

Math 256. Midterm 2.

No formula sheet, books or calculators! Include this exam sheet with your answer booklet!

Name:

Part I

Circle what you think is the correct answer. +3 for a correct answer, -1 for a wrong answer, 0 for no answer.

1. The system

$$\mathbf{y}' = \begin{pmatrix} -2 & 2 \\ 2 & -2 \end{pmatrix} \mathbf{y}$$

has the general solution,

- (a) $\mathbf{u}_1 e^t + \mathbf{u}_2 e^{-t}$ (b) $\mathbf{u}_1 + \mathbf{u}_2 e^{2t}$ (c) $\mathbf{u}_1 t + \mathbf{u}_2 e^{4t}$
(d) $\mathbf{u}_1 + \mathbf{u}_2 e^{-4t}$ (e) *None of the above,*

for two constant vectors \mathbf{u}_1 and \mathbf{u}_2 .

2. If λ_1 and λ_2 are the eigenvalues of the constant matrix A , the particular solution to

$$\mathbf{y}'' = A\mathbf{y} + \mathbf{f}_0 e^{pt},$$

where p is a constant and \mathbf{f}_0 a constant vector, is given by

- (a) $(p^2 I - A)^{-1} \mathbf{f}_0 e^{pt}$ for any p (b) $(pI - A)^{-1} \mathbf{f}_0 e^{pt}$ for $p \neq \lambda_1$ or λ_2
(c) $(pI - A)^{-1} \mathbf{f}_0 e^{pt}$ for any p (d) $(p^2 I - A)^{-1} \mathbf{f}_0 e^{pt}$ for not all p
(e) *None of the above*

where \mathbf{u}_1 and \mathbf{u}_2 are constant vectors.

3. The Laplace transform of $2 \sin 2t + e^{3t}$ is

- (a) $\frac{2s}{s^2 - 4} + \frac{1}{s - 3}$ (b) $\frac{2s}{s^2 + 4} + \frac{1}{s + 3}$ (c) $\frac{4}{s^2 + 4} + \frac{1}{s - 3}$
(d) $\frac{4}{s^2 + 4} + \frac{1}{s + 3}$ (e) *None of the above.*

4. The Laplace transform of the ODE

$$y'' + 3y' + 2y = 3t, \quad y(0) = y'(0) = 0,$$

yields the $\bar{y}(s)$ given by

- (a) $\frac{3}{s(s-2)(s-1)}$ (b) $\frac{3}{s^2(s-2)(s-1)}$ (c) $\frac{3}{s(s+2)(s+1)}$ (d) $\frac{3}{s^2(s+2)(s+1)}$
(e) *None of the above.*

5. The inverse Laplace transform of $2/(s-3)(s-1)$ is

- (a) $e^{-t} - e^{-3t}$ (b) $e^{3t} - e^t$ (c) $e^t + e^{3t}$
(d) $e^{-t} + e^{-3t}$ (e) *None of the above.*

Part II

Answer in full (i.e. give as many arguments, explanations and steps as you think is needed for a normal person to understand your logic). Answer as much as you can; partial credit awarded.

1. (12 points) Two coupled electrical circuits have currents $x(t)$ and $y(t)$ that satisfy the ODEs,

$$x'' + x + 2y = e^{2t}, \quad y'' + y + 2x = 0.$$

Write these equations as a system and then find the general solution using the eigenvalues and eigenvectors of the constant matrix that appears in your system.

2. (9 points) Using the definition of the Laplace transform, establish the first shifting theorem $\mathcal{L}\{e^{at}y(t)\} = \bar{y}(s - a)$, where a is a constant. Hence compute the Laplace transform of $t^n e^{at}$. Using Laplace transforms, solve the ODE

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

Useful Laplace Transforms

$$f(t) \quad \rightarrow \quad \bar{f}(s)$$

$$1 \quad \rightarrow \quad 1/s$$

$$t^n, \quad n = 0, 1, 2, \dots \quad \rightarrow \quad n!/s^{n+1}$$

$$e^{at} \quad \rightarrow \quad 1/(s - a)$$

$$\sin at \quad \rightarrow \quad a/(s^2 + a^2)$$

$$\cos at \quad \rightarrow \quad s/(s^2 + a^2)$$

$$t \sin at \quad \rightarrow \quad 2as/(s^2 + a^2)^2$$

$$t \cos at \quad \rightarrow \quad (s^2 - a^2)/(s^2 + a^2)^2$$

$$y'(t) \quad \rightarrow \quad s\bar{y}(s) - y(0)$$

$$y''(t) \quad \rightarrow \quad s^2\bar{y}(s) - y'(0) - sy(0)$$

$$e^{at}f(t) \quad \rightarrow \quad \bar{f}(s - a)$$

$$f(t - a)H(t - a) \quad \rightarrow \quad e^{-as}\bar{f}(s)$$

Helpful trig identities:

$$\sin 0 = \sin \pi = 0, \quad \sin(\pi/2) = 1 = -\sin(3\pi/2),$$

$$\cos 0 = -\cos \pi = 1, \quad \cos(\pi/2) = \cos(3\pi/2) = 0,$$

$$\sin(-A) = -\sin A, \quad \cos(-A) = \cos A, \quad \sin^2 A + \cos^2 A = 1,$$

$$\sin(2A) = 2 \sin A \cos A, \quad \sin(A + B) = \sin A \cos B + \cos A \sin B,$$

$$\cos(2A) = \cos^2 A - \sin^2 A, \quad \cos(A + B) = \cos A \cos B - \sin A \sin B,$$