

Third In-Class Exam
Math 246, Professor David Levermore
Thursday, 14 November 2019

Your Name: _____

UMD SID: _____

Discussion Instructor (circle one): Sam Potter Nathan Yu David Russell
Discussion Time (circle one): 9:00 11:00 12:00

No books, notes, calculators, or any electronic devices. If you need more space to answer a problem then use the back of one of these pages. **Do not separate the pages!** Indicate where the answer to each part of each problem is located. Cross out work that you do not want considered. **Your reasoning must be given for full credit!** Good luck!

Please copy and sign the University Honor Pledge below.
Please print your name on each page.

University Honor Pledge: *I pledge on my honor that I have not given or received any unauthorized assistance on this examination.* _____

Signature: _____

Problem 1: _____/6

Problem 2: _____/10

Problem 3: _____/6

Problem 4: _____/10

Problem 5: _____/8

Problem 6: _____/8

Problem 7: _____/8

Problem 8: _____/8

Problem 9: _____/10

Problem 10: _____/8

Problem 11: _____/10

Problem 12: _____/8

Total Score: _____/100 Grade: _____

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- (1) [6] Recast the ordinary differential equation $y'''' - e^y y'''' + e^t y'' - \sin(t + y') = 0$ as a first-order system of ordinary differential equations.

- (2) [10] Consider the vector-valued functions $\mathbf{x}_1(t) = \begin{pmatrix} t^2 \\ -1 \end{pmatrix}$, $\mathbf{x}_2(t) = \begin{pmatrix} e^t \\ e^t \end{pmatrix}$.

- (a) [2] Compute the Wronskian $\text{Wr}[\mathbf{x}_1, \mathbf{x}_2](t)$.
- (b) [3] Find $\mathbf{C}(t)$ such that $\mathbf{x}_1, \mathbf{x}_2$ is a fundamental set of solutions to the system $\mathbf{x}' = \mathbf{C}(t)\mathbf{x}$ wherever $\text{Wr}[\mathbf{x}_1, \mathbf{x}_2](t) \neq 0$.
- (c) [2] Give a general solution to the system found in part (b).
- (d) [3] Compute the Green matrix associated with the system found in part (b).

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(3) [6] Given that 2 is an eigenvalue of the matrix

$$\mathbf{C} = \begin{pmatrix} 4 & 0 & -4 \\ 0 & 3 & 3 \\ 2 & 2 & 4 \end{pmatrix},$$

find all the eigenvectors of \mathbf{C} associated with 2.

(4) [10] Solve the initial-value problem

$$\frac{d}{dt} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} -5 & -4 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}, \quad \begin{pmatrix} x(0) \\ y(0) \end{pmatrix} = \begin{pmatrix} 0 \\ 2 \end{pmatrix}.$$

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- (5) [8] Two interconnected tanks are filled with brine (salt water). At $t = 0$ the first tank contains 17 liters and the second contains 28 liters. Brine with a salt concentration of 8 grams per liter flows into the first tank at 6 liters per hour. Well-stirred brine flows from the first tank into the second at 7 liters per hour, from the second into the first at 5 liters per hour, from the first into a drain at 3 liter per hour, and from the second into a drain at 4 liters per hour. At $t = 0$ there are 21 grams of salt in the first tank and 14 grams in the second.
- (a) [6] Give an initial-value problem that governs the amount of salt in each tank as a function of time.
- (b) [2] Give the interval of definition for the solution of this initial-value problem.

- (6) [8] A 4×4 matrix \mathbf{K} has the eigenpairs

$$\left(0, \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} \right), \quad \left(1, \begin{pmatrix} 1 \\ 1 \\ -1 \\ -1 \end{pmatrix} \right), \quad \left(4, \begin{pmatrix} 1 \\ -1 \\ 1 \\ -1 \end{pmatrix} \right), \quad \left(9, \begin{pmatrix} 1 \\ -1 \\ -1 \\ 1 \end{pmatrix} \right),$$

- (a) Give an invertible matrix \mathbf{V} and a diagonal matrix \mathbf{D} such that $e^{t\mathbf{K}} = \mathbf{V}e^{t\mathbf{D}}\mathbf{V}^{-1}$. (You do not have to compute either \mathbf{V}^{-1} or $e^{t\mathbf{K}}$!)
- (b) Give a fundamental matrix for the system $\mathbf{x}' = \mathbf{K}\mathbf{x}$.

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(7) [8] Find a real general solution of the system

$$\frac{d}{dt} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} -7 & -4 \\ 2 & -3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} .$$

(8) [8] Find a real general solution of the system

$$\frac{d}{dt} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 & 5 \\ 3 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} .$$

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- (9) [10] Find the natural fundamental set of solutions associated with the initial-time 0 for the operator $D^4 + 17D^2 + 16$.

- (10) [8] Compute the Laplace transform of $f(t) = u(t - 5)e^{-3t}$ from its definition. (Here u is the unit step function.)

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(11) [10] Consider the following MATLAB commands.

```
>> syms t x(t) s X
>> f = t^2 + heaviside(t - 2)*(4 - t^2);
>> diffeqn = diff(x, 2) + 4*diff(x, 1) + 20*x(t) == f;
>> eqntrans = laplace(diffeqn, t, s);
>> algeqn = subs(eqntrans, ...
                [laplace(x(t), t, s), x(0), subs(diff(x(t), t), t, 0)], [X, 2, -3]);
>> xtrans = simplify(solve(algeqn, X));
>> x = ilaplace(xtrans, s, t)
```

(a) [2] Give the initial-value problem for $x(t)$ that is being solved.

(b) [8] Find the Laplace transform $X(s)$ of the solution $x(t)$. (Just solve for $X(s)$!
DO NOT take the inverse Laplace transform of $X(s)$ to find $x(t)$!)

You may refer to the table on the last page.

(12) [8] Find the inverse Laplace transform $\mathcal{L}^{-1}[Y(s)](t)$ of the function

$$Y(s) = e^{-2s} \frac{s + 8}{s^2 - 8s + 25}.$$

You may refer to the table on the last page.

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Workspace (Give the number of the problem being worked!)

Table of Laplace Transforms

$$\mathcal{L}[t^n e^{at}](s) = \frac{n!}{(s-a)^{n+1}} \quad \text{for } s > a.$$

$$\mathcal{L}[e^{at} \cos(bt)](s) = \frac{s-a}{(s-a)^2 + b^2} \quad \text{for } s > a.$$

$$\mathcal{L}[e^{at} \sin(bt)](s) = \frac{b}{(s-a)^2 + b^2} \quad \text{for } s > a.$$

$$\mathcal{L}[j'(t)](s) = sJ(s) - j(0) \quad \text{where } J(s) = \mathcal{L}[j(t)](s).$$

$$\mathcal{L}[t^n j(t)](s) = (-1)^n J^{(n)}(s) \quad \text{where } J(s) = \mathcal{L}[j(t)](s).$$

$$\mathcal{L}[e^{at} j(t)](s) = J(s-a) \quad \text{where } J(s) = \mathcal{L}[j(t)](s).$$

$$\mathcal{L}[u(t-c)j(t-c)](s) = e^{-cs} J(s) \quad \text{where } J(s) = \mathcal{L}[j(t)](s), c \geq 0, \text{ and } u \text{ is the unit step function.}$$

$$\mathcal{L}[\delta(t-c)j(t)](s) = e^{-cs} j(c) \quad \text{where } c \geq 0 \text{ and } \delta \text{ is the unit impulse.}$$