Solution to Review Problems for Final Exam

Please email(mao-pei.tsui@utoledo.edu) me if you find any mistake.

Here is the directory of the problems. p2, Problem 1, 2,3a-3c p3, Problem 3d-3i p4, Problem 3i-31 p5, Problem 3m, 4, 5a p6, Problem 5b, 6, 7a-7b p7, Problem 8a p8, Problem 8a p9, Problem 8b p10, Problem 8c p11, Problem 8c p11, Problem 8d p12, Problem 8f p14, Problem 9, 10a-10c p15, Problem 10d, 11,12

- (1) (a) Since $\int \frac{dy}{(y-1)^{\frac{2}{3}}} = \int 6t dt$, we have $y = (t^2 + C)^3 + 1$. (b) Since $t\frac{dy}{dt} = y(1+2t^2)$ and $\int \frac{dy}{y} = \int \frac{1+2t^2}{t} dt$, we have $y(t) = Cte^{t^2}$. (c) $y(t) = \frac{1}{5}e^{-2t} + Ce^{3t}$ (d) Note that $\int \frac{4t}{t^2+1} dt = 2\ln(t^2+1)$ and $e^{2\ln(t^2+1)} = (t^2+1)^2$. $y(t) = \frac{t^4+2t^2+C}{(t^2+1)^2}$ (e) $y(t) = -\frac{t^2}{5} + Ct^{-3}$. (f) Rewrite the equation $t\frac{dy}{dt} - 6y = 12t^4y^2$ as $\frac{dy}{dt} - \frac{6}{t}y = 12t^3y^2$. Let $v = y^{1-2} = y^{-1}$. We have $\frac{dv}{dt} + \frac{6}{t}v = -12t^3$ and $v(t) = -\frac{6}{5}t^4 + Ct^{-6}$. Thus $y(t) = \frac{1}{v} = \frac{1}{-\frac{6}{5}t^4 + Ct^{-6}}$. (g) Let v = x + y. Since $\frac{dv}{dx} = 1 + \frac{dy}{dx}$ and $\frac{dy}{dx} = (x + y)^2 = v^2$, we have $\frac{dv}{dx} = 1 + v^2$. Thus $\int \frac{dv}{1+v^2} = \int dx$ and $\arctan(v) = x + C$. Thus $v = \tan(x + C)$ and $y = \frac{1}{2} + \frac{1}{2$ $v - x = \tan(x + C) - x.$ (h) Let $v = \frac{y}{x}$, i.e. y = xv. Using $\frac{dy}{dx} = v + x\frac{dv}{dx}$ and $\frac{dy}{dx} = \frac{y-2\sqrt{x^2+y^2}}{x} = v - 2\sqrt{1+v^2}$. we have $v + x \frac{dv}{dx} = v - 2\sqrt{1 + v^2}$. It can be rewritten as $x \frac{dv}{dx} = -2\sqrt{1 + v^2}$ which can be solved by $\int \frac{dv}{\sqrt{1+v^2}} = \int \frac{-2}{x} dx$. Thus $\ln(v + \sqrt{1+v^2}) = -2\ln(x) + c$ and $v + \sqrt{1 + v^2} = Cx^{-2}$. Note that $\int \frac{dv}{\sqrt{1 + v^2}} = \ln(v + \sqrt{1 + v^2})$ by substituting $v = \tan(\theta)$. This implies that $\sqrt{1+v^2} = Cx^{-2} - v$, $1+v^2 = C^2x^{-4} - 2Cx^{-2}v + v^2$ and $v = \frac{x^2}{2C} - \frac{Cx^{-2}}{2}$. Hence $y = xv = \frac{x^3}{2C} - \frac{Cx^{-1}}{2}$. (i) Let $v = \frac{y}{x}$, i.e. y = xv. Using $\frac{dy}{dx} = v + x\frac{dv}{dx}$ and $\frac{dy}{dx} = \frac{x-y}{x+y} = \frac{1-v}{1+v}$, we have $v + x\frac{dv}{dx} = \frac{1-v}{1+v}$. It can be rewritten as $x\frac{dv}{dx} = \frac{1-v}{1+v} - v = \frac{1-v-v+v^2}{1+v} = \frac{(v-1)^2}{1+v}$ which can be solved by $\int \frac{v+1}{(v-1)^2} dv = \int dx$. Thus $\int (\frac{1}{v-1} - 2\frac{1}{(v-1)^2} dv = \int dx$ $\ln(v-1) - 2\frac{1}{v-1} = x + c.$ $v + \sqrt{1+v^2} = Cx^{-2}.$ Hence $\ln(\frac{y}{x}-1) - 2\frac{1}{\frac{y}{x-1}} = x + c.$ (2) (a) Let $f(y) = y^3 - 3y^2 + 2y$. We have $f(y) = y^3 - 3y^2 + 2y = y(y^2 - 3y + 2) = y(y^2 - 3y + 2)$ y(y-1)(y-2). Thus f(y) < 0 when $y \in (-\infty, 0) \cup (1, 2)$ and f(y) > 0 when $y \in (0,1) \cup (2,\infty)$. Therefore {1} is an asymptotically stable equilibrium point and $\{0, 2\}$ are unstable equilibrium points.
 - (b) Let $f(y) = (y^3 3y^2 + 2y)(y 3)^2$. We have $f(y) = (y^3 3y^2 + 2y)(y 3)^2 = y(y 1)(y 2)(y 3)^2$. Thus f(y) < 0 when $y \in (-\infty, 0) \cup (1, 2)$ and f(y) > 0 when $y \in (0, 1) \cup (2, 3) \cup (3, \infty)$. Therefore $\{1\}$ is an asymptotically stable equilibrium point, $\{0, 2\}$ are unstable equilibrium points and $\{3\}$ is a semistable equilibrium point.
 - (3) (a) $y(t) = c_1 e^{-2t} + c_2 e^{-3t}$.
 - (b) $y(t) = c_1 e^{-2t} + c_2 t e^{-2t}$.
 - (c) $y(t) = c_1 e^{-2t} \cos(2t) + c_2 t e^{-2t} \sin(2t)$.

- (d) The characteristic equation of $y^{(6)}(t) + 64y(t) = 0$ is $r^6 + 64 = 0$. Note that $-64 = 64e^{i(\pi+2k\pi)}$ where k is an integer. Solving $r^6 + 64 = 0$ is the same as solving $r^6 = -64 = 64e^{i(\pi+2k\pi)}$. Therefore $r = \sqrt[6]{64}e^{i\frac{(\pi+2k\pi)}{6}} = 2e^{i\frac{(\pi+2k\pi)}{6}} = 2(\cos(\frac{(\pi+2k\pi)}{6}) + i\sin(\frac{(\pi+2k\pi)}{6}))$ where $k = 0, 1, 2, \cdots, 5$. Let $r_k = 2(\cos(\frac{(\pi+2k\pi)}{6}) + i\sin(\frac{(\pi+2k\pi)}{6}))$ where $k = 0, 1, 2, \cdots, 5$. Therefore $r_0 = 2(\cos(\frac{\pi}{6}) + i\sin(\frac{\pi}{6})) = \sqrt{3} + i, r_1 = 2(\cos(\frac{\pi}{2}) + i\sin(\frac{\pi}{2})) = 2i, r_2 = 2(\cos(\frac{5\pi}{6}) + i\sin(\frac{5\pi}{6})) = -\sqrt{3} + i, r_3 = 2(\cos(\frac{7\pi}{6}) + i\sin(\frac{7\pi}{6})) = -\sqrt{3} - i, r_4 = 2(\cos(\frac{3\pi}{2}) + i\sin(\frac{3\pi}{2})) = -2i$ and $r_5 = 2(\cos(\frac{11\pi}{6}) + i\sin(\frac{11\pi}{6})) = \sqrt{3} - i$. Note that $r_0 = \overline{r_5}$, $r_1 = \overline{r_4}$ and $r_2 = \overline{r_3}$. The general solution is $y(t) = c_1 e^{\sqrt{3}t} \cos(t) + c_2 e^{\sqrt{3}t} \sin(t) + c_3 \cos(2t) + c_4 \sin(2t) + c_5 e^{-\sqrt{3}t} \cos(t) + c_6 e^{-\sqrt{3}t} \sin(t)$. This solution is unstable. (e) $y(t) = c_1 e^{-2t} \cos(2t) + c_2 e^{-2t} \sin(2t) + c_3 t e^{-2t} \cos(2t) + c_4 t e^{-2t} \sin(2t) + c_5 e^{2t} + c_6 t e^{2t} + c_7 t^2 e^{2t} + c_8 + c_9 t$. This solution is unstable.
- (f) Try $y = t^r$. We have $y' = rt^r$, $y'' = r(r-1)t^{r-2}$ and $t^2y''(t) + 2ty'(t) 2y = r(r-1)t^r + 2rt^r 2t^r = (r^2 + r 2)t^r = 0$ if $r^2 + r 2 = (r+2)(r-1) = 0$, ie. r = 2 and r = -1 So $y(t) = c_1t^{-2} + c_2t$.
- (g) $t^2 y''(t) + 2ty'(t) 2y = 0$. Try $y = t^r$. We have $y' = rt^r$, $y'' = r(r-1)t^{r-2}$ and $t^2 y''(t) + 5ty'(t) + 4y = r(r-1)t^r + 5rt^r + 4t^r = (r^2 + 4r + 4)t^r = 0$ if $r^2 + 4r + 4 = (r+2)^2 = 0$, i.e. r = -2 and r = -2 So $y(t) = c_1 t^{-2} + c_2 t^{-2} \ln(t)$.
- (h) $t^2 y''(t) + 5ty'(t) + 8y = 0$. Try $y = t^r$. We have $y' = rt^r$, $y'' = r(r-1)t^{r-2}$ and $t^2 y''(t) + 5ty'(t) + 8y = r(r-1)t^r + 5rt^r + 4t^r = (r^2 + 4r + 8)t^r = 0$ if $r^2 + 4r + 8 = 0$, i.e. $r = -2 \pm 2i$. So $t^{-2\pm 2i} = t^{-2}\cos(2\ln(t)) + it^{-2}\sin(2\ln(t))$. So $y(t) = c_1 t^{-2} \cos(2\ln(t)) + c_2 t^{-2} \sin(2\ln(t))$.
- (i) y''(t) + 5y'(t) + 4y = g(t) with y(0) = 0 and y'(0) = 0 where

$$g(t) = \begin{cases} 0, & 0 \le t < 2, \\ 3(t-2), & 2 \le t < 4, \\ 6, & 4 \le t. \end{cases}$$

$$g(t) = \begin{cases} 0, & 0 \le t < 2, \\ 3(t-2), & 2 \le t < 4, \\ 6, & 4 \le t. \end{cases}$$

We have $g(t) = 3(t-2)u_{2,4}(t) + 6u_4(t) = 3(t-2)(u_2(t) - u_4(t)) + 6u_4(t) = 3(t-2)u_2(t) - (3t-12)u_4(t) = 3(t-2)u_2(t) - 3(t-4)u_4(t)$. Let h(t-2) = t-2 and k(t-4) = t-4. Then h(t) = t and k(t) = t. So $g(t) = 3h(t-2)u_2(t) - 3k(t-4)u_4(t)$ and $L(g(t)) = L(3h(t-2)u_2(t) - 3k(t-4)u_4(t)) = 3e^{-2s}L(h(t)) - 3e^{-4s}L(k(t)) = 3\frac{e^{-2s}}{s^2} - 3\frac{e^{-4s}}{s^2}$.

$$\begin{split} L(y''(t) + 5y'(t) + 4y(t)) &= L(g(t)) = 3\frac{e^{-2s}}{s^2} - 3\frac{e^{-4s}}{s^2} \\ \Rightarrow (s2 + 5s + 4)Y(s) = 3\frac{e^{-2s}}{s^2(s^2 + 5s + 4)} - 3\frac{e^{-4s}}{s^2(s^2 + 4s + 4)} \\ \Rightarrow Y(s) &= 3\frac{e^{-2s}}{s^2(s^2 + 5s + 4)} - 3\frac{e^{-4s}}{s^2(s^2 + 4s + 4)} \\ \text{Using partial fraction, we have } \frac{1}{s^2(s + 1)(s + 4)} = \frac{a}{s} + \frac{b}{s^2} + \frac{c}{s + 1} + \frac{d}{s + 4} \\ \text{This implies that } 1 = as(s + 1)(s + 4) + b(s + 1)(s + 4) + cs^2(s + 4) + ds^2(s + 1). \\ \text{Plugging in } s = 0, \text{ we get } b = \frac{1}{4}. \\ \text{Plugging in } s = -1, \text{ we get } c = \frac{1}{3} \\ \text{Subscriptional} + \frac{1}{3}s^2(s + 4) - \frac{1}{48}s^2(s + 1). \\ \text{Plugging in } s = 1 \\ \text{This gives } a = -\frac{5}{16}. \\ \text{Now we have } \frac{1}{s^2(s + 1)(s + 4)} = -\frac{5}{16}\frac{1}{s} + \frac{1}{4}\frac{1}{s^2} + \frac{1}{3}\frac{1}{s + 1} - \frac{1}{48}\frac{1}{s + 4}. \\ \text{Let } f(t) = L^{-1}(-\frac{5}{16}\frac{1}{s} + \frac{1}{4}\frac{1}{s^2} + \frac{1}{3}\frac{1}{s + 1} - \frac{1}{48}\frac{1}{s + 4}) = -\frac{5}{16} + \frac{1}{4}t + \frac{1}{3}e^{-t} + -\frac{1}{48}e^{-4t}. \\ \text{Then } y(t) = L^{-1}(3\frac{e^{-2s}}{s^2(s + 1)(s + 4)} - 3\frac{e^{-4s}}{s^2(s + 1)(s + 4)}) = 3u_2(t)f(t - 2) - 3u_4(t)f(t - 4). \\ (j) \quad y''(t) + 4y'(t) + 5y = g(t) \\ \text{ with } y(0) = 0 \\ \text{ and } y'(0) = 0 \\ \text{ where } \end{cases}$$

$$g(t) = \begin{cases} 0, & 0 \le t < 2, \\ 1, & 2 \le t < 4, \\ 0, & 4 \le t. \end{cases}$$

We have $g(t) = u_{2,4}(t) = u_2(t) - u_4(t)$ and $L(g(t)) = e^{-2s} - e^{-4s}$. Taking the Laplace transform, we get L(y''(t) + 5y'(t) + 5y) = L(g(t)) and $(s^2 + 4s + 5)Y(s) = e^{-2s} - e^{-4s}$. $\Rightarrow Y(s) = \frac{e^{-2s}}{(s^2 + 4s + 5)} - \frac{e^{-4s}}{(s^2 + 4s + 5)}$. Note that $\frac{1}{(s^2 + 4s + 5)} = \frac{1}{(s+2)^2 + 1}$ and $f(t) = L^{-1}(\frac{1}{(s+2)^2 + 1}) = e^{-2t}\sin(t)$. Then $y(t) = L^{-1}(\frac{e^{-2s}}{(s^2 + 4s + 5)} - \frac{e^{-4s}}{(s^2 + 4s + 5)}) = u_2(t)f(t-2) - u_4(t)f(t-4)$. (k) $y''(t) + 5y'(t) + 4y(t) = \delta(t-2)$, with y(0) = 0 and y'(0) = 0.

Taking the Laplace transform $L(y''(t) + 5y'(t) + 4y(t)) = L(\delta(t-2))$, we have $(s^2 + 5s + 4)Y(s) = e^{-2s}$. $\Rightarrow Y(s) = \frac{e^{-2s}}{(s^2 + 5s + 4)} = \frac{e^{-2s}}{((s+1)(s+4))} = e^{-2s}(\frac{1}{3}\frac{1}{s+1} - \frac{1}{3}\frac{1}{s+4})$ $= \frac{1}{3}\frac{e^{-2s}}{s+1} - \frac{1}{3}\frac{e^{-2s}}{s+4}$. Let $f(t) = L^{-1}(\frac{1}{s+1}) = e^{-t}$ and $g(t) = L^{-1}(\frac{1}{s+4}) = e^{-4t}$ We have $y(t) = L^{-1}(\frac{1}{3}\frac{e^{-2s}}{s+1} - \frac{1}{3}\frac{e^{-2s}}{s+4}) = \frac{1}{3}u_2(t)f(t-2) - \frac{1}{3}u_2(t)g(t-2) = \frac{1}{3}u_2(t)e^{-(t-2)}) - \frac{1}{3}u_2(t)e^{-4(t-2)}$.

(l)
$$y''(t) + 4y'(t) + 5y(t) = \delta(t-2)$$
, with $y(0) = 1$ and $y'(0) = 1$.
Taking the Laplace transform $L(y''(t) + 4y'(t) + 5y(t)) = L(\delta(t-2))$, we have
 $(s^2 + 4s + 5)Y(s) - s - 5 = e^{-2s}$.
 $\Rightarrow Y(s) = \frac{e^{-2s}(s+5)}{(s^2+4s+5)} + \frac{e^{-2s}}{(s^2+4s+5)} = \frac{e^{-2s}(s+5)}{(s+2)^2+1} + \frac{e^{-2s}}{(s+2)^2+1}$
 $= \frac{e^{-2s}(s+2)}{(s+2)^2+1} + 4\frac{e^{-2s}}{(s+2)^2+1}$.

Let
$$f(t) = L^{-1}(\frac{(s+2)}{(t+2)^{2}+1}) = e^{-2t}\cos(t)$$
 and $g(t) = L^{-1}(\frac{1}{(t+2)^{2}+1}) = e^{-2t}\sin(t)$
We have $y(t) = L^{-1}(\frac{e^{-2s}(s+2)}{(t+2)^{2}+1} + 4\frac{e^{-2s}}{(t+2)^{2}+1}) = u_{2}(t)f(t-2) + 4u_{2}(t)g(t-2) = u_{2}(t)e^{-2(t-2)}\cos(t-2) + 4u_{2}(t)e^{-2(t-2)}\sin(t-2).$
(m) $y''(t) - 4y'(t) + 4y(t) = \delta(t-2)$, with $y(0) = 0$ and $y'(0) = 0$.
Taking the Laplace transform $L(y''(t) + 4y'(t) + 4y(t)) = L(\delta(t-2))$, we have
 $(s^{2} + 4s + 4)Y(s) = e^{-2s}.$
 $\Rightarrow Y(s) = \frac{e^{-2s}}{(t+2)^{2}} = \frac{e^{-2s}}{(t+2)^{2}}.$
Let $f(t) = L^{-1}(\frac{1}{(t+2)^{2}}) = te^{-2t}.$
We have $y(t) = L^{-1}(\frac{1}{(t+2)^{2}}) = te^{-2t}.$
We have $y(t) = L^{-1}(\frac{1}{(t+2)^{2}}) = u_{2}(t)f(t-2) = u_{2}(t)(t-2)e^{-2(t-2)}.$
(4) Note that the equation in this problem should be
 $ty''(t) + (1 - 2t)y'(t) + (t-1)y(t) = te^{t}.$
First, we rewrite the equation as $y''(t) + \frac{(1-2t)}{t}y'(t) + \frac{(t-1)}{t}y(t) = 0.$
Given that $y_{1}(t) = e^{t}$ is a solution of $y''(t) + \frac{(1-2t)}{t}y'(t) + \frac{(t-1)}{t}y(t) = 0.$
Given that $y_{1}(t) = e^{t}$. So $\frac{u_{1}}{y^{2}} = \frac{Ce^{-t}e^{-t}}{t} = Ce^{t}(t) + \frac{1}{t}(t)(t)(t) = t^{2}(t) + \frac{1}{t}(t)(t)(t) = 0.$
Let $p(t) = \frac{(1-2t)}{t}.$ Let y_{2} be another solution of $y''(t) + \frac{(1-2t)}{t}y'(t) + \frac{(t-1)}{t}y(t) = 0.$
Have $(\frac{u_{2}}{y})' = \frac{u_{2}ty'-u_{2}}{t} = \frac{Ce^{t}}{t}$. So $\frac{u_{2}}{y} = Ce^{t}(t)^{2}t^{2}$.
 $e^{t}(C \ln t + D) = e^{t}(t)$. So $\frac{u_{2}}{y} = Ce^{-t}f^{2}t^{2}$.
Now we use variation of parameter to find the general solution. Now $y_{1} = e^{t}$, $y_{2} = e^{t} \ln t + e^{t}$. Thus $y(t) = -e^{t} \cdot (e^{t} \ln t + e^{t})$ and $W(y_{1}, y_{2})(t) = u_{1}t^{2} - u_{2}t^{2}$. (e^{t} \ln t + e^{t}) $\frac{1}{t^{2}} - \frac{u_{2}t^{2}}{t^{2}} = t^{2} - t(t) + \frac{1}{t} + \frac{1}{t^{2}} - \frac{1}{t^{2}} + \frac{1}{t^{2}} - \frac{1}{t^{2}} + \frac{1$

Thus
$$y(t) = -\sin(2t) \cdot (-\frac{\ln|\sec(2t) + \tan(2t)|}{4} + c) + \cos(2t)(-\frac{1}{4}\sec(2t) + d)$$

 $= \sin(2t) \frac{\ln|\sec(2t) + \tan(2t)|}{4} + \frac{1}{4} + C \sin(2t) + D \cos(2t).$
(b) First we solve the homogeneous equation $t^2y''(t) - 4ty'(t) + 6y(t) = 0$. Let $y(t) = t^r$, we have $y'(t) = rt^{r-1}$ and $y''(t) = r(r-1)t^{r-2}$.
Thus $t^2y''(t) - 4ty'(t) + 6y(t) = (r(r-1) - 4r + 6)t^r = (r^2 - 5r + 6)t^r$.
So $y = t^r$ is a solution of $t^2y''(t) - 4ty'(t) + 6y(t) = 0$ if $r^2 - 5r + 6 = (r-3)(r-2) = 0$. We have $y_1(t) = t^3$ and $y_2(t) = t^2$.
Thus $W(y_1, y_2)(t) = y_1(t)y_2'(t) - y_2(t)y_1'(t) = t^3 \cdot 2t - t^2(3t^2) = -t^4$.
The equation $t^2y''(t) - 4ty'(t) + 6y = t^3 + 1$ can be rewritten as $y''(t) - \frac{4}{t}y'(t) + \frac{6}{t^2}y(t) = t + \frac{1}{t^2} = t + t^{-2}$.
 $\int \frac{y_{2}g(t)}{W(y_{1},y_{2})(t)} dt = \int \frac{t^2(t+t^{-2})}{-t^4} dt = -\ln |t| + \frac{1}{3}t^{-3} + c$ and
 $\int \frac{y_{1}g(t)}{W(y_{1},y_{2})(t)} dt = \int \frac{t^2(t+t^{-2})}{-t^4} dt = -t + \frac{1}{2}t^{-2} + d$.
The general solution is
 $y(t) = -t^3(-\ln |t| + \frac{1}{3}t^{-3} + c) + t^2(-t + \frac{1}{2}t^{-2} + d)$.
(6) (a) The equation $y''(t) - 5y'(t) + 6y(t) = te^{2t} + e^{3t} + e^{-2t}$ can be rewritten as $(D^2 - 5D + 6)y(t) = te^{2t} + e^{3t} + e^{-2t}$. Using $(D - 2)^2(D - 2)(D - 3)y(t) = 0$, $(D - 3)e^{3t} = 0$ and $(D + 2)e^{-2t}$, we get $(D - 2)^2(D^2 - 5D + 6)y(t) = (D - 2)^2(D - 2)(D - 3)y(t) = 0$, $(D - 3)e^{3t} = 0$ and $(D^2 - 5D + 6)y(t) = (D - 2)(D - 3)y(t) = 0$. Thus the particular solution for $(D^2 - 5D + 6)y(t) = te^{2t} + e^{3t} + e^{-2t}$ is
 $y_p(t) = c_1t^{2t}e^{2t} + c_2te^{2t} + c_3te^{3t} + c_4e^{-2t}$.
(b) The equation $y''(t) - 4y'(t) + 5y(t) = e^{2t} \sin(t) + e^{3t} \sin(t)$ can be rewritten as $(D^2 - 4D + 5)y(t) = e^{2t} \sin(t) + e^{3t} \sin(t)$. We divide this into two equations $(D^2 - 4D + 5)y(t) = e^{2t} \sin(t) + e^{3t} \sin(t) = 0$, we get $((D - 2)^2 + 1)y(t) = 0$ and $((D - 3)^2 + 1)((D - 2)^2 + 1)y(t) = 0$.
Thus the particular solution for $(D^2 - 4D + 5)y(t) = e^{2t} \sin(t) + e^{3t} \sin(t)$. So $y_p(t) = c_1te^{2t} \cos(t) + c_2te^{2t} \sin(t) + c_3t^{3t} \sin(t)$.
7 (a) y'

(b)
$$y''(t) - 3y'(t) + 2y(t) = te^t + te^{2t}$$
, with $y(0) = 0$ and $y'(0) = 0$.

Taking the Laplace transform of the equation, we have

$$\begin{aligned} L(y''(t) - 3y'(t) + 2y(t)) &= L(te^t + te^{2t}) \\ \Rightarrow (s^2 - 3s + 2)Y(s) &= \frac{1}{(s-1)^2} + \frac{1}{(s-2)^2} \\ \Rightarrow Y(s) &= (\frac{1}{(s-1)^2} + \frac{1}{(s-2)^2})\frac{1}{(s^2 - 2s + 1)} = (\frac{1}{(s-1)^2} + \frac{1}{(s-2)^2}) \cdot \frac{1}{(s-1)^2}. \quad \text{Let } f(t) = \\ L^{-1}(\frac{1}{(s-1)^2} + \frac{1}{(s-2)^2}) &= te^t + te^{2t} \text{ and } g(t) = L^{-1}(\frac{1}{(s-1)^2}) = te^t. \\ \text{So } y(t) &= \int_0^t f(t - \tau)g(\tau)d\tau. \end{aligned}$$
(8) (a)

Let
$$A = \begin{pmatrix} a & b \\ b & a \end{pmatrix}$$
.

$$det(A - \lambda I) = det \begin{pmatrix} a - \lambda & b \\ b & a - \lambda \end{pmatrix} = (a - \lambda)^2 - b^2 = (a - \lambda - b)(a - \lambda + b).$$

Therefore the characteristic equation is $(a - \lambda - b)(a - \lambda + b) = 0$. Hence the eigenvalues of A are $\lambda = a + b$ and $\lambda = a - b$.

To find the eigenvector corresponding to $\lambda = a + b$, we must solve $(A - \lambda I)v = 0$. Substituting A and $\lambda = a + b$ gives

$$\begin{pmatrix} a - (a+b) & b \\ b & a - (a+b) \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} -b & b \\ b & -b \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

This matrix equation is equivalent to the single equation $bv_1 - bv_2 = 0$. Therefore $v_2 = v_1$ and

$$v = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} v_1 \\ v_1 \end{pmatrix} = v_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix}.$$

To find the eigenvector corresponding to $\lambda = a - b$, we must solve $(A - \lambda I)v = 0$. Substituting A and $\lambda = a - b$ gives

$$\begin{pmatrix} a - (a - b) & b \\ b & a - (a - b) \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} b & b \\ b & b \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}.$$

This matrix equation is equivalent to the single equation $bv_1 + bv_2 = 0$. Therefore $v_2 = -v_1$ and

$$v = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} v_1 \\ -v_1 \end{pmatrix} = v_1 \begin{pmatrix} 1 \\ -1 \end{pmatrix}.$$

$$x(t) = c_1 e^{(a+b)t} \begin{pmatrix} 1\\1 \end{pmatrix} + c_2 e^{(a-b)t} \begin{pmatrix} 1\\-1 \end{pmatrix} = \begin{pmatrix} c_1 e^{(a+b)t} + c_2 e^{(a-b)t}\\c_1 e^{(a+b)t} - c_2 e^{(a-b)t} \end{pmatrix}.$$

(b)

Let
$$A = \begin{pmatrix} a & -b \\ b & a \end{pmatrix}$$
.
 $det(A - \lambda I) = det \begin{pmatrix} a - \lambda & -b \\ b & a - \lambda \end{pmatrix} = (a - \lambda)^2 + b^2.$

Therefore the characteristic equation is $(a - \lambda)^2 + b^2 = 0$. Hence the eigenvalues of A are $\lambda = a + ib$ and $\lambda = a - ib$.

To find the eigenvector corresponding to $\lambda = a + ib$, we must solve $(A - \lambda I)v = 0$. Substituting A and $\lambda = a + ib$ gives

$$\begin{pmatrix} a - (a + ib) & b \\ b & a - (a + ib) \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} -ib & b \\ b & -ib \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}.$$

This matrix equation is equivalent to the single equation $-ibv_1 + bv_2 = 0$. Therefore $v_2 = iv_1$ and

$$v = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} v_1 \\ iv_1 \end{pmatrix} = v_1 \begin{pmatrix} 1 \\ i \end{pmatrix}.$$

The expression

$$e^{(a+bi)t} \left(\begin{array}{c} 1\\ i \end{array}\right)$$

can be simplified as

$$(e^{at}\cos(bt) + ie^{at}\sin(bt)) \left[\begin{pmatrix} 1\\0 \end{pmatrix} + i \begin{pmatrix} 0\\1 \end{pmatrix} \right]$$
$$= \begin{pmatrix} e^{at}\cos(bt)\\-e^{at}\sin(bt) \end{pmatrix} + i \begin{pmatrix} e^{at}\sin(bt)\\e^{at}\cos(bt) \end{pmatrix}$$

$$x(t) = c_1 \begin{pmatrix} e^{at} \cos(bt) \\ -e^{at} \sin(bt) \end{pmatrix} + c_2 \begin{pmatrix} e^{at} \sin(bt) \\ e^{at} \cos(bt) \end{pmatrix} = \begin{pmatrix} c_1 e^{at} \cos(bt) + c_2 e^{at} \sin(bt) \\ -c_1 e^{at} \sin(bt) + c_2 e^{at} \cos(bt) \end{pmatrix}.$$

(c)

Let
$$A = \begin{pmatrix} -5 & 2 \\ -4 & 1 \end{pmatrix}$$
.
 $det(A - \lambda I) = det \begin{pmatrix} -5 - \lambda & 2 \\ -4 & 1 - \lambda \end{pmatrix} = (\lambda + 1)(\lambda + 3).$

Hence the eigenvalues of A are $\lambda = -1$ and $\lambda = -3$.

To find the eigenvector corresponding to $\lambda = -1$, we must solve $(A - \lambda I)v = 0$. Substituting A and $\lambda = -1$ gives

$$\left(\begin{array}{cc} -4 & 2\\ -4 & 2 \end{array}\right) \left(\begin{array}{c} v_1\\ v_2 \end{array}\right) = \left(\begin{array}{c} 0\\ 0 \end{array}\right).$$

This matrix equation is equivalent to the single equation $-4v_1 + 2v_2 = 0$. Therefore $v_2 = 2v_1$ and

$$v = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} v_1 \\ 2v_1 \end{pmatrix} = v_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix}.$$

To find the eigenvector corresponding to $\lambda = -3$, we must solve $(A - \lambda I)v = 0$. Substituting A and $\lambda = -3$ gives

$$\begin{pmatrix} -2 & 2 \\ -4 & 4 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}.$$

This matrix equation is equivalent to the single equation $-2v_1 + 2v_2 = 0$. Therefore $v_2 = v_1$ and

$$v = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} v_1 \\ v_1 \end{pmatrix} = v_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix}.$$

$$x(t) = c_1 e^{-t} \begin{pmatrix} 1 \\ 2 \end{pmatrix} + c_2 e^{-3t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} c_1 e^{-t} + c_2 e^{-3t} \\ 2c_1 e^{-t} + c_2 e^{-3t} \end{pmatrix}.$$

(d)

Let
$$A = \begin{pmatrix} -2 & -1 \\ 2 & -4 \end{pmatrix}$$
.
$$det(A - \lambda I) = det \begin{pmatrix} -2 - \lambda & -1 \\ 2 & -4 - \lambda \end{pmatrix} = \lambda^2 + 6\lambda + 10$$

Hence the eigenvalues of A are $\lambda = -3 + i$ and $\lambda = -3 - i$. To find the eigenvector corresponding to $\lambda = -3 + i$, we must solve $(A - \lambda I)v = 0$. Substituting A and $\lambda = -3 + i$ gives

$$\left(\begin{array}{cc} 1-i & -1 \\ 2 & -1-i \end{array}\right) \left(\begin{array}{c} v_1 \\ v_2 \end{array}\right) = \left(\begin{array}{c} 0 \\ 0 \end{array}\right).$$

This matrix equation is equivalent to the single equation $(1 - i)v_1 - v_2 = 0$. Therefore $v_2 = (1 - i)v_1$ and

$$v = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} v_1 \\ (1-i)v_1 \end{pmatrix} = v_1 \begin{pmatrix} 1 \\ 1-i \end{pmatrix}.$$

The expression

$$e^{(-3+i)t} \left(\begin{array}{c} 1\\ 1-i \end{array}\right)$$

can be simplified as

$$(e^{-3t}\cos(t) + ie^{-3t}\sin(t)) \left[\begin{pmatrix} 1\\1 \end{pmatrix} + i \begin{pmatrix} 0\\-1 \end{pmatrix} \right]$$
$$= \begin{pmatrix} e^{-3t}\cos(t)\\e^{-3t}\cos(t) + e^{-3t}\sin(t) \end{pmatrix} + i \begin{pmatrix} e^{-3t}\sin(t)\\e^{-3t}\sin(t) - e^{-3t}\cos(t) \end{pmatrix}$$
Thus the general solution is

$$\begin{aligned} x(t) &= c_1 \left(\begin{array}{c} e^{-3t} \cos(t) \\ e^{-3t} \cos(t) + e^{-3t} \sin(t) \end{array} \right) + c_2 \left(\begin{array}{c} e^{-3t} \sin(t) \\ e^{-3t} \sin(t) - e^{-3t} \cos(t) \end{array} \right) \\ &= \left(\begin{array}{c} c_1 e^{-3t} \cos(t) + c_2 e^{-3t} \sin(t) \\ (c_1 - c_2) e^{-3t} \cos(t) + (c_1 + c_2) e^{-3t} \sin(t) \end{array} \right). \end{aligned}$$

(e)

Let
$$A = \begin{pmatrix} -5 & 3 \\ -3 & 1 \end{pmatrix}$$
.
 $det(A - \lambda I) = det \begin{pmatrix} -5 - \lambda & 3 \\ -3 & 1 - \lambda \end{pmatrix} = (\lambda + 2)^2.$

Hence the eigenvalues of A are $\lambda = -2$.

To find the eigenvector corresponding to $\lambda = -2$, we must solve $(A - \lambda I)v = 0$. Substituting A and $\lambda = -2$ gives

$$\left(\begin{array}{cc} -3 & 3 \\ -3 & 3 \end{array}\right) \left(\begin{array}{c} v_1 \\ v_2 \end{array}\right) = \left(\begin{array}{c} 0 \\ 0 \end{array}\right).$$

This matrix equation is equivalent to the single equation $-3v_1 + 3v_2 = 0$. Therefore $v_2 = v_1$ and

$$v = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} v_1 \\ v_1 \end{pmatrix} = v_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix}.$$

The matrix only has one independent eigenvector. We need to find w such that w solves $(A - \lambda I)w = v$ where

$$v = \left(\begin{array}{c} 1\\1 \end{array}\right).$$

This yields

$$\left(\begin{array}{cc} -3 & 3\\ -3 & 3 \end{array}\right) \left(\begin{array}{c} w_1\\ w_2 \end{array}\right) = \left(\begin{array}{c} 1\\ 1 \end{array}\right).$$

This matrix equation is equivalent to the single equation $-3w_1 + 3w_2 = 1$. Therefore $w_2 = w_1 + \frac{1}{3}$ and

$$w = \left(\begin{array}{c} w_1 \\ w_2 \end{array}\right) = \left(\begin{array}{c} w_1 \\ w_1 + \frac{1}{3} \end{array}\right)$$

We may choose $w_1 = 0$ to get

$$w = \left(\begin{array}{c} 0\\ \frac{1}{3} \end{array}\right)$$

$$x(t) = c_1 e^{-2t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + c_2 \left[t e^{-2t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + e^{-2t} \begin{pmatrix} 0 \\ \frac{1}{3} \end{pmatrix} \right] = \begin{pmatrix} c_1 e^{-2t} + c_2 t e^{-2t} \\ (c_1 + \frac{1}{3}c_2)e^{-2t} + c_2 t e^{-2t} \end{pmatrix}$$

(f)

Let
$$A = \begin{pmatrix} 4 & -1 \\ 1 & 2 \end{pmatrix}$$
.
 $det(A - \lambda I) = det \begin{pmatrix} 4 - \lambda & -1 \\ 1 & 2 - \lambda \end{pmatrix} = (\lambda - 3)^2.$

Hence the eigenvalues of A are $\lambda = -2$.

To find the eigenvector corresponding to $\lambda = 3$, we must solve $(A - \lambda I)v = 0$. Substituting A and $\lambda = 3$ gives

$$\left(\begin{array}{cc} 1 & -1 \\ 1 & -1 \end{array}\right) \left(\begin{array}{c} v_1 \\ v_2 \end{array}\right) = \left(\begin{array}{c} 0 \\ 0 \end{array}\right).$$

This matrix equation is equivalent to the single equation $v_1 - v_2 = 0$. Therefore $v_2 = v_1$ and

$$v = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} v_1 \\ v_1 \end{pmatrix} = v_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix}.$$

The matrix only has one independent eigenvector. We need to find w such that w solves $(A - \lambda I)w = v$ where

$$v = \left(\begin{array}{c} 1\\1\end{array}\right).$$

This yields

$$\left(\begin{array}{cc} 1 & -1 \\ 1 & -1 \end{array}\right) \left(\begin{array}{c} w_1 \\ w_2 \end{array}\right) = \left(\begin{array}{c} 1 \\ 1 \end{array}\right).$$

This matrix equation is equivalent to the single equation $w_1 - w_2 = 1$. Therefore $w_2 = w_1 - 1$ and

$$w = \begin{pmatrix} w_1 \\ w_2 \end{pmatrix} = \begin{pmatrix} w_1 \\ w_1 - 1 \end{pmatrix}$$

We may choose $w_1 = 0$ to get

$$w = \left(\begin{array}{c} 0\\ -1 \end{array}\right).$$

$$x(t) = c_1 e^{3t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + c_2 \left[t e^{3t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + e^{3t} \begin{pmatrix} 0 \\ -1 \end{pmatrix} \right] = \left(\begin{array}{c} c_1 e^{3t} + c_2 t e^{3t} \\ (c_1 - c_2) e^{3t} + c_2 t e^{3t} \end{array} \right).$$

(9) (a) From (14d), we know that the general solution is

$$x(t) = \begin{pmatrix} c_1 e^{-3t} \cos(t) + c_2 e^{-3t} \sin(t) \\ (c_1 - c_2) e^{-3t} \cos(t) + (c_1 + c_2) e^{-3t} \sin(t) \end{pmatrix}$$

Using $x_1(0) = 1$ and $x_1(0) = -1$, we have $c_1 = 1$ and $c_1 - c_2 = -1$. Thus $c_1 = 1$, $c_2 = 2$ and

$$x(t) = \begin{pmatrix} e^{-3t}\cos(t) + 2e^{-3t}\sin(t) \\ -e^{-3t}\cos(t) + 3e^{-3t}\sin(t) \end{pmatrix}.$$

(b) From (14e)the general solution is

$$x(t) = \begin{pmatrix} c_1 e^{-2t} + c_2 t e^{-2t} \\ (c_1 + \frac{1}{3}c_2)e^{-2t} + c_2 t e^{-2t} \end{pmatrix}.$$

Using $x_1(0) = 1$ and $x_1(0) = -1$, we have $c_1 = 1$ and $c_1 + \frac{1}{3}c_2 = -1$. Thus $c_1 = 1, c_2 = -6$ and

$$x(t) = \begin{pmatrix} e^{-2t} - 6te^{-2t} \\ -e^{-2t} - 6te^{-2t} \end{pmatrix}.$$

(10) (a) (8c) The eigenvalues of A are $\lambda = -3$ and $\lambda = -1$. Since $\lim_{t\to\infty} e^{-3t} = 0$ and $\lim_{t\to\infty} e^{-t} = 0$, we conclude that this linear system is asymptotically stable. (8d) The eigenvalues of A are $\lambda = -3+i$ and $\lambda = -3-i$. Since $\lim_{t\to\infty} e^{-3t} \cos(t) = 0$ and $\lim_{t\to\infty} e^{-3t} \sin(t) = 0$, we conclude that this linear system is asymptotically stable.

(8e) The eigenvalues of A are $\lambda = -2$ and A has only one eigenvector. Since $\lim_{t\to\infty} e^{-2t} = 0$ and $\lim_{t\to\infty} te^{-2t} = 0$, we conclude that this linear system is asymptotically stable.

(8f) The eigenvalues of A are λ = 3 and A has only one eigenvector. Since lim_{t→∞} e^{3t} = ∞, we conclude that this linear system is unstable.
(b) Let

$$A = \left(\begin{array}{cc} 5 & -2\\ 4 & -1 \end{array}\right).$$

Then $det(A - \lambda I) = \lambda^2 - 4\lambda + 3$. Therefore the characteristic equation is $(\lambda - 3)(\lambda - 1) = 0$. Hence the eigenvalues of A are $\lambda = 3$ and $\lambda = 1$. Since $\lim_{t\to\infty} e^{3t} = \infty$ and $\lim_{t\to\infty} e^t = \infty$, we conclude that this linear system is unstable.

(c) Let

$$A = \left(\begin{array}{cc} 2 & 1\\ -2 & 4 \end{array}\right).$$

Then $det(A - \lambda I) = \lambda^2 - 6\lambda + 10$. Therefore the characteristic equation is $(\lambda - 3)^2 + 1 = 0$. Hence the eigenvalues of A are $\lambda = 3 + i$ and $\lambda = 3 - i$. Since $e^{3t}\cos(t)$ and $e^{3t}\sin(t)$ oscillate between $-\infty$ and ∞ , we conclude that this linear system is unstable.

(d) Let

$$A = \left(\begin{array}{cc} 2 & 4\\ -2 & 2 \end{array}\right).$$

Then $det(A - \lambda I) = \lambda^2 + 4$. Therefore the characteristic equation is $\lambda^2 + 4 = 0$. Hence the eigenvalues of A are $\lambda = 2i$ and $\lambda = -2i$. Since $\cos(2t)$ and $\sin(2t)$ are bounded, we conclude that this linear system is stable.

(11) (a) Using the equation,

$$\begin{array}{rcl} \frac{dx}{dt} &= -y &+ x^3 &+ & xy^2 \\ \frac{dy}{dt} &= x &+ y^3 &+ & x^2y \end{array},$$

we have
$$\frac{d}{dt}(x^2(t) + y^2(t)) = 2x\frac{dx}{dt} + 2y\frac{dy}{dt}$$

= $2x(-y + x^3 + xy^2) + 2y(x + y^3 + x^2y)$
= $-2xy + 2x^4 + 2x^2y^2 + 2xy + 2y^4 + 2x^2y^2$
= $2x^4 + 4x^2y^2 + 2y^4 = 2(x^2 + y^2)^2$.

(b) Let $r(t) = x^2(t) + y^2(t)$. From (a), we have $r'(t) = 2r^2$. Thus $r(t) = \frac{1}{-2t + \frac{1}{r_0}}$ where $r_0 = r(0) = x^2(0) + y^2(0)$. Hence $\lim_{t \to \frac{1}{2r_0}^-} r(t) = \infty$. (Hint: Let $r(t) = x^2(t) + y^2(t)$. Use the equation in (a) to find the explicit formula for r(t).)

$$\begin{array}{ll} (12) \ L(2y'(t) - \int_0^t (t-\tau)^2 y(\tau) d\tau) = L(-2t) \\ \Rightarrow 2L(y'(t)) - 2s - L(\int_0^t (t-\tau)^2 y(\tau) d\tau)) = -\frac{2}{s^2} \\ \Rightarrow 2sL(y(t)) - 2 - L(t^2)L(y(t)) = -\frac{2}{s^2} \\ \Rightarrow 2sL(y(t)) - \frac{2}{s^3}L(y(t)) = -\frac{2}{s^2} \\ \Rightarrow (2s - \frac{2}{s^3})L(y(t)) = -\frac{2}{s^2} + 2 \\ \Rightarrow (\frac{2s^4 - 2}{s^3})L(y(t)) = \frac{2s^2 - 2}{s^2} \\ \Rightarrow L(y(t)) = \frac{2s(s^2 - 1)}{2(s^4 - 1)} = \frac{s}{s^2 + 1} \\ \Rightarrow y(t) = L^{-1}(\frac{s}{s^2 + 1}) = \cos(t) \end{array}$$