

Name: \_\_\_\_\_ Student ID Number: \_\_\_\_\_

Instructor name: \_\_\_\_\_ Your section number \_\_\_\_\_

**Instructions**

- **Turn off all cell phones and watch alarms!** Put away iPods, etc.
- There are 7 questions. Total is 100 points. Make sure that you have all of pages (9 pages in total).
- Do all work in this booklet. You may continue work to the backs of pages, but if you do so indicate where; make sure to write the final answer in the front page, and **circle your final answer**.
- You **may** use a calculator. If you do, be sure to show the set-up for what you are calculating and do **NOT** round intermediate results.
- Please write your work in an unambiguous order. Show all necessary steps or formulas.
- **Answers given without supporting work may receive 0 credit!**
- Be ready to show your UMass ID card when you hand in your Exam booklet.

QUESTION	PER CENT	SCORE
1	10	
2	15	
3	15	
4	15	
5	15	
6	15	
7	15	
TOTAL	100	

1. (10 points) Write the second order nonhomogeneous differential equation

$$y''(t) + 2y'(t) - 5y(t) = 9 \sin t$$

as a first order system. Is the system linear or nonlinear? homogeneous or nonhomogeneous? Do not attempt to solve the system!

2. (15 points) Use the **Characteristic Equation** to find the general solution of the second-order homogeneous linear differential equation.

(a) (7 points)  $y''(t) - 2y'(t) + y(t) = 0$ .

(b) (8 points)  $y''(t) - 2y'(t) + 2y(t) = 0$ .

3. (15 points) Use the **Method of Undetermined Coefficients** to find the general solution of the second-order nonhomogeneous linear differential equation

$$y'' + 5y' + 4y = 10e^{-3t}$$

4. (15 points) Use the Laplace transform to solve the initial value problem

$$y'' + 9y = g(t), \quad y(0) = 0, \quad y'(0) = 0,$$

where the forcing function  $g$  is

$$g(t) = \begin{cases} 8 \sin t & 0 \leq t < \pi, \\ 0 & t \geq \pi. \end{cases}$$

5. (15 points) Use the Laplace transform to solve the initial value problem

$$y'' + 3y' + 2y = \delta(t - 5), \quad y(0) = 0, \quad y'(0) = 1,$$

where  $\delta$  is the Dirac  $\delta$ -function.

6. (15 points) Let  $A = \begin{pmatrix} 0 & 4 \\ 1 & 0 \end{pmatrix}$ . Solve the initial value problem for the  $2 \times 2$  system

$$\mathbf{x}' = A\mathbf{x} \text{ with initial condition } \mathbf{x}(0) = \begin{pmatrix} 3 \\ 0 \end{pmatrix}.$$

7. (15 points) Consider the first order linear ODE system: 
$$\begin{cases} y_1'(t) = -y_1(t) + y_2(t) \\ y_2'(t) = -y_1(t) - y_2(t) \end{cases}$$

(a) Compute the eigenvalues of the matrix corresponding to the system.

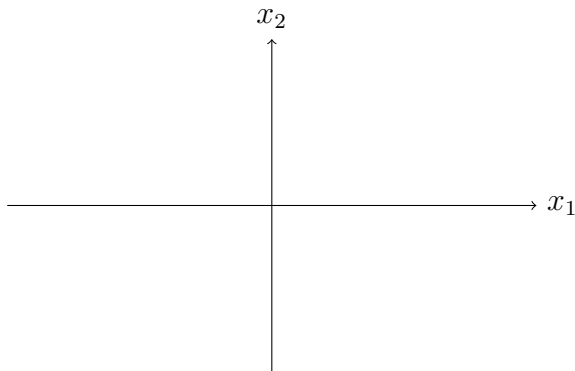
(b) Which of the following describe the critical point  $\begin{pmatrix} 0 \\ 0 \end{pmatrix}$  of the system (circle all that apply):

[A] Proper Node    [B] Saddle Point    [C] Spiral Point    [D] Center

[E] Stable    [F] Unstable

(c) Without solving, describe the behavior of any solution  $\mathbf{x}(t)$  satisfying  $\mathbf{x}(0) \neq \begin{pmatrix} 0 \\ 0 \end{pmatrix}$  as  $t \rightarrow \infty$ .

(d) Draw a rough sketch of the phase portrait.





## Table of Laplace Transform

$f(t)$	$\mathcal{L}(f(t))$		$f(t)$	$\mathcal{L}(f(t))$
1	$\frac{1}{s}$			
$t$	$\frac{1}{s^2}$			Derivatives
$t^2$	$\frac{2}{s^3}$		$y$	$\mathcal{L}(y)$
$t^n$	$\frac{n!}{s^{n+1}}$		$y'$	$s\mathcal{L}(y) - y(0)$
$e^{at}$	$\frac{1}{s-a}$		$y''$	$s^2\mathcal{L}(y) - sy(0) - y'(0)$
$t^n e^{at}$	$\frac{n!}{(s-a)^{n+1}}$			
$\cos(\omega t)$	$\frac{s}{s^2 + \omega^2}$			$t$ -Shift
$\sin(\omega t)$	$\frac{\omega}{s^2 + \omega^2}$			
$\cosh(at)$	$\frac{s}{s^2 - a^2}$		$f(t)$	$F(s)$
$\sinh(at)$	$\frac{a}{s^2 - a^2}$		$u_a(t)f(t-a)$	$e^{-as}F(s)$
$e^{at} \cos(\omega t)$	$\frac{s-a}{(s-a)^2 + \omega^2}$			$s$ -Shift
$e^{at} \sin(\omega t)$	$\frac{\omega}{(s-a)^2 + \omega^2}$			
$\delta(t-a)$	$e^{-as}$		$f(t)$	$F(s)$
$u_a(t)$	$\frac{e^{-as}}{s}$		$e^{at}f(t)$	$F(s-a)$

This page is a scratch paper.