Mathematics 204

Fall 2010

Final Exam

Your Printed Name: Dr. Grow

Your Instructor's Name:

Your Section (or Class Meeting Days and Time):

1. Do not open this exam until you are instructed to begin.

- 2. All cell phones and other electronic noisemaking devices must be **turned off or completely silenced** (i.e. not on vibrate) for the duration of the exam.
- 3. The final exam consists of this cover page, 9 pages of problems containing 10 numbered problems, and a short table of Laplace transform formulas.
- 4. Once the exam begins, you will have 120 minutes to complete your solutions.
- Show all relevant work. No credit will be awarded for unsupported answers and partial credit depends upon the work you show. In particular, all integrals, partial fraction decompositions, and matrix computations must be done by hand.
- 6. 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.
- 7. 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	10	Sum
points earned											
maximum points	14	20	22	20	22	15	21	22	22	22	200

1.[14] Circle the letter corresponding to the differential equation whose direction field is given in the figure below. Then explain your reasons for your answer. Note that "My calculator says so." is not a valid reason.



The direction field corresponds to an automous differential equation with equilibrium solutions y=0 and y=2. Therefore the differential equations corresponding to (a) and (b) are eliminated because y=-1 is their only equilibrium solution. When y=1, (c) has $y'=1^2-2(1)=-1$ while (d) has $y'=2(1)-1^2=1$. Consequently, since the direction field above shows a slope of approximately +1 when y=1, the differential equation (d) corresponds to the direction field above. 2.[20] Find the general solution of y' = 2y + 4 - t. (Linear, first-order DE)

y' - 2y = 4 - t is the standard normalized form for the linear DE. An integrating factor is

or

$$s_{e} = e = e$$

Then $e^{2t}(y'-2y) = (4-t)e^{-2t}$

$$(*)$$
 $y e^{-2t} - 2e^{-2t}y = (4-t)e^{-2t}$.

Observe that the left member of the equation above is exact since the product rule implies $(y\bar{e}^{2t})' = y'\bar{e}^{2t} + (-2)\bar{e}^{2t}y$. Therefore (*) is equivalent to

$$(y\bar{e}^{2t})' = (4-t)\bar{e}^{2t}.$$

Integrating both sides with respect to t yields

$$ye^{2t} = \int (4-t)e^{2t}dt$$

Integrating by parts with U = 4 - t and $dV = e^{2t} dt$ leads to

$$ye^{-2t} = (4-t)\frac{e^{-2t}}{-2} - \int \frac{e^{-2t}}{-2}(-dt) = (2+\frac{t}{2})e^{-2t} + \frac{1}{4}e^{-2t} + c$$

Multiplying throughout by e^{2t} yields the general solution:

$$y(t) = -2 + \frac{t}{2} + \frac{t}{4} + ce^{2t}$$
$$y(t) = -\frac{7}{4} + \frac{t}{2} + ce^{2t}$$

where c is an arbitrary constant.

3.[22] (a) According to Newton's law of cooling, the temperature of an object changes at a rate proportional to the difference between the temperature of the object and the ambient temperature (i.e. the temperature of the surroundings). Express Newton's law of cooling as a differential equation.

$$\frac{dT}{dt} = k(T - T_o)$$

Here T(t) represents the temperature of the object at time t, To is the ambient temperature, and k is a constant of proportionality. (b) A murder victim was found on the street at 12:00 midnight and the temperature of the body at that time was

(b) A murder victim was found on the street at 12:00 midnight and the temperature of the body at that time was 85°F. After 2 hours, the temperature of the body had dropped to 74°F. Between 9:00 PM and 2:00 AM, the outdoor temperature was steady at 68°F. Use Newton's law of cooling to determine the time the crime took place. You should assume the temperature of the body at the time of death was a standard 98.6°F, and be sure to give your answer in terms of a time of day as read on a clock - for example, 9:38 PM.

$$\frac{dT}{T-T_{o}} = kdt \quad (Variables Separable)$$
Integrating both sides gives
$$\ln(T-T_{o}) = kt+c.$$
Exponentiating yields
$$T-T_{o} = e^{kt+c} = Ae^{kt} \quad (A=e^{c})$$
So
$$T(t) = T_{o} + Ae^{kt}.$$
We will let $T(t)$ denote the Fahrenheit temperature t hours after 12:00 midnight.
Then $T(o) = 85$ and $T(2) = 74$, so
$$85 = 68 + A$$
and
$$74 = 68 + Ae^{2k}.$$
Consequently $A = 17$ and $\frac{6}{17} = e^{2k}$

 $K = \frac{1}{2} x_{1}(\frac{1}{12}) = -0.5207$

1

Thus $T(t) = 68 + 17e^{\frac{t}{2}ln(\frac{6}{17})}$ We need to find the time t when the temperature of the body was 98.6. Therefore $98.6 = 68 + 17e^{\frac{1}{2}ln(\frac{6}{17})}$ 50 $lm\left(\frac{48.6-68}{17}\right) = \frac{t}{2}lm\left(\frac{6}{17}\right)$ and $2\ln\left(\frac{98.6-68}{17}\right) = t$ ln (6) or t = -1.129. That is, the murder occurred I hour and 8 minutes (approximately) before midnight. This would be 10:52 PM

4.[20] (a) Solve y''' - y = 0. You may find the identity $a^3 - b^3 = (a - b)(a^2 + ab + b^2)$ useful.

 $y = e^{rt} \text{ in } y'' - y = 0 \text{ leads to } r^3 - 1 = 0 \text{ . Using the identity with } a = r \text{ and } b = 1$ $y \text{ ields } (r-1)(r^2 + r+1) = 0 \text{ . The solutions are } r = 1 \text{ and } r = \frac{-1 \pm \sqrt{1-4}}{2} = -\frac{1}{2} \pm i \frac{\sqrt{3}}{2} \text{ .}$ The general solution of y''' - y = 0 is $y = c_1 e^{t} + c_2 e^{-t/2} \cos(\frac{\sqrt{3}}{2}t) + c_3 e^{-t/2} \sin(\frac{\sqrt{3}}{2}t)$

where c, cz, and cz are arbitrary constants.

(b) Solve $t^2y'' + 3ty' + y = 0$ on the interval t > 0.

 $y = t^{m} \text{ in } t^{2}y' + 3ty' + y = 0 \text{ leads to } m(m-1) + 3m + 1 = 0. \text{ Then}$ $0 = m^{2} + 2m + 1 = (m+1)^{2} \text{ so } m = -1 (\text{multiplicity two}). \text{ The general solution}$ of $t^{2}y'' + 3ty' + y = 0$ on t > 0 is $y = c_{1}t^{-1} + c_{2}t^{-1}\ln(t)$

where c, and c are arbitrary constants.

5.[22] Consider the differential equation $y'' - 2y' + y = \frac{e'}{1 + e^2}$.

(a) Classify the differential equation by giving its order, stating whether it is linear or nonlinear, homogeneous or nonhomogeneous, and whether it has constant or variable coefficients.

(b) Find the general solution of the differential equation.

 $y = e^{rt}$ in y'' - 2y' + y = 0 leads to $r^2 - 2r + 1 = 0$ or $(r-1)^2 = 0$ so r = 1 with multiplicity two. It follows that y(t) = c, et + c tet is the general solution of y"-2y+y=0 since $y_i(t|=e^t, y_i(t) = te^t$ form a fundamental set of solutions of y''-2y'+y=0because $W(y_1, y_2)(t) = \begin{vmatrix} e^t & te^t \\ e^t & (t+i)e^t \end{vmatrix} = (t+i)e^{2t} - te^{2t} = e^{2t} \neq 0$. The variation of

parameters formula

$$y_p = u_1(t)y_1(t) + u_2(t)y_2(t)$$

gives a particular solution of $y'' - 2y' + y = \frac{e^t}{1+t^2}$, provided $u_1(t) = \int -\frac{f(t)y(t)}{W(u, u_k)(t)} dt$ and $u_2(t) = \int \frac{f(t)y(t)}{W(y_1,y_1)} dt$. In our case, these formulas become $u_{t}(t) = \int \frac{-\frac{e^{t}}{1+t^{2}} \cdot te^{t}}{1+t^{2}} dt = \int \frac{-t dt}{1+t^{2}} = -\frac{1}{2} \ln(1+t^{2}) + e^{t}$ $u_{2}(t) = \int \frac{e^{t}}{1+t^{2}} \cdot e^{t} dt = \int \frac{dt}{1+t^{2}} = \operatorname{Avctan}(t) + e^{t^{0}}.$

Therefore
$$y_p(t) = -\frac{1}{2}ln(1+t^2)e^t + Arctan(t)te^t$$
 is a particular solution. The general solution is $y = y_c + y_p$ or
 $y(t) = c_1e^t + c_2te^t - \frac{e^t}{2}ln(1+t^2) + te^tArctan(t)$

where c, and c are arbitrary constants.

6.[15] (Please use 32 feet per second per second as the acceleration of gravity in this problem.) A spring hangs vertically from a rigid support. A body weighing 16 pounds stretches the spring 4 inches when it is first attached. The body is in a medium with a damping constant of 2 pound-seconds per foot. Suppose the body is displaced 3 inches above the equilibrium position and then released. If gravity is the only external force that acts on the body, set up, **BUT DO NOT SOLVE**, an initial value problem describing the body's motion.

$$mu'' + \beta u' + ku = f(t)$$

$$mg = weight so m = \frac{16}{g} = \frac{16}{32} = \frac{1}{2} slug.$$

$$\beta = 2 \frac{lb}{ftsec}$$

$$ku_0 = weight so k = \frac{16lb}{u_0} = \frac{16lb}{\frac{1}{3}ft} = 48 \frac{lb}{ft}.$$

$$f(t) = 0 \quad (Since gravity has already been accounted for in the t in. stretch to the equilibrium position.)$$

Here u=ult) represents the vertical displacement of the body (in feet) from its equilibrium position t seconds after it was released.

7.[21] Use the Laplace transform to solve the integral equation
$$y(t) + 3\int_{0}^{e^{-4(t-\tau)}y(\tau)} d\tau = 1$$
.
 $\mathcal{L}\left\{y(t) + 3e^{-4t} + y(t)\right\}(s) = \mathcal{L}\left\{4\right\}(s)$
 $f(s) = \frac{4}{s} + \frac{3}{s+4}$. $T(s) = \frac{1}{s}$
 $T(s) = \frac{3}{s+4}$. $T(s) = \frac{1}{s}$
 $T(s) \begin{bmatrix} 1 + \frac{3}{s+4} \end{bmatrix} = \frac{1}{s}$
 $T(s) \begin{bmatrix} \frac{5+7}{s+4} \end{bmatrix} = \frac{1}{s}$
 $T(s) = \frac{5+4}{s(s+7)}$
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8.[22] Solve the initial value problem y'' + 4y = f(t), y(0) = 1, y'(0) = 0, if $f(t) = \begin{cases} 0 & \text{if } t < 2, \\ -4 & \text{if } t \ge 2. \end{cases}$ Then compute the value of the solution, accurate to three decimal places, when t = 1 and t = 3.

$$f(t) = -4u(t)$$
 so the DE becomes $y'' + 4y = -4u(t)$. Taking the Laplace transform
of both sides of the DE yields
 $s^2 \overline{I}(s) - sy(0) - y'(0) + 4 \overline{I}(s) = -4 \frac{\overline{e}^{2s}}{s}$

where $\overline{Y}(5) = \mathcal{L}^{-1}\{y\}(5)$. Rearranging,

$$(s^{2}+4)\overline{Y}(s) = s - \frac{4e^{2s}}{s}$$

$$\overline{Y}(s) = \frac{s}{s^{2}+4} - e^{2s} \cdot \frac{4}{s(s^{2}+4)} \cdot$$

Taking the inverse Laplace transform gives

$$y(t) = \mathcal{L}^{-1}\left\{\frac{5}{s^2+4} - \frac{e^{2s}}{s(s^2+4)}\right\}$$
$$= \cos(2t) - u(t)f(t-2)$$

where
$$f(t) = \mathcal{L}^{-1}\left\{\frac{4}{s(s^2+4)}\right\}$$
. A partial fraction decomposition shows
 $\frac{4}{s(s^2+4)} = \frac{A}{s} + \frac{Bs+C}{s^2+4}$ so $4 = A(s^2+4) + (Bs+c)s$. Setting $s=0$
gives $4 = 4A$ so $A = 1$. Setting $s = 2i$ gives $4 = -4B + 2iC$ so $B = -1$ and $C = 0$.
Therefore $f(t) = \mathcal{L}^{-1}\left\{\frac{1}{5} - \frac{5}{s^2+4}\right\} = 1 - \cos(2t)$. Thus
 $\left[\frac{y(t)}{y(t)} = \cos(2t) - u(t)\left[1 - \cos(2t)t^{-2}\right]\right]$. Then $y(1) = \cos(2) = -0.416$
and $y(3) = \cos(6) - [1 - \cos(2t)] = -.456$

since $u_{2}^{(1)} = 0$ and $u_{2}^{(3)} = 1$.

9.[22] Find the general solution of the system $\mathbf{x}' = \begin{pmatrix} -6 & 4 \\ -1 & -2 \end{pmatrix} \mathbf{x}$ and describe the behavior of solutions as $t \to \infty$. Let $A = \begin{bmatrix} -6 & 4 \\ -1 & -2 \end{bmatrix}$. Then $\vec{x} = \vec{R}e^{\lambda t}$ in $\vec{x}' = A\vec{x}$ leads to $\lambda \vec{R} = A\vec{R}$ or $(A - \lambda I)\vec{R} = \vec{0}$. Nontrivial solutions & exist provided $0 = det(A - \lambda I) = \begin{vmatrix} -6 - \lambda & 4 \\ -1 & -2 - \lambda \end{vmatrix} = (2 + \lambda)(6 + \lambda) + 4 = \lambda^2 + 8\lambda + 16 = (\lambda + 4)^2.$ Therefore $\lambda = -4$ is an eigenvalue of multiplicity two. An eigenvector \overline{k} satisfies $(A - \lambda I)\overline{k} =$ or equivalently $\begin{bmatrix} -6+4 & 4 \\ -1 & -2+4 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \text{ or } \begin{cases} -2k_1 + 4k_2 = 0 \text{ Redundant }; \text{ equation 1 is twice equation 2.} \\ -k_1 + 2k_2 = 0 \Rightarrow k_1 = 2k_2 \end{cases}$ is a solution to $\vec{x}' = A \vec{x}$. To get a second solution that is not linearly dependent upon $\vec{x}^{(i)}$ We assume $\vec{x} = \vec{k} t e^{\lambda t} + \vec{L} e^{\lambda t}$ Substituting in $\vec{x}' = A \vec{x}$ leads to $\begin{cases} (A - \lambda I)\vec{k} = \vec{o} \\ (A - \lambda I)\vec{k} = \vec{k} \end{cases}$. We have already solved the first equation : $\lambda = -4$ and $\vec{k} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$ (up to a constant factor). To solve the second equation we must solve $\begin{bmatrix} -2 & 4 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$ or equivalently $\begin{cases} -2l + 4l = 2 \quad \text{Redundant} \\ -l_1 + 2l_2 = 1 \quad \Rightarrow \quad 2l_2 - 1 = l_1 \quad \text{Thus} \quad \vec{l} = \begin{pmatrix} l_1 \\ l_2 \end{pmatrix} = \begin{pmatrix} 2l_2 - 1 \\ l_2 \end{pmatrix} = \begin{pmatrix} 2 \\ l_2 \end{pmatrix} = \begin{pmatrix} 2 \\ l_2 \end{pmatrix} + \begin{pmatrix} -1 \\ 0 \end{pmatrix} \quad \text{We}$ set l2=0 for convenience. Then $\vec{x}^{(a)} = \vec{k} t e^{\lambda t} + \vec{l} e^{\pm} \begin{bmatrix} 2\\ 1 \end{bmatrix} t e^{\pm t} + \begin{bmatrix} -1\\ 0 \end{bmatrix} e^{\pm t}$ Since $W(\overline{x}^{(1)} \overline{x}^{(2)})(t) = det \begin{bmatrix} 2\overline{e}^{4t} & 2t\overline{e}^{t}-1 \\ e^{4t} & t\overline{e}^{4t} \end{bmatrix} = e^{-4t} \neq 0$, $\overline{x}^{(1)}$ and $\overline{x}^{(2)}$ form a fundamental set of solutions. The general solution of $\vec{x}' = A\vec{x}$ is $\overline{X}(t) = c_1 \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{-4t} + c_2 \left(\begin{bmatrix} 2 \\ 1 \end{bmatrix} t e^{-4t} + \begin{bmatrix} -1 \\ 0 \end{bmatrix} e^{-4t} \right)$ where c_i and c_2 are arbitrary constants. Since $e^{4t} \rightarrow 0$ and $te^{4t} \rightarrow 0$ as $t \rightarrow \infty$, $\vec{x}(t) \rightarrow \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ as $t \rightarrow \infty$.

10.[22] Given that
$$\mathbf{x}(t) = c_1 \begin{pmatrix} e^{-t} \\ e^{-t} \end{pmatrix} + c_2 \begin{pmatrix} 2e^{-2t} \\ 3e^{-2t} \end{pmatrix}$$
 is the general solution for the homogeneous system
 $\mathbf{x}' = \begin{pmatrix} 1 & -2 \\ 3 & -4 \end{pmatrix} \mathbf{x}$, solve the nonhomogeneous initial value problem $\mathbf{x}' = \begin{pmatrix} 1 & -2 \\ 3 & -4 \end{pmatrix} \mathbf{x} + \begin{pmatrix} 2 \\ 2 \end{pmatrix} e^{-t}$, $\mathbf{x}(0) = \begin{pmatrix} 3 \\ 5 \end{pmatrix}$.
 $\mathbf{Y}(t) = \begin{bmatrix} e^{t} & 2e^{2t} \\ e^{t} & 3e^{2t} \end{bmatrix}$ is a fundamental matrix for $\mathbf{x}' = A\mathbf{x}$ where $A = \begin{bmatrix} 1 & -2 \\ 3 & -4 \end{bmatrix}$.
 $\mathbf{x}_{p} = \mathbf{Y}(t_{2}) \begin{bmatrix} \mathbf{z}^{t} & 2e^{2t} \\ e^{-t} & 3e^{2t} \end{bmatrix}$ is a fundamental matrix for $\mathbf{x}' = A\mathbf{x}$ where $A = \begin{bmatrix} 1 & -2 \\ 3 & -4 \end{bmatrix}$.
 $\mathbf{x}_{p} = \mathbf{Y}(t_{2}) \begin{bmatrix} \mathbf{z}^{t} & 2e^{2t} \\ \mathbf{z}^{t} & 3e^{2t} \end{bmatrix} \begin{bmatrix} 1 & 2e^{t} & 1e^{t} \\ e^{t} & 3e^{2t} \end{bmatrix} = \frac{1}{e^{2t}} \begin{bmatrix} 3e^{2t} & 2e^{2t} \\ e^{-t} & e^{t} \end{bmatrix} = \frac{1}{e^{t}} \begin{bmatrix} 3e^{t} & 2e^{t} \\ e^{-t} & e^{t} \end{bmatrix} = \frac{1}{e^{t}} \begin{bmatrix} 3e^{t} & 2e^{t} \\ -e^{t} & e^{t} \end{bmatrix} = \frac{1}{e^{t}} \begin{bmatrix} 3e^{t} & 2e^{t} \\ -e^{t} & e^{t} \end{bmatrix} = \frac{1}{e^{t}} \begin{bmatrix} 2e^{t} \\ e^{-t} & e^{t} \end{bmatrix} = \frac{1}{e^{t}} \begin{bmatrix} 2e^{t} \\ e^{-t} & e^{t} \end{bmatrix} = \frac{1}{e^{t}} \begin{bmatrix} 2e^{t} \\ e^{-t} & e^{t} \end{bmatrix} = \frac{1}{e^{t}} \begin{bmatrix} 2e^{t} \\ e^{-t} \end{bmatrix} = \frac{1}{e^{t}} \begin{bmatrix} 1e^{t} \\ e^{-t} \end{bmatrix} = \frac{1}{e^{t}} \begin{bmatrix} 2e^{t} \\ e^{-t} \end{bmatrix} = \frac{1}{e^{t}} \begin{bmatrix} 1e^{t} \\ e^{-t} \end{bmatrix} = \frac{1}{e^{$

solves the initial value problem.

A SHORT TABLE OF LAPLACE TRANSFORMS

f(t)	$\mathcal{L}\left\{f(t)\right\} = F(s)$
1. 1	$\frac{1}{s}$
2. <i>e^{at}</i>	$\frac{1}{s-a}$
3. <i>tⁿ</i>	$\frac{n!}{s^{n+1}}, n=1,2,3$
4. $e^{at}t$	$\frac{1}{\left(s-a\right)^2}$
5. $e^{at}\sin(bt)$	$\frac{b}{\left(s-a\right)^2+b^2}$
6. $e^{at}\cos(bt)$	$\frac{s-a}{\left(s-a\right)^2+b^2}$
7. $e^{at}f(t)$	F(s-a)
8. $f'(t)$	sF(s)-f(0)
9. $f''(t)$	$s^2F(s)-sf(0)-f'(0)$
10. $\delta(t-a)$	e^{-as}
11. $u_a(t)$	$\frac{e^{-as}}{s}$
12. $u_a(t)f(t-a)$	$e^{-as}F(s)$
13. $\int_{0}^{t} f(\tau)g(t-\tau)d\tau$	F(s)G(s)

Math 204 Final Exam "Master List" Scorecard, 2010 Fall Semester

200		110.111		00	
200		149 LAI		98 11	4711
199 1		148 11		97 111	46 11
198 1		147 1		96 11	45 1
197 I		146 1111	ž	95 111	44)
196		145	56 CS V	94 1	43 111
195 1		144 11		93 111	42 11
194 111		143 111	(15.2%)	92 1	411
193		142 1111	V	91 1	40
192 111		141 111		90 11	39
191 111		140 HHT		89	38 10
190 11	37 AS X	139 1111		88 111	37
1891		138 111		87 1	36
1881	(10.02.)	137 1		86 1	35
187 11	(10.013)	136 14		00 1	33
186		135 1		83 III 84 III	34
195 1		133 1		04 111	33
103		134 11		83	32
104 111		133 1		82 11	31
185 11		132 11	(a)	81 1	30
182 11		131 111	58 Dyr	80 111	291
181 111		130 11		79	28
180 1		129 1	(15.7%)	78 1	2/1
179 11		128	(121110)	77	26
1/8 11		127 1		76 114	251
177		126 141		/5	24 1
176 111		125 [1]		74 111	23
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172 1		121 11		701	19
170 11	(14,16))	120 11	1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.	69 11	18
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108 11		117 1111		00 111	151
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160 441	1. 10.00	109 1111	100	581	-1
159 11		108 114	(, en \	5/1	6
158 [1]		107 111	(45.0%)	50 1	5
15/ 11		106		55 1	4
150 1		105 11		54	3
155		104 1		53 11	2
154 111		103		52 1	1
153 1111		102 1111		51	0 2/2
152 111		101		50	Number taking final: <u>367</u>
151 11	*			49	Median: 125
150 1		99 111	A	48 11	Mean: 122.68
					Standard Deviation: 43.12

V