

# MAT 22B-001: Differential Equations

## Final Exam Solutions

Note: There is a table of the Laplace transform in the last page.

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**Problem 1** (5 pts) Solve the following initial value problem (' represents  $\frac{d}{dt}$  throughout this exam).

$$y' + ty = 2t, \quad y(0) = 1.$$

Ans: Using the integration factor  $\mu(t)$ , we have

$$y'\mu + ty\mu = (y\mu)' = y'\mu + y\mu' = 2t\mu. \quad (1)$$

So, we must have

$$\mu' = t\mu.$$

That is,

$$\int \frac{\mu'}{\mu} dt = \int t dt.$$

From this we have  $\ln |\mu(t)| = t^2/2 + c$ , so let's take  $\mu(t) = e^{t^2/2}$ . Now, (1) becomes:

$$(e^{t^2/2} y)' = 2te^{t^2/2}$$

Integrating this, we get

$$e^{t^2/2} y = 2e^{t^2/2} + C.$$

Using the initial condition, we get  $C = -1$ . So, finally we have

$$y(t) = 2 - e^{-t^2/2}.$$

**Problem 2** (15 pts) Consider two functions  $t$  and  $t^2$ .

- (a) (8 pts) Show that they are linearly independent on  $-1 < t < 1$ .

Ans: Consider the Wronskian of  $t$  and  $t^2$  over  $(-1, 1)$ .

$$W(t, t^2) = \begin{vmatrix} t & t^2 \\ 1 & 2t \end{vmatrix} = 2t^2 - t^2 = t^2.$$

Thus  $W(t, t^2) \neq 0$  on  $(-1, 1)$  except  $t = 0$ . So, these are linearly independent on  $(-1, 1)$ .

- (b) (7 pts) Can they be a fundamental set of solutions of some differential equations  $y'' + p(t)y' + q(t)y = 0$  on  $-1 < t < 1$ ? Answer yes or no and state your reasoning clearly. [Hint: Check the Wronskian in this interval.]

Ans: They cannot be the solution of this differential equation. The reason is the following. Let  $y_1, y_2$  be a fundamental set of solutions of the differential equation of the form  $y'' + p(t)y' + q(t)y = 0$ , where  $p, q \in C(-1, 1)$ . Then, from Abel's theorem,

$$W(y_1, y_2) \neq 0, \forall t \in (-1, 1) \iff y_1, y_2 \text{ are the fundamental set of solutions.}$$

However, from (a),  $W(t, t^2) = 0$  at  $t = 0$ . Therefore,  $t$  and  $t^2$  cannot be the fundamental set of solutions.

**Problem 3** (15 pts) Find the general solution to the following nonhomogeneous differential equation by the method of *variation of parameters*.

$$y'' + y' - 6y = t.$$

Ans: Let us first solve the homogeneous equation:  $y'' + y' - 6y = 0$ . The characteristic equation is  $r^2 + r - 6 = (r - 2)(r + 3) = 0$ . Hence we have  $y_1 = e^{2t}$ , and  $y_2 = e^{-3t}$ . Now, consider the nonhomogeneous equation, and let the particular solution be of the following form:  $Y(t) = u_1(t)y_1(t) + u_2(t)y_2(t)$ . Then,  $Y' = u_1'y_1 + u_1y_1' + u_2'y_2 + u_2y_2'$ . We choose  $u_1, u_2$  so that  $u_1'y_1 + u_2'y_2 = 0$ . Thus,  $Y' = u_1y_1' + u_2y_2'$ , and  $Y'' = u_1'y_1' + u_1y_1'' + u_2'y_2' + u_2y_2''$ . Inserting these to the nonhomogeneous equation, we get:

$$\begin{aligned} Y'' + Y' - 6Y &= u_1'y_1' + u_1y_1'' + u_2'y_2' + u_2y_2'' + u_1y_1' + u_2y_2' + 6(u_1y_1 + u_2y_2) \\ &= u_1'y_1' + u_2'y_2' + u_1(y_1'' + y_1' - 6y_1) + u_2(y_2'' + y_2' - 6y_2) \\ &= u_1'y_1' + u_2'y_2' \\ &= 2e^{2t}u_1' - 3e^{-3t}u_2' \\ &= t \quad \text{the nonhomogeneous part.} \end{aligned}$$

Therefore,  $u_1$  and  $u_2$  must satisfy the following 1st order differential equations:

$$e^{2t}u_1' + e^{-3t}u_2' = 0,$$

$$2e^{2t}u_1' - 3e^{-3t}u_2' = t,$$

Representing these in a matrix-vector notation, we have:

$$\begin{pmatrix} e^{2t} & e^{-3t} \\ 2e^{2t} & -3e^{-3t} \end{pmatrix} \begin{pmatrix} u_1' \\ u_2' \end{pmatrix} = \begin{pmatrix} 0 \\ t \end{pmatrix}.$$

That is:

$$\begin{pmatrix} u_1' \\ u_2' \end{pmatrix} = \begin{pmatrix} e^{2t} & e^{-3t} \\ 2e^{2t} & -3e^{-3t} \end{pmatrix}^{-1} \begin{pmatrix} 0 \\ t \end{pmatrix} = -\frac{e^t}{5} \begin{pmatrix} -3e^{-3t} & -e^{-3t} \\ -2e^{2t} & e^{2t} \end{pmatrix} \begin{pmatrix} 0 \\ t \end{pmatrix} = \frac{1}{5} \begin{pmatrix} te^{-2t} \\ -te^{3t} \end{pmatrix}.$$

Therefore, by integration by parts, we get:

$$u_1(t) = -\frac{1}{20}(2t + 1)e^{-2t}, \quad u_2(t) = -\frac{1}{45}(3t - 1)e^{3t}.$$

Hence,

$$Y(t) = u_1(t)y_1(t) + u_2(t)y_2(t) = -\frac{1}{20}(2t + 1) - \frac{1}{45}(3t - 1) = -\frac{1}{36}(6t + 1).$$

Finally the general solution is:

$$y(t) = c_1y_1(t) + c_2y_2(t) + Y(t) = c_1e^{2t} + c_2e^{-3t} - \frac{1}{36}(6t + 1).$$

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**Problem 4** (15 pts) Solve the following initial value problem using the *Laplace transform*.

$$y'' - 3y' + 2y = e^{3t}, \quad y(0) = y'(0) = \frac{1}{2}.$$

Ans: Let  $Y(s) = \mathcal{L}[y](s)$ . Taking the Laplace transform of both sides yields:

$$s^2Y(s) - sy(0) - y'(0) - 3(sY(s) - y(0)) + 2Y(s) = \frac{1}{s-3}.$$

Putting the initial conditions, we have:

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

Since  $(s^2 - 3s + 2) = (s-1)(s-2)$ , we have

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

Let's represent the right-hand side by the partial fractions:

$$\frac{A}{s-1} + \frac{B}{s-2} + \frac{C}{s-3}.$$

Multiplying both sides by  $(s-1)(s-2)(s-3)$  and rearranging terms, we have

$$(A+B+C)s^2 - (5A+4B+3C)s + 6A+3B+2C = \frac{1}{2}s^2 - \frac{5}{2}s + 4.$$

Comparing the coefficients of both sides, we have

$$A = 1, \quad B = -1, \quad C = \frac{1}{2}.$$

In other words, we have:

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

Taking the inverse Laplace transform simply yields:

$$y(t) = e^t - e^{2t} + \frac{1}{2}e^{3t}.$$

**Problem 5** (15 pts) Solve the following system of differential equations.

$$\begin{pmatrix} x_1' \\ x_2' \end{pmatrix} = \begin{pmatrix} -1 & 3 \\ 2 & -2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}.$$

Ans: The characteristic polynomial of this matrix is:

$$\det(rI - A) = \begin{vmatrix} r+1 & -3 \\ -2 & r+2 \end{vmatrix} = (r+1)(r+2) - 6 = r^2 + 3r - 4 = (r-1)(r+4) = 0.$$

Thus,  $r = 1, -4$ . Now let's compute the corresponding eigenvectors.

For  $r = 1$ , we need to compute  $\xi^{(1)}$  by

$$\begin{pmatrix} 2 & -3 \\ -2 & 3 \end{pmatrix} \begin{pmatrix} \xi_1^{(1)} \\ \xi_2^{(1)} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}.$$

From this, we have  $2\xi_1^{(1)} - 3\xi_2^{(1)} = 0$ . Taking  $\xi_1^{(1)} = 3$ , we get  $\xi^{(1)} = \begin{pmatrix} 3 \\ 2 \end{pmatrix}$ .

Similarly for  $r = -4$ , we have:

$$\begin{pmatrix} -3 & -3 \\ -2 & -2 \end{pmatrix} \begin{pmatrix} \xi_1^{(2)} \\ \xi_2^{(2)} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}.$$

From this, we have  $\xi_1^{(2)} + \xi_2^{(2)} = 0$ . Taking  $\xi_1^{(2)} = 1$ , we get  $\xi^{(2)} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$ .

Therefore, we have the following general solution:

$$\begin{aligned} \mathbf{x}(t) &= c_1 \xi^{(1)} e^t + c_2 \xi^{(2)} e^{-4t} \\ &= c_1 \begin{pmatrix} 3 \\ 2 \end{pmatrix} e^t + c_2 \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{-4t} \\ &= \begin{pmatrix} 3c_1 e^t + c_2 e^{-4t} \\ 2c_1 e^t - c_2 e^{-4t} \end{pmatrix}. \end{aligned}$$

**Problem 6** (30 pts) Consider a system of differential equations:

$$\mathbf{x}' = A\mathbf{x}, \quad A = \begin{pmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix},$$

where  $\lambda$  is a real number and  $\lambda \neq 0$ .

(a) (10 pts) Use an inductive argument to show that

$$A^k = \begin{pmatrix} \lambda^k & k\lambda^{k-1} & \frac{k(k-1)}{2}\lambda^{k-2} \\ 0 & \lambda^k & k\lambda^{k-1} \\ 0 & 0 & \lambda^k \end{pmatrix}.$$

[Hint: Induction means that you need to do the following: 1) Prove the statement is true for  $k = 0$  and  $k = 1$ ; 2) Assume the statement is true for  $k$  and prove the statement holds for  $k + 1$ .]

Ans: Let's proceed the induction. For  $k = 0$ , we have

$$A^0 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = I.$$

So, this is fine.

For  $k = 1$ , we have

$$A^1 = \begin{pmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix} = A.$$

So, this is fine too.

Now, suppose this relationship is correct for  $k$ . Then, consider the case  $k + 1$ .

$$\begin{aligned} A^{k+1} &= A A^k \\ &= \begin{pmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix} \begin{pmatrix} \lambda^k & k\lambda^{k-1} & \frac{k(k-1)}{2}\lambda^{k-2} \\ 0 & \lambda^k & k\lambda^{k-1} \\ 0 & 0 & \lambda^k \end{pmatrix} \\ &= \begin{pmatrix} \lambda^{k+1} & (k+1)\lambda^k & \frac{k(k-1)}{2}\lambda^{k-1} + k\lambda^{k-1} \\ 0 & \lambda^{k+1} & (k+1)\lambda^k \\ 0 & 0 & \lambda^{k+1} \end{pmatrix} \\ &= \begin{pmatrix} \lambda^{k+1} & (k+1)\lambda^k & \frac{k(k+1)}{2}\lambda^{k-1} \\ 0 & \lambda^{k+1} & (k+1)\lambda^k \\ 0 & 0 & \lambda^{k+1} \end{pmatrix} \end{aligned}$$

Therefore, this formula is correct for all  $k \in \mathbb{N}$ .

(b) (8 pts) Compute  $e^{tA}$ .

[Hint:

$$\sum_{k=0}^{\infty} \frac{t^k}{k!} k \lambda^{k-1} = t \sum_{k=1}^{\infty} \frac{(\lambda t)^{k-1}}{(k-1)!},$$

and

$$\sum_{k=0}^{\infty} \frac{t^k}{k!} \frac{k(k-1)}{2} \lambda^{k-2} = \frac{t^2}{2} \sum_{k=2}^{\infty} \frac{(\lambda t)^{k-2}}{(k-2)!}.$$

]

Ans: Recall the definition of a matrix exponential:

$$e^{tA} = \sum_{k=0}^{\infty} \frac{(tA)^k}{k!}.$$

Using (a) and the hints, we have

$$\begin{aligned} \sum_{k=0}^{\infty} \frac{t^k}{k!} &= \begin{pmatrix} \lambda^k & k\lambda^{k-1} & \frac{k(k-1)}{2}\lambda^{k-2} \\ 0 & \lambda^k & \frac{k}{k}\lambda^{k-1} \\ 0 & 0 & \lambda^k \end{pmatrix} \\ &= \begin{pmatrix} \sum_{k=0}^{\infty} \frac{(\lambda t)^k}{k!} & \sum_{k=1}^{\infty} t \frac{(\lambda t)^{k-1}}{(k-1)!} & \sum_{k=2}^{\infty} \frac{t^2}{2} \frac{(\lambda t)^{k-2}}{(k-2)!} \\ 0 & \sum_{k=0}^{\infty} \frac{(\lambda t)^k}{k!} & \sum_{k=1}^{\infty} t \frac{(\lambda t)^{k-1}}{(k-1)!} \\ 0 & 0 & \sum_{k=0}^{\infty} \frac{(\lambda t)^k}{k!} \end{pmatrix} \\ &= \begin{pmatrix} e^{\lambda t} & te^{\lambda t} & \frac{t^2}{2}e^{\lambda t} \\ 0 & e^{\lambda t} & te^{\lambda t} \\ 0 & 0 & e^{\lambda t} \end{pmatrix} \end{aligned}$$

(c) (6 pts) Find the fundamental matrix  $\Phi(t)$  satisfying  $\Phi(1) = I$ . Note that  $\Phi(1) = I$ ; This is different from  $\Phi(0) = I$ .

Ans: For this initial condition, it is clear that

$$\Phi(t) = e^{(t-1)A}$$

Using (b), we clearly have:

$$\Phi(t) = e^{(t-1)A} = \begin{pmatrix} e^{\lambda(t-1)} & (t-1)e^{\lambda(t-1)} & \frac{(t-1)^2}{2}e^{\lambda(t-1)} \\ 0 & e^{\lambda(t-1)} & (t-1)e^{\lambda(t-1)} \\ 0 & 0 & e^{\lambda(t-1)} \end{pmatrix}.$$

It is easy to verify that  $\Phi(1) = I$ .

(d) (6 pts) Suppose that the initial condition:

$$\mathbf{x}(1) = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

is given. Then, solve this IVP.

Ans: Using the fundamental matrix  $\Phi(t)$ , we have the following solution:  $\mathbf{x}(t) = \Phi(t)\mathbf{x}(1)$ .  
Therefore,

$$\begin{aligned} \mathbf{x}(t) &= \begin{pmatrix} e^{\lambda(t-1)} & (t-1)e^{\lambda(t-1)} & \frac{(t-1)^2}{2}e^{\lambda(t-1)} \\ 0 & e^{\lambda(t-1)} & (t-1)e^{\lambda(t-1)} \\ 0 & 0 & e^{\lambda(t-1)} \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \\ &= \begin{pmatrix} \left(1 + (t-1) + \frac{(t-1)^2}{2}\right) e^{\lambda(t-1)} \\ (1 + (t-1)) e^{\lambda(t-1)} \\ e^{\lambda(t-1)} \end{pmatrix} \\ &= \begin{pmatrix} \frac{t^2+1}{2} e^{\lambda(t-1)} \\ t e^{\lambda(t-1)} \\ e^{\lambda(t-1)} \end{pmatrix}. \end{aligned}$$

**Problem 7** (20 pts) Solve the following system of differential equations.

$$\begin{pmatrix} x_1' \\ x_2' \end{pmatrix} = \begin{pmatrix} -8 & 4 \\ -9 & 4 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}.$$

Ans: The characteristic polynomial of this matrix is:

$$\begin{vmatrix} r+8 & -4 \\ 9 & r-4 \end{vmatrix} = r^2 + 4r + 4 = (r+2)^2 = 0.$$

So, we have repeated eigenvalues  $r = -2$ . Let's compute the eigenvector  $\boldsymbol{\xi}^{(1)}$ .

$$\begin{pmatrix} 6 & 4 \\ 9 & -6 \end{pmatrix} \begin{pmatrix} \xi_1^{(1)} \\ \xi_2^{(1)} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}.$$

From this, we have  $6\xi_1^{(1)} - 4\xi_2^{(1)} = 0$ . Taking  $\xi_1^{(1)} = 2$ , we get  $\boldsymbol{\xi}^{(1)} = \begin{pmatrix} 2 \\ 3 \end{pmatrix}$ . Thus,

$$\mathbf{x}^{(1)} = \boldsymbol{\xi}^{(1)} e^{-2t} = \begin{pmatrix} 2 \\ 3 \end{pmatrix} e^{-2t}.$$

To compute  $\mathbf{x}^{(2)}$ , let us assume that  $\mathbf{x}^{(2)} = t\boldsymbol{\xi}^{(1)}e^{-2t} + \boldsymbol{\xi}^{(2)}e^{-2t}$ . The vector  $\boldsymbol{\xi}^{(2)}$  must satisfy the following equation:  $(A - rI)\boldsymbol{\xi}^{(2)} = \boldsymbol{\xi}^{(1)}$ , i.e.,

$$\begin{pmatrix} -6 & 4 \\ -9 & 6 \end{pmatrix} \begin{pmatrix} \xi_1^{(2)} \\ \xi_2^{(2)} \end{pmatrix} = \boldsymbol{\xi}^{(1)} = \begin{pmatrix} 2 \\ 3 \end{pmatrix}.$$

From this, we have  $-6\xi_1^{(2)} + 4\xi_2^{(2)} = 2$ . Taking  $\xi_1^{(2)} = -1$ , we get  $\boldsymbol{\xi}^{(2)} = \begin{pmatrix} -1 \\ -1 \end{pmatrix}$ . Here,  $\xi_1^{(2)}$  can take other values. For example, the other choices lead to  $\boldsymbol{\xi}^{(2)} = \begin{pmatrix} 0 \\ 1/2 \end{pmatrix}$  or  $\boldsymbol{\xi}^{(2)} = \begin{pmatrix} -3 \\ -4 \end{pmatrix}$ .

Thus, the general solution is:

$$\begin{aligned} y(t) &= c_1 \mathbf{x}^{(1)}(t) + c_2 \mathbf{x}^{(2)} \\ &= c_1 \begin{pmatrix} 2 \\ 3 \end{pmatrix} e^{-2t} + c_2 \left[ \begin{pmatrix} 2 \\ 3 \end{pmatrix} t + \begin{pmatrix} -1 \\ -1 \end{pmatrix} \right] e^{-2t} \\ &= \begin{pmatrix} 2c_1 + (2c_2t - c_2) \\ 3c_1 + (3c_2t - c_2) \end{pmatrix} e^{-2t} \\ &= \begin{pmatrix} 2c_1 - c_2 + 2c_2t \\ 3c_1 - c_2 + 3c_2t \end{pmatrix} e^{-2t}. \end{aligned}$$

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**Bonus Problem** (20 pts) Show that all solutions of  $ay'' + by' + cy = 0$  approach zero as  $t \rightarrow \infty$  if  $a, b, c$  are all positive real constants.

[Hint: Think the graph of  $ar^2 + br + c$  (a parabola) when  $a, b, c$  are positive. There are three cases you need to check.]

Ans: The characteristic equation is clearly  $ar^2 + br + c = 0$ . Let  $f(r) = ar^2 + br + c$  and consider the roots of  $f(r) = 0$ .

**Case I:**  $D = b^2 - 4ac > 0$ , i.e., two distinct real roots. In this case, because  $c > 0, b > 0, a > 0$ , both roots are negative. (Consider the graph of  $f(r)$  which is a convex parabola.) Let these two roots be  $r = \alpha$  and  $r = \beta$  with  $\alpha < 0$  and  $\beta < 0$ . Then, the general solution is:

$$y(t) = c_1 e^{\alpha t} + c_2 e^{\beta t}.$$

No matter what values  $c_1$  and  $c_2$  take, both  $e^{\alpha t}$  and  $e^{\beta t}$  tend to 0 as  $t \rightarrow \infty$  because  $\alpha < 0$  and  $\beta < 0$ . Thus,  $y(t) \rightarrow 0$  as  $t \rightarrow \infty$ .

**Case II:**  $D = b^2 - 4ac = 0$ . In this case, we have repeated roots  $r = -b/2a$ , which is negative since  $a > 0$  and  $b > 0$ . The graph of  $f(r)$  in this case is a parabola whose apex is touching on  $r$ -axis at  $r = -b/2a$ . The general solution in this case is:

$$y(t) = c_1 e^{-bt/2a} + c_2 t e^{-bt/2a}.$$

But both  $e^{-bt/2a}$  and  $t e^{-bt/2a}$  tend to 0 as  $t \rightarrow \infty$  since  $-b/2a < 0$  and  $e^{bt/2a}$  grows much faster than  $t$ . Thus,  $y(t) \rightarrow 0$  as  $t \rightarrow \infty$ .

**Case III:**  $D = b^2 - 4ac < 0$ . In this case, we have two complex roots,

$$r = \frac{-b \pm i\sqrt{4ac - b^2}}{2a}$$

So, we have the general solution:

$$y(t) = c_1 e^{-bt/2a} \cos\left(\frac{\sqrt{4ac - b^2}}{2a} t\right) + c_2 e^{-bt/2a} \sin\left(\frac{\sqrt{4ac - b^2}}{2a} t\right).$$

Again, because of the factor  $e^{-bt/2a}$ ,  $y(t) \rightarrow 0$  as  $t \rightarrow \infty$ . (The solution oscillates but dies out eventually.)

Therefore, in all cases, we established  $y(t) \rightarrow 0$  as  $t \rightarrow \infty$ .

## Table of Elementary Laplace Transforms

$f(t) = \mathcal{L}^{-1}(F(s))$	$F(s) = \mathcal{L}(f(t))$
1	$\frac{1}{s}, \quad s > 0$
$t^n, n \in \mathbb{N}$	$\frac{n!}{s^{n+1}}, \quad s > 0$
$e^{at}$	$\frac{1}{s-a}, \quad s > a$
$\cos at$	$\frac{s}{s^2+a^2}, \quad s > 0$
$\sin at$	$\frac{a}{s^2+a^2}, \quad s > 0$