}[\cos(2t)](s+6) = \frac{s+6}{(s+6)^2 + 4}$

b. (10 pts)  $\mathcal{L}[t \sin(3t)](s) = (-1)' \left( \frac{d}{ds} \right) \mathcal{L}[\sin 3t](s)$   
 $= - \left( \frac{d}{ds} \right) \frac{3}{s^2 + 9} = \frac{6s}{(s^2 + 9)^2}$

c. (12 pts)  $\mathcal{L}^{-1} \left[ \frac{s-1}{s^2 + 6s + 45} \right] = \mathcal{L}^{-1} \left[ \frac{s-1}{(s^2 + 6s + 9) + 36} \right]$   
 $= \mathcal{L}^{-1} \left[ \frac{s-1}{(s+3)^2 + 36} \right] = \mathcal{L}^{-1} \left[ \frac{s+3-4}{(s+3)^2 + 36} \right]$   
 $= \mathcal{L}^{-1} \left[ \frac{s+3}{(s+3)^2 + 36} \right] - \frac{4}{6} \mathcal{L}^{-1} \left[ \frac{6}{(s+3)^2 + 36} \right]$   
 $= e^{-3t} \cos 6t - \frac{2}{3} e^{-3t} \sin 6t.$

d. (12 pts)  $\mathcal{L}^{-1}\left[e^{-\pi s} \frac{1}{(s-3)s}\right]$ . First note:  $\frac{1}{(s-3)s} = \frac{1}{3}\left(\frac{1}{s-3} - \frac{1}{s}\right)$

So,  $\mathcal{L}^{-1}\left[e^{-\pi s} \frac{1}{(s-3)s}\right] = \mathcal{L}^{-1}\left[\frac{e^{-\pi s}}{3}\left(\frac{1}{s-3} - \frac{1}{s}\right)\right]$

$$= \frac{1}{3} \mathcal{L}^{-1}\left[e^{-\pi s} \mathcal{L}[e^{3t} - 1](s)\right]$$

$$= \frac{1}{3} U_{\pi}(t) \left[ \frac{3}{e^{3(t-\pi)}} - 1 \right].$$

2. (12 pts) Use the Laplace transform to solve the integral equation: (Put:  $Y(s) = \mathcal{L}[y(t)](s)$ )

$$y(t) + 6 \int_0^t y(\tau) \sinh 3(t-\tau) d\tau = \cosh 3t.$$

$$\Leftrightarrow \mathcal{L}[y(t)](s) + 6 \mathcal{L}\left[\int_0^t y(\tau) \sinh 3(t-\tau) d\tau\right](s) = \mathcal{L}[\cosh 3t](s).$$

$$\Leftrightarrow Y(s) + 6 Y(s) \cdot \frac{3}{s^2-9} = \frac{s}{s^2-9}$$

$$\Leftrightarrow Y(s) \left[ 1 + \frac{18}{s^2-9} \right] = \frac{s}{s^2-9}$$

$$\Leftrightarrow Y(s) \left[ \frac{s^2+9}{s^2-9} \right] = \frac{s}{s^2-9} \Leftrightarrow Y(s) = \frac{s}{s^2+9}$$

$$\Leftrightarrow y(t) = \mathcal{L}^{-1}\left[\frac{s}{s^2+9}\right] = \cos 3t.$$

3. (14 pts) Consider the system of ODE's:

$$\begin{cases} \frac{dx}{dt} = x + 3y \\ \frac{dy}{dt} = 3x + y \end{cases} \quad (0.1)$$

Find **only one** solution to the system that corresponds to the positive eigenvalue of the matrix  $A$  associated with the system above.

① E-values for  $A = \begin{pmatrix} 1 & 3 \\ 3 & 1 \end{pmatrix}$ : solve the eqn.  $\therefore \det(A - \lambda I) = 0$

$$\Leftrightarrow \begin{vmatrix} 1-\lambda & 3 \\ 3 & 1-\lambda \end{vmatrix} = (1-\lambda)^2 - 9 = 0 \Leftrightarrow 1-\lambda = \pm 3$$

$$\Leftrightarrow \lambda = 4, -2$$

are the e-values.

② "E-vector for  $\lambda = 4$ ": Find  $u = \begin{pmatrix} \alpha \\ \beta \end{pmatrix} \neq \begin{pmatrix} 0 \\ 0 \end{pmatrix}$  s.t.

$$(A - 4I)u = 0 \Leftrightarrow \begin{pmatrix} -3 & 3 \\ 3 & -3 \end{pmatrix} \begin{pmatrix} \alpha \\ \beta \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\Leftrightarrow \begin{pmatrix} -3\alpha + 3\beta \\ 3\alpha - 3\beta \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Leftrightarrow \alpha = \beta. \text{ Take } \beta = 1 \Rightarrow \alpha = 1.$$

So,  $(\lambda = 4, u = \begin{pmatrix} 1 \\ 1 \end{pmatrix})$  is an e-pair which gives one solution  
 $Y_1(t) = e^{4t} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ .

4. (12 pts) Find  $Y(s) = \mathcal{L}[y(t)](s)$  where  $y(t)$  is the solution of the IVP:

$$y'' + 2y' + y = e^t U_3(t); \quad y(0) = -2, \quad y'(0) = 3.$$

You Need Not Find  $y(t)$ .

$$\mathcal{L}[y'' + 2y' + y](s) = \mathcal{L}[e^t U_3(t)](s) \quad \Leftrightarrow$$

$$s^2 Y(s) + 2s - 3 + 2\{s Y(s) + 3\} + Y(s) = e^{-3s} \mathcal{L}[e^{t+3}](s)$$

$$= e^3 e^{-3s} \frac{1}{s-1}.$$

$$\Leftrightarrow Y(s) [s^2 + 2s + 1] = -1 - 2s + e^3 e^{-3s} \frac{1}{s-1}.$$

$$\Leftrightarrow Y(s) = \frac{-1}{(s+1)^2} - \frac{2s}{(s+1)^2} + e^3 e^{-3s} \frac{1}{(s-1)(s+1)^2}.$$

5. (20 pts) Consider the system

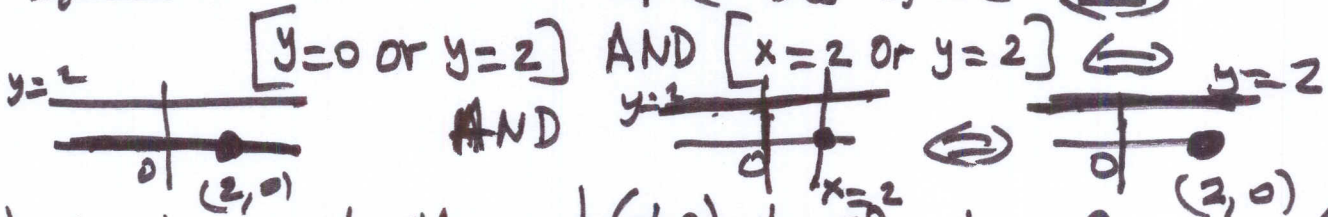
so equil. solutions are  

$$\begin{pmatrix} x(t) \\ y(t) \end{pmatrix} = \begin{pmatrix} \alpha \\ 2 \end{pmatrix}; \begin{pmatrix} x(t) \\ y(t) \end{pmatrix} = \begin{pmatrix} 2 \\ 0 \end{pmatrix}; \alpha \in \mathbb{R}.$$

$$\begin{cases} \frac{dx}{dt} = -y(y-2) \\ \frac{dy}{dt} = (x-2)(y-2) \end{cases} \quad (0.2)$$

(a) (6 pts) Find all equilibrium solutions of the system (0.2) above.

Equil. pts:  $-y(y-2) = 0$  &  $(x-2)(y-2) = 0$   $\Leftrightarrow$



Hence, the equil. pts are  $\{(\alpha, 2) : \alpha \in \mathbb{R}\} \cup \{(2, 0)\}$

(b) (2 pts) What is the solution  $(x(t), y(t))$  that starts at  $(x(0), y(0)) = (4, 2)$ ?

Since  $(4, 2)$  is an equil. pt. then  $(x(t), y(t)) = (4, 2)$  for all  $t$ .

(b) (12 pts) Determine and describe all the trajectories of the system (0.2). Sketch the graph of only TWO trajectories (with orientation): one satisfies  $(x(0), y(0)) = (2, 3)$ , the second satisfies  $(x(0), y(0)) = (2, -3)$ ; and briefly describe the behavior of each corresponding solution  $(x(t), y(t))$  as  $t$  gets large.

The phase eqn. is  $\frac{dy}{dx} = \frac{(x-2)(y-2)}{-y(y-2)} = \frac{x-2}{-y}$  (separable eqn.)

$\Leftrightarrow \int -y dy = \int (x-2) dx \Leftrightarrow -\frac{1}{2}y^2 = \frac{1}{2}(x-2)^2 + \frac{1}{2}C$

$\Leftrightarrow (x-2)^2 + y^2 = C$  (the integral curves are circles centered at  $(2, 0)$ ).

From picture, both trajectories approach the pt B as  $t \rightarrow +\infty$ . To find B: Note the drawn circle is

$(x-2)^2 + y^2 = 9$

so, if  $y=2 \Rightarrow (x-2)^2 + 4 = 9 \Rightarrow x-2 = \pm\sqrt{5}$

$\Rightarrow x = 2 \pm \sqrt{5}$ , i.e.  $x = 2 - \sqrt{5}$  and  $B = (2 - \sqrt{5}, 2)$ .

