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Name \_\_\_\_\_

Number: \_\_\_\_\_

Section: 8-9

Q1) (12 points) Fill in the blank

1. The eigenvalues of  $A = \begin{bmatrix} -1 & 2 \\ -1 & 2 \end{bmatrix}$  are  $\lambda_1 = 0, \lambda_2 = 1$

$$\begin{vmatrix} -1-\lambda & 2 \\ -1 & 2-\lambda \end{vmatrix} = (-1-\lambda)(2-\lambda) + 2 = -\lambda^2 + \lambda - 2 + 2 = -\lambda^2 + \lambda = 0$$

$$\Rightarrow \lambda^2 - \lambda = 0 \quad \lambda(\lambda-1) = 0 \quad \lambda_1 = 0, \lambda_2 = 1$$

$v_1 - v_2 = I$

2. If  $r(r-1) = 0$  is the indicial equation of an ODE and the solution corresponds to  $r = 1$  is  $y_1 = \sum_{n=0}^{\infty} a_n x^{n+1}$ , then the form of the second

solution corresponds to  $r = 0$  is  $y_2 = \sum_{n=0}^{\infty} a_n \ln x \cdot x^n$

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$\det A^{-1} = \frac{1}{\det A} = \frac{1}{12}$

3. Consider  $A = \begin{bmatrix} 2 & 2 & 0 \\ a & 1 & 1 \\ b & 0 & 1 \end{bmatrix}$ , with  $\det A = 12$  and  $A^{-1} = \begin{bmatrix} \frac{1}{12} & x & \frac{1}{6} \\ \frac{5}{12} & 1 & -\frac{1}{6} \\ -\frac{1}{4} & \frac{1}{2} & \frac{1}{2} \end{bmatrix}$

Then  $x = \frac{4}{24} = \frac{1}{6}$

$\det A^{-1} = \frac{1}{12} = \frac{1}{12} \left( \frac{1}{12} + \frac{1}{12} \right) - x \left( \frac{5}{24} - \frac{1}{24} \right) + \frac{1}{6} \left( \frac{5}{24} + \frac{1}{24} \right)$

$\frac{1}{12} = \frac{1}{12} \left( \frac{2}{12} \right) - x \left( \frac{4}{24} \right) + \frac{1}{6} \left( \frac{6}{24} \right) = \frac{1}{12} = \frac{1}{12} - \frac{4}{24}x + \frac{1}{24} = \frac{1}{12} - \frac{4}{24}x + \frac{1}{24}$

4. If the eigenvalues of  $A = \begin{bmatrix} 2 & 1 \\ 4 & 2 \end{bmatrix}$  are  $\lambda_1 = 0$  and  $\lambda_2 = 4$ , then the

corresponding eigenvector of  $\lambda_1 = 0$  is  $\begin{bmatrix} 1 \\ -2 \end{bmatrix}$

$\begin{vmatrix} 2-\lambda & 1 \\ 4 & 2-\lambda \end{vmatrix} = 0 \Rightarrow \begin{bmatrix} 2 & 1 \\ 4 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow 2x_1 + x_2 = 0$

$x_2 = -2x_1$   
 $v_1 = \begin{bmatrix} 1 \\ -2 \end{bmatrix}$

5. If the system  $\begin{bmatrix} 2 & 1 & : & 3 \\ 4 & a & : & b \end{bmatrix}$  has infinitely many solutions, then

$a = 2$ , and  $b = 6$

$\begin{bmatrix} 2 & 1 & | & 3 \\ 4 & a & | & b \end{bmatrix} \xrightarrow{2R-R_1} \begin{bmatrix} 2 & 1 & | & 3 \\ 0 & 2-a & | & b-6 \end{bmatrix}$

6. Let  $A$  be a  $3 \times 3$  matrix such that  $A^2 = A$ . Let  $B = 3A^{-1}A^T A$ . Then

$\det B = 3 \det A$

$\det A = \det A^2 \Rightarrow \det A = (\det A)^2 \Rightarrow \det A = \frac{1}{\det A}$   
 $\det A^T = \det A$

$\det B = 3 (\det A) (\det A) (\det A) = 3 \det A$

$\det B = 3 \left( \frac{1}{\det A} \right) (\det A)^2 \cdot \det A = 3 \det A$



⊗

Q2) (6 points) Let  $A$  be  $2 \times 2$  matrix. Consider the system:

$y' = Ay + \begin{bmatrix} 1 \\ -2 \end{bmatrix} e^t$ . If  $y_h = c_1 \begin{bmatrix} 1 \\ -1 \end{bmatrix} e^t + c_2 \begin{bmatrix} 3 \\ -2 \end{bmatrix} e^{2t}$ , use the variation of parameters method to find the particular solution  $y_p$ .  $G(t) = \begin{bmatrix} e^t \\ -2e^t \end{bmatrix}$

$$\vec{y}_p = y \cdot \vec{u}, \quad \vec{u} = \int_0^t y^{-1} \cdot G(t) \cdot ds$$

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

$$\vec{u} = \int_0^t \begin{bmatrix} -2e^{-s} & 3e^{-s} \\ -e^{-2s} & -2e^{-2s} \end{bmatrix} \cdot \begin{bmatrix} e^s \\ -2e^s \end{bmatrix} \cdot ds = \int_0^t \begin{bmatrix} -2 - 6 \\ -e^{-s} + 4 \end{bmatrix} \cdot ds = \int_0^t \begin{bmatrix} -8 \\ -e^{-s} + 4 \end{bmatrix} \cdot ds$$

$$= \begin{pmatrix} -8s \\ -e^{-s} + 4s \end{pmatrix} \Big|_0^t = \begin{pmatrix} -8t \\ -e^{-t} + 4t - 1 \end{pmatrix}$$

$$\vec{y}_p = \begin{bmatrix} e^t & 3e^{2t} \\ -e^t & -2e^{2t} \end{bmatrix} \cdot \begin{bmatrix} -8t \\ -e^{-t} + 4t - 1 \end{bmatrix}$$

$$\vec{y}_p = \begin{bmatrix} -8te^t + 3e^{2t}(-e^{-t} + 4t - 1) \\ 8te^{2t} - 2e^{2t}(-e^{-t} + 4t - 1) \end{bmatrix}$$

Q3) (5 points) Consider the ODE  $x(x^2 - 4)^2 y'' + 3(x - 2)y' + 5y = 0$ . Find the singular points and determine their types.

$x(x^2 - 4)^2 = 0$   
 $x = 0, x = 2, x = -2$

1)  $\lim_{x \rightarrow 0} \frac{3(x-2)}{x(x^2-4)^2} \cdot x = \lim_{x \rightarrow 0} \frac{5}{x(x^2-4)^2} \cdot x^2 = \frac{-6}{16} < \infty$   
 $= 0 < \infty$   
 $\Rightarrow x=0$  regular sing. pt.

2)  $\lim_{x \rightarrow 2} \frac{3(x-2)}{x(x^2-4)^2} (x-2) = \lim_{x \rightarrow 2} \frac{3(x-2)^2}{x(x^2-4)(x+2)}$   
 $= \lim_{x \rightarrow 2} \frac{3(x-2)^2}{x(x-2)^2(x+2)^2}$   
 $= \frac{3}{32}$   
 $= \frac{1}{8} < \infty$   
 $\Rightarrow x=2$  regular sing. pt.

3)  $\lim_{x \rightarrow -2} \frac{3(x-2)}{x(x^2-4)^2} (x+2) = \lim_{x \rightarrow -2} \frac{3(x-2)(x+2)}{x(x-2)^2(x+2)^2}$   
 $= \frac{3}{-2(-4)(0)}$   
 $= \infty$   
 $\Rightarrow x=-2$  is irregular sing. pt.

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Q4) (3 points) Let  $A$  be  $2 \times 2$  matrix. Given that  $y_h = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^t + c_2 \begin{bmatrix} 0 \\ 1 \end{bmatrix} e^{-t}$  be the homogenous solution of the system  $y' = Ay + \begin{bmatrix} t - e^t \\ 2t \end{bmatrix}$ , if the undetermined coefficients method is to be used, find the form of the particular solution of the given system.

$$y' = Ay + \begin{bmatrix} 1 \\ 2 \end{bmatrix} t + \begin{bmatrix} -1 \\ 0 \end{bmatrix} e^t$$

$$y_p = \vec{u} t + \vec{v} e^t t + \vec{x} e^t$$

$$y_p = \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} t + \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} e^t t + \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} e^t$$

$\frac{2 \cdot 5}{3}$

Q5) (6 points) Find a power series solution for the ODE:  $y'' + (x^2 + 1)y = 0$ , about  $x_0 = 0$

$$y = \sum_{n=0}^{\infty} a_n x^n, \quad y' = \sum_{n=1}^{\infty} n a_n x^{n-1}, \quad y'' = \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2}$$

$$\Rightarrow \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} + (x^2 + 1) \sum_{n=0}^{\infty} a_n x^n$$

$$\Rightarrow \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} + \sum_{n=0}^{\infty} a_n x^{n+2} + \sum_{n=0}^{\infty} a_n x^n$$

$$\Rightarrow \sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} x^n + \sum_{n=2}^{\infty} a_{n-2} x^n + \sum_{n=0}^{\infty} a_n x^n$$

$$\Rightarrow 2a_2 + 6a_3 x + \sum_{n=2}^{\infty} (n+2)(n+1) a_{n+2} x^n + \sum_{n=2}^{\infty} a_{n-2} x^n + a_0 + a_1 x + \sum_{n=2}^{\infty} a_n x^n$$

$$\Rightarrow 2a_2 + 6a_3 x + a_0 + a_1 x + \sum_{n=2}^{\infty} x^n ((n+2)(n+1) a_{n+2} + a_{n-2} + a_n)$$

$$a_2 = 0 \quad a_3 = 0 \quad \left| \begin{array}{l} (6a_3 + a_1)x = 0 \\ 6a_3 = -a_1 \\ a_3 = -\frac{a_1}{6} \end{array} \right. \quad \left| \begin{array}{l} (n+2)(n+1) a_{n+2} + a_{n-2} + a_n = 0 \\ a_{n+2} = \frac{-a_n - a_{n-2}}{(n+2)(n+1)} \end{array} \right.$$

$$\Rightarrow n=2: a_4 = \frac{-a_2 - a_0}{12} = 0$$

$$n=3: a_5 = \frac{-a_3 - a_1}{20} = \frac{a_1}{20} - \frac{a_1}{20}$$

$$y = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + \dots$$

$$= a_1 x - \frac{a_1}{6} + \frac{a_2 - a_0}{12} + \frac{a_1 - a_1}{20} + \dots$$