

1. (a) (15 points) Find the general solution to the second order homogeneous equation

$$y'' + 6y' + 9y = 0.$$

$$r^2 + 6r + 9 = 0$$
$$= (r + 3)^2$$

$r = -3$ so $y = e^{-3t}$ is a solution

repeated root so $y = te^{-3t}$ is another solution

$y = C_1 e^{-3t} + C_2 t e^{-3t}$ is the general solution

- (b) (25 points) Use the method of undetermined coefficients to find the general solution of the second order nonhomogeneous differential equation

$$y'' + 6y' + 9y = 2t + e^{2t}$$

Try particular solution of form:

$$y_1(t) = At + B$$

$$y_1'(t) = A$$

$$y_1''(t) = 0$$

Plug in:

$$y_1'' + 6y_1' + 9y_1 = 2t$$

$$6A + 9(At + B) = 2t$$

$$9A = 2 \quad 6A + 9B = 0$$

$$A = 2/9 \quad 9B = -6(2/9)$$

$$B = \frac{-12}{81} = \frac{-4}{27}$$

$$y_2(t) = Ce^{2t}$$

$$y_2'(t) = 2Ce^{2t}$$

$$y_2''(t) = 4Ce^{2t}$$

Plug in:

$$y_2'' + 6y_2' + 9y_2 = e^{2t}$$

$$(4C + 12C + 9C)e^{2t} = e^{2t}$$

$$25C = 1$$

$$C = \frac{1}{25}$$

$$y_p(t) = y_1 + y_2 = \frac{2}{9}t - \frac{4}{27} + \frac{1}{25}e^{2t}$$

is particular solution

General solution:

$$y(t) = C_1 e^{-3t} + C_2 t e^{-3t} + \frac{2}{9}t - \frac{4}{27} + \frac{1}{25}e^{2t}$$

2. (15 points) Determine whether the following vectors are linearly independent or not.

$$\vec{u} = \begin{pmatrix} 2 \\ 3 \end{pmatrix} \text{ and } \vec{v} = \begin{pmatrix} -3 \\ 2 \end{pmatrix}$$

Sol I

$$c_1 \vec{u} + c_2 \vec{v} = \vec{0}$$

$$c_1 \begin{pmatrix} 2 \\ 3 \end{pmatrix} + c_2 \begin{pmatrix} -3 \\ 2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \begin{cases} 2c_1 - 3c_2 = 0 \Rightarrow c_1 = \frac{3}{2}c_2 \\ 3c_1 + 2c_2 = 0 \end{cases}$$

Substitute and get

~~$3c_1 + 2\left(\frac{3}{2}c_2\right)$~~

$$3 \cdot \left(\frac{3}{2}c_2\right) + 2c_2 = 0 \Rightarrow \frac{13}{2}c_2 = 0$$

$$c_2 = 0$$

$$c_1 = \frac{3}{2} \cdot 0 = 0$$

Since the only solution is $c_1 = 0, c_2 = 0$ the vectors are linearly independent.

Sol II

$$\det(\vec{u} : \vec{v}) = \det \begin{pmatrix} 2 & -3 \\ 3 & 2 \end{pmatrix} = 4 + 9 = 13 \neq 0$$

So the vectors are linearly independent

3. Consider the system of differential equations

$$\begin{cases} x' = 2x - y \\ y' = 8x - 2y. \end{cases}$$

(a) (20 points) Find the general solution.

$$A = \begin{pmatrix} 2 & -1 \\ 8 & -2 \end{pmatrix} \quad \det(A - \lambda I_2) = \begin{vmatrix} 2-\lambda & -1 \\ 8 & -2-\lambda \end{vmatrix} = 0$$

$$\Rightarrow -(2-\lambda)(2+\lambda) + 8 = 0 \Rightarrow \lambda^2 - 4 + 8 = 0 \Rightarrow \lambda = \pm 2i$$

for $\lambda = 2i$:

$$\begin{pmatrix} 2-2i & -1 \\ 8 & -2-2i \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = 0 \Rightarrow (2-2i)a - b = 0 \Rightarrow b = (2-2i)a$$

$$\Rightarrow \begin{pmatrix} a \\ b \end{pmatrix} = a \begin{pmatrix} 1 \\ 2-2i \end{pmatrix}$$

$$\Rightarrow \bar{x}_1(t) = \left[\begin{pmatrix} 1 \\ 2 \end{pmatrix} + i \begin{pmatrix} 0 \\ -2 \end{pmatrix} \right] (\cos 2t + i \sin 2t)$$

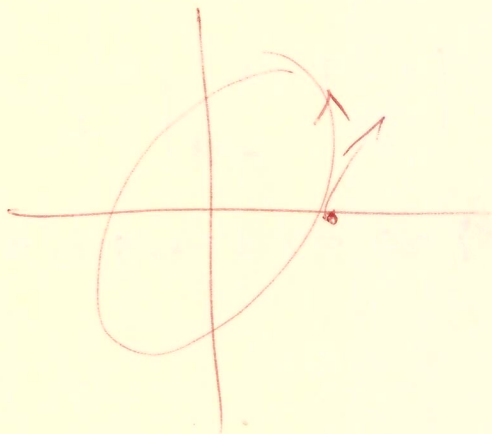
$$= \begin{pmatrix} \cos 2t \\ 2 \cos 2t + 2 \sin 2t \end{pmatrix} + i \begin{pmatrix} \sin 2t \\ 2 \sin 2t - 2 \cos 2t \end{pmatrix}$$

$$\bar{x}(t) = C_1 \begin{pmatrix} \cos 2t \\ 2 \cos 2t + 2 \sin 2t \end{pmatrix} + C_2 \begin{pmatrix} \sin 2t \\ 2 \sin 2t - 2 \cos 2t \end{pmatrix}$$

- (b) (15 points) Sketch the phase portrait. Summarize the main features and explain why it looks that way. Specify what kind of point the origin is (e.g. spiral sink, nodal source, etc.)

$$\lambda = \pm 2i, \operatorname{Re}(\lambda) = 0.$$

$$\begin{pmatrix} 2 & -1 \\ 8 & -2 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 2 \\ 8 \end{pmatrix}$$



center
counterclockwise w/c speed at $\begin{pmatrix} 1 \\ 0 \end{pmatrix}$
is $\begin{pmatrix} 2 \\ 8 \end{pmatrix}$

- (c) (10 points) Find the solution with initial condition $x(0) = 3, y(0) = 4$.

$$\begin{pmatrix} 3 \\ 4 \end{pmatrix} = \begin{pmatrix} c_1 \\ 2c_1 - 2c_2 \end{pmatrix} \Rightarrow c_1 = 3$$

$$\Rightarrow 4 = 6 - 2c_2 \Rightarrow c_2 = 1$$

$$\text{Thus, } \begin{pmatrix} x \\ y \end{pmatrix} = 3 \begin{pmatrix} \cos 2t \\ 2 \cos 2t + 2 \sin 2t \end{pmatrix} + \begin{pmatrix} \sin 2t \\ 2 \sin 2t - 2 \cos 2t \end{pmatrix}$$