

two

1. 20 points, 4 each

- (a) F
- (b) T
- (c) T
- (d) T
- (e) T

2. 16 points, 8 each

$$(a) \begin{vmatrix} 1-\lambda & 0 & 0 \\ 2 & 1-\lambda & -2 \\ 3 & 2 & 1-\lambda \end{vmatrix} = (1-\lambda)[(1-\lambda)^2 + 4]$$

$$\lambda_1 = 1$$

$$\lambda_2 = 1 + 2i, \quad \lambda_3 = 1 - 2i$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & -2 \\ 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_1 \\ x_3 \end{bmatrix} \quad (\Rightarrow) \quad \begin{cases} x_1 = x_1 \\ 2x_1 - x_2 - 2x_3 = x_1 \\ 3x_1 + 2x_2 + x_3 = x_3 \end{cases} \quad (\Rightarrow) \quad \begin{cases} x_2 + x_3 = x_1 \\ \Delta x_2 = -3x_1 \end{cases}$$

$$(\Rightarrow) \quad \begin{cases} x_3 = x_1 - x_2 = x_1 + \frac{3}{2}x_1 = \frac{5}{2}x_1 \\ x_2 = -\frac{3}{2}x_1 \end{cases}$$

$$\vec{v}_1 = x_1 \frac{1}{2} \begin{bmatrix} 1 \\ -3 \\ 5 \end{bmatrix} \quad \infty \quad \vec{v}_1 = \begin{bmatrix} 2 \\ -3 \\ 5 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & -2 \\ 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = (1+2i) \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \quad (\Rightarrow) \quad \begin{cases} x_1 = (1+2i)x_1 \\ 2x_1 + x_2 - 2x_3 = (1+2i)x_2 \\ 3x_1 + 2x_2 + x_3 = (1+2i)x_3 \end{cases}$$

$$\begin{cases} x_1 = 0 \\ x_3 = -ix_2 \\ x_2 = ix_3 \end{cases}$$

$$\infty \quad \vec{v}_2 = \begin{bmatrix} 0 \\ 1 \\ -i \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} - i \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

and  $\vec{v}_3 = \vec{v}_2^* = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + i \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$

(b)

$$\vec{x}(t) = c_1 e^t \begin{bmatrix} 2 \\ -3 \\ 5 \end{bmatrix} + e^t \left\{ c_2 \left[ \cos 2t \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} - \sin 2t \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right] + c_3 \left[ \sin 2t \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} + \cos 2t \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \right] \right\}$$

$$c_1 \begin{bmatrix} 2 \\ -3 \\ 5 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + c_3 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 6 \\ 1 \end{bmatrix}$$

$$\infty \quad \begin{cases} 2c_1 = 1 \\ -3c_1 + c_2 = 0 \\ 5c_1 + c_3 = 1 \end{cases} \quad (\Rightarrow) \quad \begin{cases} c_1 = 1/2 \\ c_2 = 3/2 \\ c_3 = 1 - 5/2 = -3/2 \end{cases}$$

3.

(a)

$$y_1 = x, \quad y_1' = 1, \quad y_1'' = 0 \quad \Rightarrow \quad -2x + 2x = 0$$

$$y_2 = x^2 - 1, \quad y_2' = 2x, \quad y_2'' = 2 \quad \Rightarrow \quad 2(x^2 + 1) - 2x(2x) + 2(x^2 - 1) = 0$$

$$W[y_1, y_2] = \begin{vmatrix} x & x^2 - 1 \\ 1 & 2x \end{vmatrix} = 2x^2 - x^2 + 1 = x^2 + 1 \neq 0 \quad \forall x \in \mathbb{R}$$

$\Rightarrow y_1, y_2$  are p.e.

(b)

$y_p = 1$  is a particular solution

(c)

$$y(x) = c_1 x + c_2 (x^2 - 1) + 1 \quad \Rightarrow \quad y(0) = -c_2 + 1 = 0$$

$$y'(x) = c_1 + 2c_2 x \quad \Rightarrow \quad y'(0) = c_1 = 1$$

$\infty$

$$c_1 = c_2 = 1$$

4. 24 points, 8 each

$$\begin{cases} \lambda x + (\lambda + 2)y = 2 \\ x + \lambda y = 1 \end{cases} \quad \lambda \in \mathbb{R}$$

$$(a) \quad \begin{vmatrix} \lambda & \lambda + 2 \\ 1 & \lambda \end{vmatrix} = \lambda^2 - \lambda - 2 = 0 \quad (\Leftrightarrow) \quad \lambda = \frac{1 \pm \sqrt{1+8}}{2} = \frac{1 \pm 3}{2} = \begin{pmatrix} 2 \\ -1 \end{pmatrix}$$

for  $\lambda = 2, \lambda = -1$  the system does not admit a unique sol.

$$(b) \quad x_0 = \frac{\begin{vmatrix} 2 & \lambda + 2 \\ 1 & \lambda \end{vmatrix}}{\lambda^2 - \lambda - 2} = \frac{2\lambda - \lambda - 2}{\lambda^2 - \lambda - 2} = \frac{\lambda - 2}{\lambda^2 - \lambda - 2} = \frac{1}{\lambda + 1}$$

$$y_0 = \frac{\begin{vmatrix} \lambda & 2 \\ 1 & 1 \end{vmatrix}}{\lambda^2 - \lambda - 2} = \frac{\lambda - 2}{\lambda^2 - \lambda - 2} = \frac{1}{\lambda + 1}$$

$$(c) \quad f(\lambda) = \frac{1}{\lambda + 1} + \frac{3}{(\lambda + 1)^2} = \frac{\lambda + 1 + 3}{(\lambda + 1)^2} = \frac{\lambda + 4}{(\lambda + 1)^2}$$

$$f'(\lambda) = \frac{(\lambda + 1)^2 - 2(\lambda + 1)(\lambda + 4)}{(\lambda + 1)^4} = \frac{\lambda + 1 - 2(\lambda + 4)}{(\lambda + 1)^3} = \frac{\lambda + 1 - 2\lambda - 8}{(\lambda + 1)^3} = \frac{-\lambda - 7}{(\lambda + 1)^3}$$

$$\infty \quad f'(\lambda) = 0 \quad (\Leftrightarrow) \quad \boxed{\lambda = -7}$$

5. 16 points, 8 each

$$\frac{dy}{dt} = \frac{y \cos t}{1+2y^2}$$

$$y(0) = 1$$

(a)  $y=0$  equilibrium solution  
Take  $y \neq 0$  and separate variables

$$\left(\frac{1}{y} + 2y\right) dy = \cos t dt \quad \infty$$

$$\ln|y| + y^2 = \sin t + C$$

$$t=0 \quad y(0)=1 \Rightarrow C=1$$

$$\ln|y| + y^2 = \sin t + 1$$

(b)  $0 \leq \sin t + 1 \leq 2$  Therefore  $0 \leq \ln|y| + y^2 \leq 2$

6. 24 points, 8 each

$$mx'' + cx' + kx = 0$$

$$mr^2 + cr + k = 0$$

(a) critical damping  $\Rightarrow \Delta = c^2 - 4km = 0$

and  $r = -\frac{c}{2m}$ , solve  $x_1 = e^{-\frac{c}{2m}t}$   
 $x_2 = t e^{-\frac{c}{2m}t}$

$$\infty \quad p = \frac{c}{2m}$$

$$t=0 \quad x(0) = A = x_0$$

$$x' = (B + Ap)e^{-pt} - p e^{-pt} (A + Bt + Apt) \quad \infty$$

$$t=0 \quad x'(0) = B + Ap - Ap \equiv p = v_0$$

$$x(t) = (x_0 + v_0 t + x_0 p t) e^{-pt}$$

$$(b) \quad x(t_0) = 0 \quad (=) \quad x_0 + (v_0 + x_0 p) t_0 = 0 \quad (=)$$

$$t_0 = -\frac{x_0}{v_0 + x_0 p} > 0 \quad \text{only if } x_0 \text{ and } v_0 + x_0 p$$

have opposite sign

$$(c) \quad x'(t) = e^{-pt} (v_0 + x_0 p - p x_0 - p v_0 t - x_0 p^2 t)$$

$$x'(t_0) = 0 \quad (=) \quad v_0 - p(v_0 + x_0 p) t_0 = 0$$

$$(=) \quad t_0 = \frac{v_0}{p(v_0 + x_0 p)}$$

note  $p > 0$  ( $p = \frac{c}{2m}$ ) so  $t_0 > 0$  iff  $v_0$  and

$v_0 + x_0 p$  have the same sign.

7. (16 points, 8 each)

$$(a) \quad \left\{ \delta_n \right\}_{n \in \mathbb{N}}, \quad \left\{ p_n \right\}_{n \in \mathbb{N}}$$

$$\left\{ \delta_n \right\}_{n \in \mathbb{N}} + \left\{ p_n \right\}_{n \in \mathbb{N}} \equiv \left\{ \delta_n + p_n \right\}_{n \in \mathbb{N}}$$

$$\delta_{e+1} + p_{e+1} = \delta_e + \delta_{e-1} + p_e + p_{e-1} = (\delta_e + p_e) + (\delta_{e-1} + p_{e-1})$$

closed under addition

$$c \delta_{e+1} = c(\delta_e + \delta_{e-1}) = c \delta_e + c \delta_{e-1}$$

closed under scalar multiplication

b)  $W$  is 2 dimensional because once  $s_1$  and  $s_2$  are given, all the other terms in the sequence are uniquely specified.

8) 24 points (8 each)

$$\frac{dx}{dt} = y + hx(x^2 + y^2)$$

$$\frac{dy}{dt} = -x + hy(x^2 + y^2)$$

a) equilibria  $y + hx(x^2 + y^2) = 0$  ( $=$ )  
 $-x + hy(x^2 + y^2) = 0$

obviously  $x=0=y$  is a solution

$$x^2 + y^2 = -\frac{y}{hx} = \frac{x}{hy} \quad (\Rightarrow) \quad -y^2 = x^2 \quad (\Rightarrow) \quad x=y=0$$

b)  $J = \begin{bmatrix} 3hx^2 + hy^2 & 1 + 2hxy \\ -1 + 2hxy & hx^2 + 3hy^2 \end{bmatrix} \quad J_{(0,0)} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$

eigenvalues  $0 = \begin{vmatrix} -\lambda & 1 \\ -1 & -\lambda \end{vmatrix} = \lambda^2 + 1 \quad \Rightarrow \quad \lambda = \pm i$

$\Rightarrow$  center!

Obviously the same as  $h=0$ .

c)  $h \neq 0$ ,  $r^2 = x^2 + y^2$   
 $x \frac{dx}{dt} + y \frac{dy}{dt} = x(y + hx(x^2 + y^2)) + y(-x + hy(x^2 + y^2))$   
 $r \frac{dr}{dt} = hr^4 \quad (\Rightarrow) \quad \frac{dr}{dt} = hr^3$

9. 32 points, 8 each

$$X_m = \begin{bmatrix} \delta_{m+1} \\ \delta_m \end{bmatrix}$$

then  $\begin{bmatrix} \delta_{m+1} \\ \delta_m \end{bmatrix} = X_m = A X_{m-1} = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} \delta_m \\ \delta_{m-1} \end{bmatrix} = \begin{bmatrix} \delta_m + \delta_{m-1} \\ \delta_m \end{bmatrix} \rightarrow$  eq-identity

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

$$\lambda_1, \lambda_2 = \frac{1 \pm \sqrt{5}}{2}$$

$$\begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \left(\frac{1+\sqrt{5}}{2}\right) \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \Rightarrow \begin{matrix} v_1 = \left(\frac{1+\sqrt{5}}{2}\right) v_2 \\ v_1 + v_2 = \left(\frac{1+\sqrt{5}}{2}\right) v_1 \end{matrix}$$

$$\Rightarrow v_1 = \begin{bmatrix} 1 + \sqrt{5}/2 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \left(\frac{1-\sqrt{5}}{2}\right) \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \Rightarrow \begin{matrix} v_1 + v_2 = \left(\frac{1-\sqrt{5}}{2}\right) v_1 \\ v_1 = \frac{1-\sqrt{5}}{2} v_2 \end{matrix}$$

$$\Rightarrow v_2 = \begin{bmatrix} \frac{1-\sqrt{5}}{2} \\ 1 \end{bmatrix}$$

$$P = \begin{bmatrix} \frac{1+\sqrt{5}}{2} & \frac{1-\sqrt{5}}{2} \\ 1 & 1 \end{bmatrix}$$

$$|P| = \frac{1}{2} + \frac{\sqrt{5}}{2} - \frac{1}{2} + \frac{\sqrt{5}}{2}$$

$$P D P^{-1} = \begin{bmatrix} \frac{1+\sqrt{5}}{2} & \frac{1-\sqrt{5}}{2} \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \frac{1+\sqrt{5}}{2} & 0 \\ 0 & \frac{1-\sqrt{5}}{2} \end{bmatrix} \begin{bmatrix} 1 & \frac{-1+\sqrt{5}}{2} \\ -1 & \frac{1+\sqrt{5}}{2} \end{bmatrix} \frac{1}{\sqrt{5}}$$

$$= \begin{bmatrix} \left(\frac{1+\sqrt{5}}{2}\right)^2 & \left(\frac{1-\sqrt{5}}{2}\right)^2 \\ \frac{1+\sqrt{5}}{2} & \frac{1-\sqrt{5}}{2} \end{bmatrix} \begin{bmatrix} 1 & \frac{-1+\sqrt{5}}{2} \\ -1 & \frac{1+\sqrt{5}}{2} \end{bmatrix} \cdot \frac{1}{\sqrt{5}}$$

$$= \frac{1}{\sqrt{5}} \begin{bmatrix} \left(\frac{1+\sqrt{5}}{2}\right)^2 - \left(\frac{1-\sqrt{5}}{2}\right)^2 & \left(\frac{1+\sqrt{5}}{2}\right)^2 \left(\frac{-1+\sqrt{5}}{2}\right) + \left(\frac{1-\sqrt{5}}{2}\right)^2 \left(\frac{1+\sqrt{5}}{2}\right) \\ \frac{1+\sqrt{5}}{2} - \frac{1-\sqrt{5}}{2} & \frac{(1+\sqrt{5})(-1+\sqrt{5})}{2} + \frac{(1+\sqrt{5})(1-\sqrt{5})}{2} \end{bmatrix}$$

$$= \frac{1}{\sqrt{5}} \begin{bmatrix} \left(\frac{1+\sqrt{5}}{2} - \frac{1-\sqrt{5}}{2}\right) \left(\frac{1+\sqrt{5}}{2} + \frac{1-\sqrt{5}}{2}\right) & \left(\frac{1+\sqrt{5}}{2}\right) \left(\frac{1-\sqrt{5}}{2}\right) \left[\frac{1}{2} - \frac{\sqrt{5}}{2} + \frac{1-\sqrt{5}}{2}\right] \\ \sqrt{5} & 0 \end{bmatrix}$$

$$= \frac{1}{\sqrt{5}} \begin{bmatrix} \sqrt{5} & \frac{1-5}{4} \cdot (-\sqrt{5}) \\ \sqrt{5} & 0 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} \quad \text{ok!}$$

Then

$$A^m = P D^m P^{-1} = \begin{bmatrix} \frac{1+\sqrt{5}}{2} & \frac{1-\sqrt{5}}{2} \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \lambda_1^m & 0 \\ 0 & \lambda_2^m \end{bmatrix} \begin{bmatrix} 1 & \frac{-1+\sqrt{5}}{2} \\ -1 & \frac{1+\sqrt{5}}{2} \end{bmatrix} \frac{1}{\sqrt{5}}$$

$$= \frac{1}{\sqrt{5}} \begin{bmatrix} \lambda_1^m \left(\frac{1+\sqrt{5}}{2}\right) & \lambda_2^m \left(\frac{1-\sqrt{5}}{2}\right) \\ \lambda_1^m & \lambda_2^m \end{bmatrix} \begin{bmatrix} 1 & \frac{-1+\sqrt{5}}{2} \\ -1 & \frac{1+\sqrt{5}}{2} \end{bmatrix}$$

$$= \frac{1}{\sqrt{5}} \begin{bmatrix} \lambda_1^{m+1} - \lambda_2^{m+1} & \lambda_1^m \left(\frac{1+\sqrt{5}}{2}\right) \left(\frac{-1+\sqrt{5}}{2}\right) + \lambda_2^m \left(\frac{1-\sqrt{5}}{2}\right) \left(\frac{1+\sqrt{5}}{2}\right) \\ \lambda_1^m - \lambda_2^m & -\lambda_1^m \lambda_2 + \lambda_1 \lambda_2^m \end{bmatrix}$$

2

$$A^m = \frac{1}{\sqrt{5}} \begin{bmatrix} \lambda_1^{m+1} - \lambda_2^{m+1} & \lambda_1^m - \lambda_2^m \\ \lambda_1^m - \lambda_2^m & \lambda_1 \lambda_2 (\lambda_2^{m-1} - \lambda_1^{m-1}) \end{bmatrix}$$

$$x_m = \frac{1}{\sqrt{5}} \begin{bmatrix} \lambda_1^{m+1} - \lambda_2^{m+1} & \lambda_1^m - \lambda_2^m \\ \lambda_1^m - \lambda_2^m & \lambda_1 \lambda_2 (\lambda_2^{m-1} - \lambda_1^{m-1}) \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$= \frac{1}{\sqrt{5}} \begin{bmatrix} \lambda_1^{m+1} - \lambda_2^{m+1} + \lambda_1^m - \lambda_2^m \\ \lambda_1^m - \lambda_2^m - \lambda_1^m \lambda_2 + \lambda_1 \lambda_2^m \end{bmatrix} = \begin{bmatrix} \delta_{u+1} \\ \delta_u \end{bmatrix}$$

$$\lambda_1 = \frac{1+\sqrt{5}}{2} \quad \lambda_2 = \frac{1-\sqrt{5}}{2} \quad \lambda_1 = \lambda_2 + \sqrt{5}$$

$$\lambda_1^m - \lambda_2^m - \lambda_1^m (\lambda_1 - \sqrt{5}) + (\lambda_2 + \sqrt{5}) \lambda_2^m$$

$$\lambda_1^m - \lambda_2^m - \lambda_1^{m+1} + \sqrt{5} \lambda_1^m + \lambda_2^{m+1} + \sqrt{5} \lambda_2^m$$

$$(1-\sqrt{5}) \lambda_1^m - (1-\sqrt{5}) \lambda_2^m$$

Extra Credit

$$\begin{aligned}\lambda_1^m - \lambda_2^m - \lambda_1^m \lambda_2 + \lambda_1 \lambda_2^m &= \lambda_1^m - \lambda_2^m - \lambda_1^m (\lambda_1 - \sqrt{5}) + (\lambda_2 + \sqrt{5}) \lambda_2^m \\ &= \lambda_1^m - \lambda_2^m - \lambda_1^{m+1} + \sqrt{5} \lambda_1^m + \lambda_2^{m+1} + \sqrt{5} \lambda_2^m \\ &= \lambda_1^m (1 + \sqrt{5}) - \lambda_2^m (1 - \sqrt{5}) - \lambda_1^{m+1} + \lambda_2^{m+1} \\ &= 2 \lambda_1^{m+1} - 2 \lambda_2^{m+1} - \lambda_1^{m+1} + \lambda_2^{m+1} \\ &= \lambda_1^{m+1} - \lambda_2^{m+1}\end{aligned}$$

$$\begin{aligned}
 A^m &= P D^m P^{-1} = \begin{bmatrix} \lambda_1 & \lambda_2 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \lambda_1^m & 0 \\ 0 & \lambda_2^m \end{bmatrix} \begin{bmatrix} 1 & -\lambda_2 \\ -1 & \lambda_1 \end{bmatrix} \frac{1}{\lambda_1 - \lambda_2} \\
 &= \begin{bmatrix} \lambda_1^{u+1} & \lambda_2^{u+1} \\ \lambda_1^u & \lambda_2^u \end{bmatrix} \begin{bmatrix} 1 & -\lambda_2 \\ -1 & \lambda_1 \end{bmatrix} \frac{1}{\lambda_1 - \lambda_2} \\
 &= \begin{bmatrix} \lambda_1^{u+1} - \lambda_2^{u+1} & -\lambda_2 \lambda_1^{u+1} + \lambda_1 \lambda_2^{u+1} \\ \lambda_1^u - \lambda_2^u & -\lambda_2 \lambda_1^u + \lambda_1 \lambda_2^u \end{bmatrix} \frac{1}{\lambda_1 - \lambda_2}
 \end{aligned}$$

$$X_m = A^m \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \frac{1}{\lambda_1 - \lambda_2} \begin{bmatrix} \lambda_1^{u+1} - \lambda_2^{u+1} - \lambda_2 \lambda_1^{u+1} + \lambda_1 \lambda_2^{u+1} \\ \lambda_1^u - \lambda_2^u - \lambda_2 \lambda_1^u + \lambda_1 \lambda_2^u \end{bmatrix}$$

$$= \frac{1}{\lambda_1 - \lambda_2} \begin{bmatrix} \lambda_1^{u+1} - \lambda_2^{u+1} - \lambda_1 \lambda_2 (\lambda_1^u - \lambda_2^u) \\ \lambda_1^u - \lambda_2^u - \lambda_1 \lambda_2 (\lambda_1^{u-1} - \lambda_2^{u-1}) \end{bmatrix}$$

$$\lambda_1 - \lambda_2 = \sqrt{5}$$

- 10.
- (a) - (a)
  - (u) - (b)
  - (iii) - (c)
  - (iv) - (d)
  - (v) - (e)
  - (vi) - (f)

4 points each