

MAT292 - Calculus III - Fall 2014

Solution for Term Test 2 - November 6, 2014

Time allotted: 90 minutes.

Aids permitted: None.

Full Name: _____
Last First

Student ID: _____

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Instructions

- DO NOT WRITE ON THE QR CODE AT THE TOP OF THE PAGES.
 - Please have your **student card** ready for inspection, turn off all cellular phones, and read all the instructions carefully.
 - DO NOT start the test until instructed to do so.
 - This test contains 18 pages (including this title page). Make sure you have all of them.
 - You can use pages ??–18 for rough work or to complete a question (**Mark clearly**).
- DO NOT DETACH PAGES ??–18.

GOOD LUCK!

PART I No explanation is necessary.

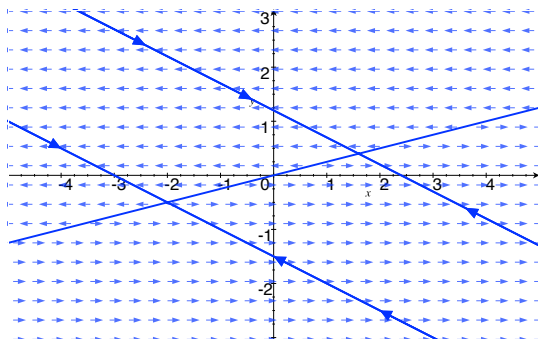
For questions 1–4, consider the following systems of differential equations:

(4 marks)

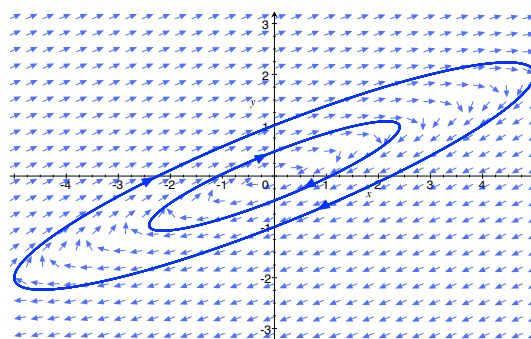
Letter	System Matrix		
a	$\mathbf{A} = \begin{pmatrix} -2 & -4 \\ -\frac{1}{2} & -1 \end{pmatrix}$	$\lambda_1 = -3, \vec{\xi}_1 = \begin{pmatrix} 4 \\ 1 \end{pmatrix}$	$\lambda_2 = 0, \vec{\xi}_2 = \begin{pmatrix} -2 \\ 1 \end{pmatrix}$
b	$\mathbf{A} = \begin{pmatrix} -1 & 4 \\ \frac{1}{2} & -2 \end{pmatrix}$	$\lambda_1 = 0, \vec{\xi}_1 = \begin{pmatrix} 4 \\ 1 \end{pmatrix}$	$\lambda_2 = -3, \vec{\xi}_2 = \begin{pmatrix} -2 \\ 1 \end{pmatrix}$
c	$\mathbf{A} = \begin{pmatrix} -2 & 5 \\ -1 & 2 \end{pmatrix}$	$\lambda_1 = -i, \vec{\xi}_1 = \begin{pmatrix} 2+i \\ 1 \end{pmatrix}$	$\lambda_2 = i, \vec{\xi}_2 = \begin{pmatrix} 2-i \\ 1 \end{pmatrix}$
d	$\mathbf{A} = \begin{pmatrix} 2 & -5 \\ 1 & -2 \end{pmatrix}$	$\lambda_1 = i, \vec{\xi}_1 = \begin{pmatrix} 2+i \\ 1 \end{pmatrix}$	$\lambda_2 = -i, \vec{\xi}_2 = \begin{pmatrix} 2-i \\ 1 \end{pmatrix}$
e	$\mathbf{A} = \begin{pmatrix} -\frac{13}{8} & \frac{3}{4} \\ \frac{1}{4} & -\frac{1}{4} \end{pmatrix}$	$\lambda_1 = -\frac{7}{4}, \vec{\xi}_1 = \begin{pmatrix} 6 \\ -1 \end{pmatrix}$	$\lambda_2 = -\frac{1}{8}, \vec{\xi}_2 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$
f	$\mathbf{A} = \begin{pmatrix} -\frac{1}{4} & -\frac{3}{4} \\ -\frac{1}{4} & -\frac{13}{8} \end{pmatrix}$	$\lambda_1 = -\frac{1}{8}, \vec{\xi}_1 = \begin{pmatrix} 6 \\ -1 \end{pmatrix}$	$\lambda_2 = -\frac{7}{4}, \vec{\xi}_2 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$
g	$\mathbf{A} = \begin{pmatrix} -1 & 0 \\ 0 & -1 \end{pmatrix}$	$\lambda_1 = -1, \vec{\xi}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$	$\lambda_2 = -1, \vec{\xi}_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$
h	$\mathbf{A} = \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix}$	$\lambda_1 = 2, \vec{\xi}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$	$\lambda_2 = 2, \vec{\xi}_2 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$

Continued...

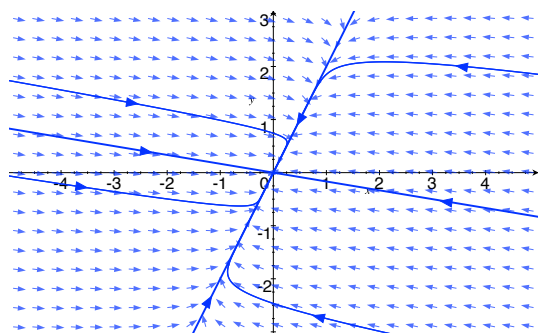
Next to each phase plane diagram, write the letter of the corresponding system of differential equations.



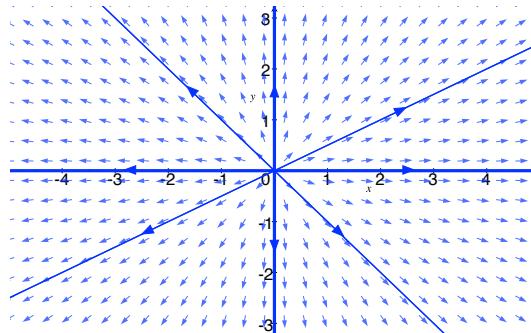
1. This is system **b**



2. This is system **c**



3. This is system **e**



4. This is system **h**

5. Write a differential equation whose complementary solution is

2 Marks

$$y_c(t) = c_1 e^{-2t} + c_2 t e^{-2t} + c_3 t^2 e^{-2t} + c_4$$

$$y^{(4)} + 6y^{(3)} + 12y'' + 8y' = e^{t^2}$$

6. Consider the ODE $y^{(6)} + 2y^{(4)} + y^{(2)} = \cos(t) + t^2$. When using the Method of Undetermined Coefficients, we assume that the terms in the *particular solution* that are *not in the complementary solution* have the form (select all that apply): 2 Marks

- | | | | | | |
|-------------------|-------------------|------------|------------|---------------|------------------|
| (a) $A \cos t$ | (d) $D \sin t$ | (g) G | (j) Jt^3 | (m) Me^t | (p) Pe^{-t} |
| (b) $Bt \cos t$ | (e) $Et \sin t$ | (h) Ht | (k) Kt^4 | (n) Nte^t | (q) Qte^{-t} |
| (c) $Ct^2 \cos t$ | (f) $Ft^2 \sin t$ | (i) It^2 | (l) Lt^5 | (o) Ot^2e^t | (r) Rt^2e^{-t} |

For questions 7 and 8, consider the ODE:

2 Marks

$$ay'' + by' + cy = 0,$$

with $a, b, c \in \mathbb{R}$ and $b^2 - 4ac < 0$.

7. The solutions decay while oscillating if $\frac{b}{2a} > 0$ or b and a have the same sign.
8. The solutions grow while oscillating if $\frac{b}{2a} < 0$ or b and a have opposite signs.

PART II Justify your answers.

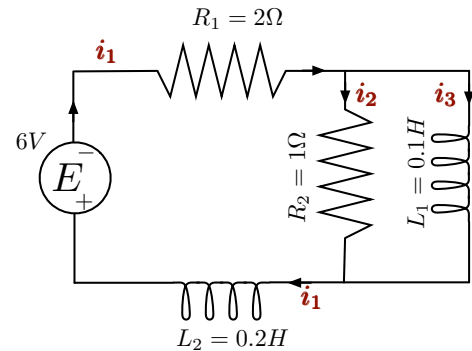
9. Consider the following parallel circuit.

(10 marks)

Using Kirchhoff's First Law, we deduce that $i_1 = i_2 + i_3$, so we consider only the currents i_1 and i_2 .

Using Kirchhoff's Second Law, we can show that this parallel circuit is modelled by

$$\begin{cases} \frac{di_1}{dt} = -10i_1 - 5i_2 + 30 \\ \frac{di_2}{dt} = -10i_1 - 15i_2 + 30 \end{cases}$$



(a) The system of differential equations above is *non-homogeneous*, so we can

2 Marks

“change variables” to transform the system into a *homogeneous* system of differential equations.

Consider a vector $\vec{x} = \vec{i} + \vec{b}$, with $\vec{i} = \begin{pmatrix} i_1 \\ i_2 \end{pmatrix}$.

Find \vec{b} so that \vec{x} is the solution of *homogeneous* system of differential equations.

Solution. By changing variables, the new unknown \vec{x} satisfies the system:

$$\vec{x}' = \vec{i}' = \begin{pmatrix} -10 & -5 \\ -10 & -15 \end{pmatrix} (\vec{x} - \vec{b}) + \begin{pmatrix} 30 \\ 30 \end{pmatrix} = \begin{pmatrix} -10 & -5 \\ -10 & -15 \end{pmatrix} \vec{x} + \begin{pmatrix} 30 + 10b_1 + 5b_2 \\ 30 + 10b_1 + 15b_2 \end{pmatrix}$$

So this system is homogeneous, if the last vector is $\vec{0}$, which is equivalent to:

$$\begin{cases} 10b_1 + 5b_2 = -30 \\ 10b_1 + 15b_2 = -30 \end{cases} \Rightarrow \begin{cases} b_1 = -3 \\ b_2 = 0 \end{cases}$$

The vector \vec{b} is $\begin{pmatrix} -3 \\ 0 \end{pmatrix}$.

□

Continued...

(b) The new system is

5 Marks

$$\frac{d\vec{x}}{dt} = \begin{pmatrix} -10 & -5 \\ -10 & -15 \end{pmatrix} \vec{x}.$$

Find the general solution \vec{x} .

Solution. First we find the eigenvalues:

$$\begin{aligned} \begin{vmatrix} -10-r & -5 \\ -10 & -15-r \end{vmatrix} = 0 &\Leftrightarrow (10+r)(15+r) - 50 = 0 \Leftrightarrow r^2 + 25r + 100 = 0 \\ &\Leftrightarrow r = \frac{-25 \pm \sqrt{25^2 - 400}}{2} \Leftrightarrow r = \frac{-25 \pm 15}{2} \\ &\Leftrightarrow r = -20 \quad \text{or} \quad r = -5 \end{aligned}$$

Now we find the eigenvectors for each eigenvalue.

$r_1 = -20$. We have to solve

$$\begin{pmatrix} 10 & -5 \\ -10 & 5 \end{pmatrix} \begin{pmatrix} \xi_1 \\ \xi_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Leftrightarrow 2\xi_1 = \xi_2$$

So the eigenvector is $\vec{\xi}^{(1)} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$.

$r_2 = -5$. We have to solve

$$\begin{pmatrix} -5 & -5 \\ -10 & -10 \end{pmatrix} \begin{pmatrix} \xi_1 \\ \xi_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Leftrightarrow \xi_1 = -\xi_2$$

So the eigenvector is $\vec{\xi}^{(2)} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$.

This means that the general solution is

$$\vec{x} = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^{-20t} + c_2 \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{-5t}.$$

□

Continued...

- (c) Given the initial conditions $\vec{i}(0) = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$, what is the solution \vec{i} of the original system? **2 Marks**

Solution. Since we have $\vec{i} = \vec{x} - \vec{b}$, we know that

$$\vec{i} = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^{-20t} + c_2 \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{-5t} + \begin{pmatrix} -3 \\ 0 \end{pmatrix}.$$

We now find the constants c_1 and c_2 from the initial condition:

$$\begin{pmatrix} 0 \\ 0 \end{pmatrix} = \vec{i}(0) = \begin{pmatrix} c_1 + c_2 - 3 \\ 2c_1 - c_2 \end{pmatrix}$$

This means that $c_1 = 1$ and $c_2 = 2$, so the solution is

$$\vec{i} = \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^{-20t} + 2 \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{-5t} + \begin{pmatrix} -3 \\ 0 \end{pmatrix} = \begin{pmatrix} e^{-20t} + 2e^{-5t} - 3 \\ 2e^{-20t} - 2e^{-5t} \end{pmatrix}.$$

□

- (d) What is i_3 ?

1 Mark

Solution. Using the formula $i_1 = i_2 + i_3$ we have

$$i_3 = i_1 - i_2 = -e^{-20t} + 4e^{-5t} - 3.$$

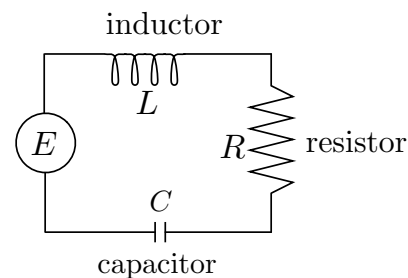
□

10. Consider the following electrical circuit.

(10 marks)

The charge on the capacitor $q(t)$ is modelled by

$$Lq'' + Rq' + \frac{1}{C}q = E(t),$$



- (a) Give a condition on the constants L, R, C that guarantees that the solution oscillates. Justify your answer.

3 Marks

Solution. The solution will oscillate if it contains sines and/or cosines, which means that the roots of the characteristic equation must be complex. The characteristic equation is

$$Lr^2 + Rr + \frac{1}{C} = 0 \quad \Leftrightarrow \quad r = \frac{-R \pm \sqrt{R^2 - \frac{4L}{C}}}{2L},$$

The condition is

$$R^2 - \frac{4L}{C} < 0 \quad \Leftrightarrow \quad CR^2 < 4L.$$

□

- (b) Let $L = 1$, $R = 0$, and $C = \frac{1}{4}$, and $E(t) = \sin(2t)$. Also assume that the capacitor starts with no charge and the circuit starts with no current. Find the solution of this initial-value problem. 5 Marks

(Hint. Recall that current $i(t) = q'(t)$)

Solution. First, we find the complementary solution. From part (a), we know that the roots of the characteristic equation are $r = \pm 2i$, so the general solution is

$$q_c(t) = c_1 \cos 2t + c_2 \sin 2t.$$

Then the particular solution is of the form:

$$q_p = At \cos 2t + Bt \sin 2t,$$

so we need to compute the derivatives

$$\begin{aligned} q'_p &= A \cos 2t - 2At \sin 2t + B \sin 2t + 2Bt \cos 2t = (A + 2Bt) \cos 2t + (B - 2At) \sin 2t \\ q''_p &= (4B - 4At) \cos 2t + (-4A - 4Bt) \sin 2t \end{aligned}$$

so we use these formulas in the DE to obtain

$$(4B - 4At + 4At) \cos 2t + (-4A - 4Bt + 4Bt) \sin 2t = \sin 2t \quad \Leftrightarrow \quad \begin{cases} 4B = 0 \\ -4A = 1 \end{cases} \quad \Leftrightarrow \quad \begin{cases} B = 0 \\ A = -\frac{1}{4} \end{cases}$$

So the particular solution is

$$q_p = -\frac{1}{4}t \cos 2t,$$

and the general solution is

$$q = c_1 \cos 2t + c_2 \sin 2t - \frac{1}{4}t \cos 2t.$$

We now need to find the constants c_1 and c_2 from the initial conditions. We have that $q(0) = 0$ and $q'(0) = i(0) = 0$, so

$$\begin{cases} 0 = q(0) = c_1 \\ 0 = q'(0) = 2c_2 - \frac{1}{4} \end{cases} \quad \Leftrightarrow \quad \begin{cases} c_1 = 0 \\ c_2 = \frac{1}{8} \end{cases}$$

This means that the solution is

$$q = \frac{1}{8} \sin 2t - \frac{1}{4}t \cos 2t.$$

□

Continued...

- (c) How does the solution to (b) behave (grow / decay / oscillate) as t becomes larger and larger? Justify your answer.

2 Marks

(**Hint.** You don't need to have solved (b) to answer this question)

Solution. The solution grows while oscillating. The circuit is resonating!

□

11. Consider the ODE

(10 marks)

$$y'' - (3 + 2t)y' + (6t - 2)y = 0. \quad (\star)$$

(a) Show that $y_1(t) = e^{t^2}$ is a solution of this differential equation.

2 Marks

Solution. For this, we need to compute the derivatives of $y_1(t)$:

$$\begin{aligned} y_1' &= 2te^{t^2} \\ y_1'' &= 2(2t^2 + 1)e^{t^2} \end{aligned}$$

so

$$y_1'' - (3 + 2t)y_1' + (6t - 2)y_1 = 2(2t^2 + 1)e^{t^2} - (3 + 2t)2te^{t^2} + (6t - 2)e^{t^2} = (4t^2 + 2 - 6t + 4t^2 + 6t - 2)e^{t^2} = 0,$$

so y_1 is a solution of the DE. □

- (b) Using reduction of order, consider a second solution of the form

3 Marks

$$y_2(t) = u(t)y_1(t).$$

Deduce a differential equation for $u(t)$.

Solution. First we need to compute the derivatives of $y_2 = u(t)e^{t^2}$:

$$\begin{aligned}y_2' &= u'e^{t^2} + 2tue^{t^2} \\ y_2'' &= u''e^{t^2} + 4tu'e^{t^2} + u(2 + 4t^2)e^{t^2}\end{aligned}$$

Then we use these formulas in the DE to obtain a DE for $u(t)$:

$$u''e^{t^2} + 4tu'e^{t^2} + u(2 + 4t^2)e^{t^2} - (3 + 2t)(u'e^{t^2} + 2tue^{t^2}) + (6t - 2)ue^{t^2} = 0$$

We can simplify this DE by factoring the different derivatives of u :

$$\left[u'' + (2t - 3)u' + u \underbrace{(2 + 4t^2 - 2t(3 + 2t) + 6t - 2)}_{=0} \right] e^{t^2} = 0$$

So $u(t)$ satisfies the differential equation:

$$u'' + (2t - 3)u' = 0.$$

□

(c) Find $u(t)$.

2 Marks

(**Hint.** You can leave u in the form of an integral)

Solution. First let $v = u'$, which satisfies

$$v' + (2t - 3)v = 0.$$

We can use the integrating factor to solve this DE:

$$e^{t^2-3t}v = C \quad \Leftrightarrow \quad v = Ce^{3t-t^2}.$$

This means that

$$u = \int v(t) dt = C \int e^{3t-t^2} dt.$$

□

- (d) Write the second solution $y_2(t)$ of (\star) using a definite integral between 0 and t .

2 Marks

Show that y_1 and y_2 form a fundamental set of solutions.

Solution. We write

$$u = \int_0^t e^{3\tau - \tau^2} d\tau,$$

so

$$y_2 = e^{t^2} \int_0^t e^{3\tau - \tau^2} d\tau.$$

Then

$$\begin{aligned} y_1' &= 2te^{t^2} \\ y_2' &= e^{3t} + 2te^{t^2} \int_0^t e^{3\tau - \tau^2} d\tau \end{aligned}$$

This implies that

$$W[y_1, y_2] = y_1 y_2' - y_1' y_2 = e^{t^2} \left[e^{3t} + 2te^{t^2} \int_0^t e^{3\tau - \tau^2} d\tau \right] - 2te^{2t^2} \int_0^t e^{3\tau - \tau^2} d\tau = e^{3t+t^2} \neq 0,$$

so these solutions form a fundamental set of solutions. \square

- (e) What is the general solution of the differential equation (\star) ?

1 Mark

Solution. From the part (d), the general solution is

$$y = c_1 e^{t^2} + c_2 e^{t^2} \int_0^t e^{3\tau - \tau^2} d\tau.$$

\square

12. Consider the system of differential equations:

(10 marks)

$$\vec{x}' = \begin{pmatrix} -2 & -4 \\ -\frac{1}{2} & -1 \end{pmatrix} \vec{x}.$$

(a) Find two linearly independent solutions $\vec{x}^{(1)}$ and $\vec{x}^{(2)}$.

3 Marks

Solution. First we find the eigenvalues:

$$\begin{vmatrix} -2-r & -4 \\ -\frac{1}{2} & -1-r \end{vmatrix} = 0 \quad \Leftrightarrow \quad (2+r)(1+r) - 2 = 0 \quad \Leftrightarrow \quad r^2 + 3r = 0$$

$$\Leftrightarrow \quad r = 0 \quad \text{or} \quad r = -3$$

Now we find the eigenvectors for each eigenvalue.

$r_1 = 0$. We have to solve

$$\begin{pmatrix} -2 & -4 \\ -\frac{1}{2} & -1 \end{pmatrix} \begin{pmatrix} \xi_1 \\ \xi_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad \Leftrightarrow \quad \xi_1 = -2\xi_2$$

So the eigenvector is $\vec{\xi}^{(1)} = \begin{pmatrix} -2 \\ 1 \end{pmatrix}$.

We obtain one solution

$$\vec{x}_1 = \begin{pmatrix} -2 \\ 1 \end{pmatrix}.$$

$r_2 = -3$. We have to solve

$$\begin{pmatrix} 1 & -4 \\ -\frac{1}{2} & 2 \end{pmatrix} \begin{pmatrix} \xi_1 \\ \xi_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad \Leftrightarrow \quad \xi_1 = 4\xi_2$$

So the eigenvector is $\vec{\xi}^{(2)} = \begin{pmatrix} 1 \\ 4 \end{pmatrix}$.

We obtain a second solution

$$\vec{x}_2 = \begin{pmatrix} 4 \\ 1 \end{pmatrix} e^{-3t}.$$

These two solutions are linearly independent, because

$$W[\vec{x}_1, \vec{x}_2](0) = \begin{vmatrix} -2 & 4 \\ 1 & 1 \end{vmatrix} = -2 - 4 = -6 \neq 0.$$

□

Continued...

- (b) Consider the eigenvectors found in (a). Construct a matrix \mathbf{T} by putting each eigenvector as a column.

1 Mark

Find the matrix \mathbf{T}^{-1} .

(**Hint.** For the forgetful ones, $\mathbf{A}^{-1} = \frac{1}{|\mathbf{A}|} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$)

Solution. We have

$$\mathbf{T} = \begin{pmatrix} -2 & 4 \\ 1 & 1 \end{pmatrix}$$

So

$$\mathbf{T}^{-1} = \frac{1}{-6} \begin{pmatrix} 1 & -4 \\ -1 & -2 \end{pmatrix} = \begin{pmatrix} -\frac{1}{6} & \frac{2}{3} \\ \frac{1}{6} & \frac{1}{3} \end{pmatrix}.$$

□

- (c) Consider a new variable \vec{y} such that $\vec{x} = \mathbf{T}\vec{y}$. Which system of differential equations does it satisfy?

2 Marks

Solution. We know that

$$\vec{x}' = \begin{pmatrix} -2 & -4 \\ -\frac{1}{2} & -1 \end{pmatrix} \vec{x}.$$

We can use the formula above to obtain

$$\mathbf{T}\vec{y}' = \begin{pmatrix} -2 & -4 \\ -\frac{1}{2} & -1 \end{pmatrix} \mathbf{T}\vec{y}$$

We can simplify this system of DEs by multiplying both sides by \mathbf{T}^{-1} on the left:

$$\vec{y}' = \mathbf{T}^{-1} \begin{pmatrix} -2 & -4 \\ -\frac{1}{2} & -1 \end{pmatrix} \mathbf{T}\vec{y} = -\frac{1}{6} \begin{pmatrix} 1 & -4 \\ -1 & -2 \end{pmatrix} \begin{pmatrix} -2 & -4 \\ -\frac{1}{2} & -1 \end{pmatrix} \begin{pmatrix} -2 & 4 \\ 1 & 1 \end{pmatrix} \vec{y}$$

Multiply these matrices to get

$$\vec{y}' = \begin{pmatrix} 0 & 0 \\ 0 & -3 \end{pmatrix} \vec{y}$$

□

(d) Find \vec{y} .

2 Marks

Solution 1. The eigenvalues are $r_1 = 0$ and $r_2 = -3$ and the eigenvectors are

$$\vec{\xi}^{(1)} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \quad \text{and} \quad \vec{\xi}^{(2)} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}.$$

Thus, the general solution for this problem is

$$\vec{y} = c_1 \begin{pmatrix} 1 \\ 0 \end{pmatrix} + c_2 \begin{pmatrix} 0 \\ 1 \end{pmatrix} e^{-3t}.$$

□

Solution 2. The system of DEs for \vec{y} is

$$\begin{cases} y_1' = 0 \\ y_2' = -3y_2 \end{cases} \Rightarrow \begin{cases} y_1 = c_1 \\ y_2 = c_2 e^{-3t} \end{cases}$$

Thus, the general solution for this problem is

$$\vec{y} = \begin{pmatrix} c_1 \\ c_2 e^{-3t} \end{pmatrix} = c_1 \begin{pmatrix} 1 \\ 0 \end{pmatrix} + c_2 \begin{pmatrix} 0 \\ 1 \end{pmatrix} e^{-3t}.$$

□

(e) What is the special fundamental matrix Φ for the system of differential equations in (c)?

2 Marks

Solution. The special fundamental matrix is

$$\Phi = e^{\mathbf{A}t} \quad \text{for} \quad \mathbf{A} = \begin{pmatrix} 0 & 0 \\ 0 & -3 \end{pmatrix}.$$

Since the matrix \mathbf{A} is diagonal, its exponential is

$$\Phi = e^{\mathbf{A}t} = \begin{pmatrix} e^{0t} & 0 \\ 0 & e^{-3t} \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & e^{-3t} \end{pmatrix}.$$

□

The end.