For each system of DEs shown below, explain whether it is

- linear or nonlinear
- homogeneous (undriven) or inhomogeneous (driven)
- autonomous or nonautonomous.

Also, for any linear system of DEs, rewrite the system using vector & matrix notation.

(a) 
$$\begin{cases} x' = \sin(t)x + e^{ty}y + 3t^2 \\ y' = \cos(t)x + e^{-ty}y \end{cases}$$

(b) 
$$\begin{cases} x' = 3x + 4xy \\ y' = 2x - 3xy \end{cases}$$

(c) 
$$\begin{cases} x' = 3tx + 4ty \\ y' = 6t^2x + \sin(t)y \end{cases}$$

(d) 
$$\begin{cases} x' = 3x + 4y + \sqrt{t} \\ y' = -3y - \sqrt{t} \end{cases}$$

(e) 
$$\begin{cases} x' = 3x + 2y \\ y' = -x - y \end{cases}$$

Here is a general nth-order ODE for y(x).

$$a_n(x)\frac{d^ny}{dx^n} + a_{n-1}(x)\frac{d^{n-1}y}{dx^{n-1}} + \dots + a_1(x)\frac{dy}{dx} + a_0(x)y(x) = 0$$

Write it as a system of first-order ODEs, in matrix form.

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Consider the second-order ODE y''(t) + 2y'(t) + 2y(t) = 0.

(a) First, solve this ODE using techniques that you learned in Math 45. Express the general solution in two forms: (1) complex exponentials and (2) sines and cosines (with no complex numbers).

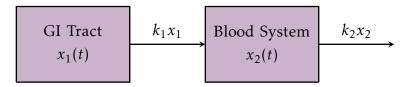
(b) Next, convert this second-order ODE to an equivalent first-order DE system. Find the general solution to this system of equations. Use Euler's Identity to rearrange things so that you get a real-valued solution in the end. You should find that your work agrees with your answer from part (a).

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Solve the initial-value problem 
$$\mathbf{x}'(t) = A\mathbf{x}(t)$$
 with  $A = \begin{bmatrix} 5 & 5 & 2 \\ -6 & -6 & -5 \\ 6 & 6 & 5 \end{bmatrix}$  and  $\mathbf{x}(0) = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$ .

Express your answer as a real-valued function.

At t = 0 (i. e. noon) a student takes a fast-dissolving antihistamine capsule. The antihistamine is absorbed from the GI tract (stomach and intestines) into the blood system and then excreted. Let  $x_1$  be the amount of antihistamine in the GI tract and  $x_2$  be the amount in the blood system. Assume that the rate of absorption from the GI tract into the blood system is  $k_1x_1$  and the rate of excretion from the bloodstream (via the kidneys) is  $k_2x_2$ , corresponding to the following compartment diagram. Also, assume that  $k_2 < k_1$  (the rate of excretion is faster than the rate of absorbtion).



(a) Explain why the amount of antihistamine in the body satisfies the system

$$\frac{dx_1}{dt} = -k_1 x_1$$

$$\frac{dx_2}{dt} = k_1 x_1 - k_2 x_2$$

together with the initial conditions  $x_1(0) = \alpha$  and  $x_2(0) = 0$  where  $\alpha$  is the initial amount of antihistamine in the GI tract just after the capsule has dissolved.

(b) This system of equations is a *cascading* system of equations in that the first equation only involves  $x_1$  and the second equation involves both  $x_1$  and  $x_2$ . Therefore, you can solve the first equation by itself, then plug in the solution for  $x_1$  into the second equation and solve for  $x_2$ . Solve the system in this fashion.

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(c) Next solve the system of equations again using linear algebra (eigenvalues and eigenvectors of the system matrix).

(d) When does the amount of antihistamine in the blood system reach a maximum? What is the maximum amount? Your answers will be in terms of  $\alpha$ ,  $k_1$ , and  $k_2$  (**Hint:** Your final answer for the maximum amount can be written quite simply.)

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Make up an initial-value problem involving a system of linear, first-order differential equations that has the property that its solution exists only for a < t < b, where a and b are numbers of your choosing. Use ODEToolkit (http://odetoolkit.hmc.edu) to draw the solution trajectories. Make sure you label your axes and show that the solution only exists for a < b < t.

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