

Mathematics 204

Summer 2013

Final Exam

Your Printed Name: SOLUTION

Your Instructor's Name: _____

1. **Do not open this exam until you are instructed to begin.**
2. All cell phones and other electronic devices must be turned off or completely silenced (i.e. not on vibrate) for the duration of the exam.
3. You are **not allowed to use a calculator** on this exam.
4. The final exam consists of this cover page, 9 pages of problems containing 9 numbered problems, and a short table of Laplace transform formulas.
5. Once the exam begins, you will have 120 minutes to complete your solutions.
6. **Show all relevant work.** No credit will be awarded for unsupported answers and partial credit depends upon the work you show. In particular, work must be shown on integration, partial fraction, and matrix computations.
7. You may use the back of any page for extra scratch paper, but if you would like it to be graded, clearly indicate in the space of the original problem where the work is to be found.
8. The symbol [22] at the beginning of a problem indicates the point value of that problem is 22. The maximum possible score on this exam is 200.

problem	1	2	3	4	5	6	7	8	9	Sum
points earned										
maximum points	22	22	22	22	22	24	22	22	22	200

1.[22] Find the solution to $ty' = \frac{2}{t} - 2y$ for $t > 0$.

use integrating factor method:

($t > 0$)

$$ty' + 2y = \frac{2}{t} \Rightarrow y' + \frac{2}{t}y = \frac{2}{t^2}$$

$$\mu = e^{\int \frac{2}{t} dt} = e^{2\ln t} = e^{\ln t^2} = t^2$$

$$\Rightarrow \mu \cdot \left[y' + \frac{2}{t}y \right] = \mu \cdot \frac{2}{t^2} \Rightarrow (t^2 y)' = t^2 \cdot \frac{2}{t^2} = 2$$

$$\int (t^2 y)' dt = \int 2 dt$$

$$t^2 y = 2t + C$$

$$y = \frac{2}{t} + \frac{C}{t^2}$$

2.[22] Find the explicit solution of the initial value problem $y' = \frac{2t^2 - t}{3y}$, $y(1) = -\frac{5}{3}$.

use Variable-separation's Method:

$$y' = g(y)h(t) \quad \text{with} \quad g(y) = \frac{1}{3y} \quad h(t) = 2t^2 - t$$

$$\int 3y \, dy = \int (2t^2 - t) \, dt$$

$$\frac{3}{2}y^2 = \frac{2}{3}t^3 - \frac{1}{2}t^2 + C$$

$$y^2 = \frac{4}{9}t^3 - \frac{1}{3}t^2 + \tilde{C} \quad (\tilde{C} = \frac{2}{3}C)$$

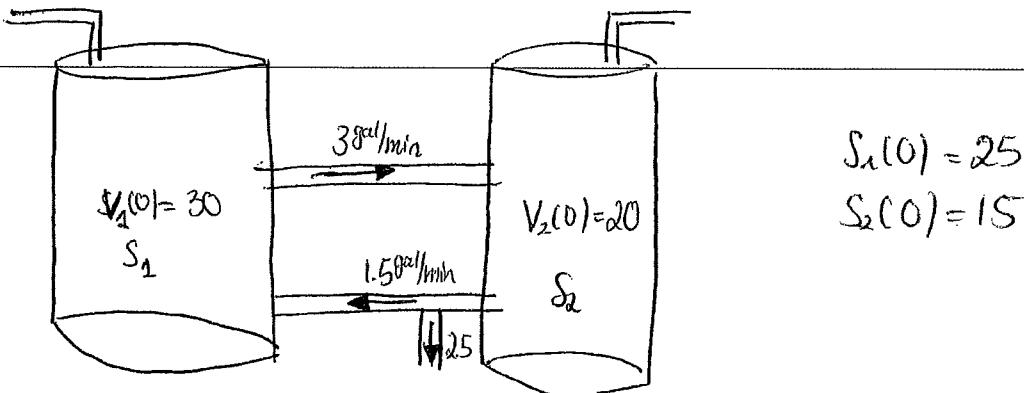
$$y = \pm \sqrt{\frac{4}{9}t^3 - \frac{1}{3}t^2 + \tilde{C}}$$

$$\textcircled{-}\frac{5}{3} = y(1) = \textcircled{-}\sqrt{\frac{4}{9} - \frac{1}{3} + \tilde{C}} = -\sqrt{\frac{1}{9} + \tilde{C}} \Rightarrow \frac{25}{9} = \frac{1}{9} + \tilde{C} \Rightarrow \tilde{C} = \frac{24}{9}$$

$$\Rightarrow y(t) = -\sqrt{\frac{4}{9}t^3 - \frac{1}{3}t^2 + \frac{8}{3}}$$

3. [22] Consider the two interconnected tanks shown in the Figure below. Tank 1 initially contains 30 gal of water and 25 oz of salt, and Tank 2 initially contains 20 gal of water and 15 oz of salt. Water containing 1 oz/gal of salt flows into Tank 1 at a rate of 1.5 gal/min. The mixture flows from Tank 1 to Tank 2 at a rate of 3 gal/min. Water containing 3 oz/gal of salt also flows into Tank 2 at a rate of 1 gal/min (from the outside). The mixture drains from Tank 2 at a rate of 4 gal/min, of which some flows back into Tank 1 at a rate of 1.5 gal/min, while the remainder leaves the system.

Let $S_1(t)$ and $S_2(t)$, respectively, be the amount of salt in each tank at time t . Set up, **BUT DO NOT SOLVE**, an initial value problem that models the flow process.



$$S_1' = \frac{dS_1}{dt} = r_{\text{salt}}^{\text{in}} - r_{\text{salt}}^{\text{out}} = 1 \cdot 1.5 + 1.5 \cdot \frac{S_1(t)}{V_1(t)} - 3 \cdot \frac{S_1(t)}{V_1(t)}$$

$$S_2' = \frac{dS_2}{dt} = r_{\text{salt}}^{\text{in}} - r_{\text{salt}}^{\text{out}} = 3 \cdot 1 + 3 \cdot \frac{S_1(t)}{V_1(t)} - 4 \cdot \frac{S_2(t)}{V_2(t)}$$

$$V_1(t) = V_1(0) + t(1.5 + 1.5 - 3) = V_1(0) = 30$$

$$V_2(t) = V_2(0) + t(1 + 3 - 4) = V_2(0) = 20$$

$$S_1' = 1.5 + 1.5 \frac{S_2(t)}{20} - 3 \cdot \frac{S_1(t)}{30} = \frac{3}{2} + \frac{3}{40} S_2(t) - \frac{S_1(t)}{10}$$

$$S_2' = 3 + 3 \frac{S_1(t)}{30} - 4 \cdot \frac{S_2(t)}{20} = 3 + \frac{S_1(t)}{10} - \frac{1}{5} S_2(t)$$

4.[22] Solve $y'' - 2y' + y = \frac{e^t}{t^2}$ on the interval $t > 0$.

1) $y'' - 2y' + y = 0$ gives homogeneous solution.

$$y(t) = e^{rt} \Rightarrow \frac{r^2 - 2r + 1}{(r-1)^2} = 0 \Rightarrow r_1 = 1 = r_2 \quad (\text{repeating roots})$$

$$\Rightarrow y_1(t) = e^{rt} = e^t \quad y_2(t) = t \cdot y_1(t) = te^t$$

$$\Rightarrow y_h = C_1 e^t + C_2 t e^t$$

2.) Find particular solution to $y'' - 2y' + y = \frac{e^t}{t^2}$

by using V.P. $y_p(t) = y_1 u_1(t) + y_2 u_2(t)$

$$u_1(t) = - \int \frac{y_2(t) g(t)}{W(t)} dt$$

$$u_2(t) = \int \frac{y_1(t) g(t)}{W(t)} dt$$

$$u_1(t) = - \int \frac{te^t e^t / t^2}{e^{2t}} dt =$$

$$W(t) = \begin{vmatrix} e^t & te^t \\ te^t & te^t + e^t \end{vmatrix} = t^2 e^{2t} - t^2 e^t =$$

$$= - \int \frac{1}{t} dt = -\ln t + C$$

$$u_2(t) = \int \frac{et e^t / t^2}{e^{2t}} dt = \int \frac{1}{t^2} dt = -t^{-1} + C$$

$$\Rightarrow y_p(t) = -(\ln t)e^t - (t^{-1})e^t \stackrel{3)}{\Rightarrow} y(t) = y_h + y_p = C_1 e^t + C_2 t e^t + e^t(-\ln t) - e^{-t} = \tilde{C} e^t + C_2 t e^t - (\ln t)e^t$$

5.[22] Find the general solution of $y^{(4)} + y'' = \sin(2t)$.

1) $y''' + y'' = 0 \quad y = e^{rt}$

$$r^4 + r^2 = 0 \Rightarrow r^2(r^2 + 1) = 0 \quad r_1 = r_2 = 0 \quad (\text{repeat root})$$
$$r_{3,4}^2 = -1 \Rightarrow r_3 = i, r_4 = -i$$

$$\Rightarrow y_1(t) = e^{0t} = 1 \quad y_2(t) = te^{0t} = t \quad y_3 = \cos t \quad y_4 = \sin t$$

$$\Rightarrow y_h = C_1 + C_2 t + C_3 \cos t + C_4 \sin t$$

2) Use MIC given $y_p(t) = (A \cos(2t) + B \sin(2t)) \cdot t^3$

$$= A \cos(2t) + B \sin(2t)$$

$$\Rightarrow \text{Note also } y_p'' = -4A \cos(2t) - 4B \sin(2t)$$

$$y_p^{(4)} = 16A \cos(2t) + 16B \sin(2t)$$

$$\Rightarrow 16A \cos(2t) + 16B \sin(2t) - 4A \cos(2t) - 4B \sin(2t) = \sin(2t)$$

$$\Rightarrow \sin(2t)[16B - 4B] = 1 \cdot \sin(2t) \Rightarrow 12B = 1 \Rightarrow B = \frac{1}{12}$$

$$\cos(2t)[16A - 4A] = 0 \Rightarrow A = 0$$

$$\Rightarrow y_p(t) = \frac{1}{12} \sin(2t)$$

3) $y(t) = y_h + y_p = C_1 + C_2 t + C_3 \cos t + C_4 \sin t + \frac{1}{12} \sin(2t)$

6. (a) [20] Solve the initial value problem $y'' + 4y = 2\delta(t-\pi) - \delta\left(t-\frac{\pi}{2}\right)$, $y(0)=1$, $y'(0)=-1$ for $t > 0$.

(b) [4] Which is greater, $y(\pi/2)$ or $y(3\pi/2)$? Justify your answer.

$$a) \quad \{hy'' + 4hy\} = \{h\delta(t-\pi) - \delta(t-\pi/2)\} \Rightarrow \{hy'' + 4hy\} = 2h[\delta(t-\pi)] - h[\delta(t-\pi/2)]$$

$$\frac{s^2\{hy\} - s\{y(0)\} - y'(0) + 4\{hy\}}{s^2+2^2} = 2e^{-\pi s} - e^{-\pi/2 s}$$

$$\{s^2 + 4\}hy = s - 1 + 2e^{-\pi s} - e^{-\pi/2 s}$$

$$\{hy\} = \frac{s}{s^2+2^2} - \frac{1}{s^2+2^2} + e^{-\pi s} \frac{2}{s^2+2^2} - e^{-\pi/2 s} \left(\frac{1}{s^2+2^2} \right)$$

$$y = \cos(2t) - \frac{1}{2} \sin(2t) + U_{\pi}(t) \sin(2(t-\pi)) - U_{\frac{\pi}{2}}(t) \frac{1}{2} \sin(2(t-\pi/2))$$

Note $\sin(2(t-\pi)) = \sin(2t-2\pi) = \sin(2t)$ because \sin is 2π -periodic

$$y = \cos(2t) - \frac{1}{2} \sin(2t) + U_{\pi}(t) \sin(2t) - \frac{1}{2} U_{\frac{\pi}{2}}(t) \sin(2t-\pi)$$

$$b) \quad y(\pi/2) = \cos(2(\frac{\pi}{2})) - \frac{1}{2} \sin(2(\frac{\pi}{2})) + 0 \cdot \sin(2(\frac{\pi}{2})) - \frac{1}{2} \cdot 1 \cdot \sin(2(\frac{\pi}{2}) - \pi)$$

$$= \cos(\pi) - \underbrace{\frac{1}{2} \sin(\pi)}_0 - \underbrace{\frac{1}{2} \sin(0)}_0 = \cos(\pi) = \underline{-1}$$

$$y(\frac{3\pi}{2}) = \cos(2(\frac{3\pi}{2})) - \frac{1}{2} \sin(2(\frac{3\pi}{2})) + 1 \cdot \sin(2(\frac{3\pi}{2})) - \frac{1}{2} \cdot 1 \cdot \sin(2(\frac{3\pi}{2}) - \pi)$$

$$= \cos(3\pi) - \frac{1}{2} \sin(3\pi) + \sin(3\pi) - \frac{1}{2} \sin(2\pi) = \cos(3\pi) = \underline{-1}$$

$$\Rightarrow y(\pi/2) = y(3\pi/2)$$

7. [22] Find the solution of

$$y' + y = \begin{cases} 1 & \text{if } 0 \leq t < \pi, \\ 0 & \text{if } \pi \leq t, \end{cases}$$

satisfying $y(0) = 2$ for $y > 0$.

Note $y' + y = g(t)$ $g(t)$ is off-function \Rightarrow
 $g(t) = 1 - u_{\pi}(t)$

$$\Rightarrow R\{y' + y\} = \{1 - u_{\pi}(t)\}$$

$$R\{y'\} + R\{y\} = R\{1\} - R\{u_{\pi}(t)\}$$

$$sR\{y\} - y(0) + R\{y\} = \frac{1}{s} - e^{-\pi s} \frac{1}{s}$$

$$R\{y\}[s+1] = 2 + \frac{1}{s} - \frac{1}{s} e^{-\pi s}$$

$$R\{y\} = \frac{2}{s+1} + \frac{1}{s(s+1)} - \frac{1}{s(s+1)} e^{-\pi s}$$

D.F.D.

$$\frac{1}{s(s+1)} = \frac{A}{s} + \frac{B}{s+1} = \frac{As + A + Bs}{s(s+1)}$$

$$\Rightarrow A = 1 \Rightarrow B = -1$$

$$y(t) = 2e^{-t} + \left\{ \frac{1}{s} - \frac{1}{s+1} \right\} - \left\{ \frac{1}{s} - \frac{1}{s+1} \right\} e^{-\pi s}$$

$$y(t) = 2e^{-t} + 1 - e^{-t} - u_{\pi}(t) [1 - e^{-(t-\pi)}]$$

8.[22] Solve system $\mathbf{x}' = \begin{pmatrix} 3 & 9 \\ -1 & -3 \end{pmatrix} \mathbf{x}$.

$$1) \det(A - \lambda I_2) = 0 = (3-\lambda)(-3-\lambda) - (-1) \cdot 9 = -9 - 3\lambda + 3\lambda + \lambda^2 + 9 = \lambda^2 = 0 \Rightarrow \lambda_1 = \lambda_2 = 0$$

$$2) (A - 0 \cdot I_2) \vec{v}^{(1)} = \vec{0} \Rightarrow \begin{array}{cc|c} 3 & 9 & 0 \\ -1 & -3 & 0 \end{array} \xrightarrow{\quad} \begin{array}{cc|c} 3 & 9 & 0 \\ 0 & 0 & 0 \end{array}$$

$$3V_1 + 9V_2 = 0 \rightarrow V_1 = -3V_2 \Rightarrow \begin{cases} V_2 = 1 \\ V_1 = -3 \end{cases}$$

$$\Rightarrow \vec{v}^{(1)} = \begin{pmatrix} -3 \\ 1 \end{pmatrix} \Rightarrow \vec{x}^{(1)} = \begin{pmatrix} -3 \\ 1 \end{pmatrix} e^{0t} = \begin{pmatrix} -3 \\ 1 \end{pmatrix}$$

$$(A - 0 \cdot I_2) \vec{w} = \vec{v}^{(1)} \Rightarrow \begin{array}{cc|c} 3 & 9 & -3 \\ -1 & -3 & 1 \end{array} \xrightarrow{\quad} \begin{array}{cc|c} 3 & 9 & -3 \\ 0 & 0 & 0 \end{array}$$

$$\Rightarrow 3W_1 + 9W_2 = -3 \Rightarrow W_1 = -1 - 3W_2$$

$$\text{Pick } W_2 = 0 \Rightarrow W_1 = -1 \Rightarrow \vec{w} = \begin{pmatrix} -1 \\ 0 \end{pmatrix}$$

$$\Rightarrow \vec{x}^{(2)} = t \cdot \vec{v}^{(1)} e^{0t} + \vec{w} e^{0t} = t \cdot \begin{pmatrix} -3 \\ 1 \end{pmatrix} + \begin{pmatrix} -1 \\ 0 \end{pmatrix}$$

$$3) \Rightarrow \vec{x}(t) = C_1 \vec{x}^{(1)} + C_2 \vec{x}^{(2)} = C_1 \begin{pmatrix} -3 \\ 1 \end{pmatrix} + C_2 \left[t \begin{pmatrix} -3 \\ 1 \end{pmatrix} + \begin{pmatrix} -1 \\ 0 \end{pmatrix} \right]$$

9.[22] Find the general solution of the system $\mathbf{x}' = \underbrace{\begin{pmatrix} 3 & -1 \\ 2 & 0 \end{pmatrix}}_A \mathbf{x} + \underbrace{\begin{pmatrix} -e^t \\ 2e^t \end{pmatrix}}_{b(t)}$, using the fundamental matrix

$\mathbf{X} = \begin{pmatrix} e^{2t} & e^t \\ e^{2t} & 2e^t \end{pmatrix}$ for the associated homogeneous system.

$$\vec{x}(t) = \vec{X}(t) \vec{c} + \vec{x}_p(t) \quad \text{Find } \vec{x}_p(t) \text{ using VofP-method.}$$

$$\vec{x}_p(t) = \vec{X}(t) \vec{u}(t) \quad \text{with } \vec{u}(t) = \int \vec{X}^{-1}(t) b(t) dt$$

$$\Rightarrow \text{Need } \vec{X}^{-1}(t) = \frac{1}{\det \vec{X}(t)} \begin{bmatrix} 2e^{2t} & -e^t \\ -e^{2t} & e^{2t} \end{bmatrix} = \frac{1}{(2e^{3t} - e^{3t})} \begin{bmatrix} 2e^{2t} & -e^t \\ -e^{2t} & e^{2t} \end{bmatrix} =$$

$$= \frac{1}{e^{3t}} \begin{bmatrix} 2e^t & -e^t \\ -e^{2t} & e^{2t} \end{bmatrix} = \begin{bmatrix} 2e^{-2t} & -e^{-2t} \\ -e^{-t} & e^{-t} \end{bmatrix}$$

$$\Rightarrow \vec{u}(t) = \int \begin{bmatrix} 2e^{-2t} & -e^{-2t} \\ -e^{-t} & e^{-t} \end{bmatrix} \begin{bmatrix} -e^t \\ 2e^t \end{bmatrix} dt =$$

$$= \int \begin{pmatrix} -2e^{-t} - 2e^{-t} \\ e^0 + 2e^0 \end{pmatrix} dt = \int \begin{pmatrix} -4e^{-t} \\ 3 \end{pmatrix} dt = \begin{pmatrix} 4e^{-t} \\ 3t \end{pmatrix}$$

$$\Rightarrow \vec{x}_p(t) = \vec{X}(t) \vec{u}(t) = \begin{bmatrix} e^{2t} & e^t \\ e^{2t} & 2e^t \end{bmatrix} \begin{pmatrix} 4e^{-t} \\ 3t \end{pmatrix} = \begin{pmatrix} 4e^t + 3te^t \\ 4e^t + 6te^t \end{pmatrix}$$

$$\Rightarrow \vec{x}(t) = \vec{X} \vec{c} + \vec{x}_p(t) = C_1 \begin{pmatrix} e^{2t} \\ e^{2t} \end{pmatrix} + C_2 \begin{pmatrix} e^t \\ 2e^t \end{pmatrix} + \begin{pmatrix} 4e^t + 3te^t \\ 4e^t + 6te^t \end{pmatrix} =$$

$$= C_1 e^{2t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + C_2 e^t \begin{pmatrix} 1 \\ 2 \end{pmatrix} + e^t \begin{pmatrix} 4 \\ 4 \end{pmatrix} + te^t \begin{pmatrix} 3 \\ 6 \end{pmatrix}$$

A SHORT TABLE OF LAPLACE TRANSFORMS

$f(t)$	$\mathcal{L}\{f(t)\} = F(s)$
1. $e^{\alpha t}$	$\frac{1}{s - \alpha}$
2. t^n	$\frac{n!}{s^{n+1}}, \quad n = 0, 1, 2, 3, \dots$
3. $\sin(bt)$	$\frac{b}{s^2 + b^2}$
4. $\cos(bt)$	$\frac{s}{s^2 + b^2}$
5. $(f * g)(t)$	$F(s)G(s)$
6. $f^{(n)}(t)$	$s^n F(s) - s^{n-1} f(0) - \dots - f^{(n-1)}(0)$
7. $e^{ct} f(t)$	$F(s - c)$
8. $u_c(t) f(t - c)$	$e^{-cs} F(s)$
9. $\delta(t - c)$	e^{-cs}

Math 204 Final Exam "Master List" Scorecard, 2013 Summer Semester

200	1	149	1	98		47	
199		148	1	97		46	
198		147		96		45	
197		146	1	95		44	
196	2	145		8 Cs	94	1	43
195	1	144			93		42
194	1	143			92		41
193	1	142	1	(15.1 %)	91		40
192	1	141			90	1	39
191		140	1		89		38
190	1	139	1		88	1	37
189		138	1		87		36
188	2	137			86		35
187		136			85		34
186		135			84		33
185	1	134			83		32
184		133			82		31
183		132	2		81		30
182	1	131			80		29
181		130	1		79		28
180		129		10 Ds	78		27
179	1	128	1		77		26
178		127	1	(18.4 %)	76		25
177	1	126			75		24
176	1	125			74	1	23
175	1	124			73		22
174	1	123			72		21
173	1	122			71		20
172	2	121	1		70		19
171		120	2		69		18
170	1	119			68		17
169		118			67		16
168		117			66		15
167		116			65		14
166	1	115			64		13
165	1	114			63		12
164	1	113			62		11
163		112	1		61		10
162	1	111	1		60		9
161	2	110			59		8
160		109		8 Fs	58		7
159		108	1		57		6
158	1	107		(15.1 %)	56		5
157		106			55		4
156	1	105			54		3
155	1	104			53		2
154		103			52		1
153		102			51		0
152		101			50		
151		100			49		
150		99			48		

Number taking final: 53

Median: 161

Mean: 151.16

Standard Deviation: 37.69