

Applied Differential Equations 2250

Exam date: Thursday, 26 March, 2009

Instructions: This in-class exam is 50 minutes. Up to 30 extra minutes will be given. No calculators, notes, tables or books. No answer check is expected. Details count 75%. The answer counts 25%.

Draft
original

1. (Frame sequences and the 3 possibilities)

Determine a, b such that the system has a unique solution, infinitely many solutions, or no solution:

$$\begin{aligned}x + 2y + 2z &= -2b \\ 3x + ay + 4z &= -b \\ 4x + 8y + 6z &= 2 - b\end{aligned}$$

$$\left(\begin{array}{ccc|c} 1 & 2 & 2 & -2b \\ 3 & a & 4 & -b \\ 4 & 8 & 6 & 2-b \end{array} \right)$$

$$\left(\begin{array}{ccc|c} 1 & 2 & 2 & -2b \\ 0 & a-6 & -2 & 5b \\ 4 & 8 & 6 & 2-b \end{array} \right) \text{ combo}(1, 2, -3)$$

$$\left(\begin{array}{ccc|c} 1 & 2 & 2 & -2b \\ 0 & a-6 & -2 & 5b \\ 0 & 0 & -2 & 2+7b \end{array} \right) \text{ combo}(1, 3, -4)$$

$$\left(\begin{array}{ccc|c} 1 & 2 & 2 & -2b \\ 0 & a-6 & 0 & -2-2b \\ 0 & 0 & -2 & 2+7b \end{array} \right) \text{ combo}(3, 2, -1)$$

$$\left(\begin{array}{ccc|c} 1 & 2 & 0 & 2+5b \\ 0 & a-6 & 0 & -2-2b \\ 0 & 0 & -2 & 2+7b \end{array} \right) \text{ combo}(3, 1, 1)$$

always 2 lead vars x, z

Free var if $a-6=0$. consistent if $a-6=0 = -2-2b$.
no sol if $a-6=0, 0 \neq -2-2b$

ans: unique sol $\Leftrightarrow a-6 \neq 0, b$ arbitrary
 no sol $\Leftrightarrow a-6=0, -2-2b \neq 0$
 ∞ -many sol's $\Leftrightarrow a-6=0, -2-2b=0$

2. (vector spaces) Do all parts.

(a) [50%] Let V be the vector space of all column vectors $\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$ and let S be the subset of V givenby the equations $x_1 x_3 = 0$, $x_2 + 2x_3 = 0$. Prove or disprove that S is a subspace of V .(b) [50%] Find a basis of 4-vectors for the subspace of $\mathcal{R}^4$ given by the system of restriction equations

$$\begin{array}{rclcl} x_1 & + & 6x_2 & - & x_3 & + & 2x_4 & = & 0, \\ x_1 & + & 4x_2 & - & 2x_3 & + & 2x_4 & = & 0, \\ & & 4x_2 & + & 2x_3 & & & = & 0 \end{array}$$

(a) Not a subspace Thm: (2) $\vec{x} \in S$, $\vec{y} \in S$ but $\vec{x} + \vec{y}$ not in S
 Let $\vec{x} = \begin{pmatrix} 0 \\ 2 \\ -1 \end{pmatrix}$, $\vec{y} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$ Then $\vec{x}$ and $\vec{y}$ in S but $\vec{x} + \vec{y} = \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix}$ is not.

$$(b) C = \left(\begin{array}{cccc|c} 1 & 6 & -1 & 2 & 0 \\ 1 & 4 & -2 & 2 & 0 \\ 0 & 4 & 2 & 0 & 0 \end{array} \right)$$

$$\text{ref}(C) = \left(\begin{array}{cccc|c} 1 & 0 & -4 & 2 & 0 \\ 0 & 1 & \frac{1}{2} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right)$$

$$\begin{cases} x_1 = 4t_1 - 2t_2 \\ x_2 = -\frac{1}{2}t_1 \\ x_3 = t_1 \\ x_4 = t_2 \end{cases}$$

scalar
sol

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = t_1 \begin{pmatrix} 4 \\ -1/2 \\ 1 \\ 0 \end{pmatrix} + t_2 \begin{pmatrix} -2 \\ 0 \\ 0 \\ 1 \end{pmatrix}$$

vector sol

$$\text{Basis} = \left\{ \begin{pmatrix} 4 \\ -1/2 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -2 \\ 0 \\ 0 \\ 1 \end{pmatrix} \right\}$$

3. (independence) Do all parts.

(a) [50%] Let $\mathbf{u}_1 = \begin{pmatrix} 1 \\ -1 \\ 1 \\ 1 \end{pmatrix}$, $\mathbf{u}_2 = \begin{pmatrix} 1 \\ 0 \\ 2 \\ 2 \end{pmatrix}$, $\mathbf{u}_3 = \begin{pmatrix} 2 \\ -1 \\ 3 \\ 3 \end{pmatrix}$, State a test that can decide independence or

dependence of this list of three vectors [20%]. Apply the test and report the result [30%].

(b) [50%] Extract from the list below a largest set of independent vectors.

$$\mathbf{a} = \begin{pmatrix} 2 \\ 0 \\ -2 \\ 2 \end{pmatrix}, \mathbf{b} = \begin{pmatrix} 1 \\ 0 \\ -1 \\ 1 \end{pmatrix}, \mathbf{c} = \begin{pmatrix} 3 \\ 0 \\ 3 \\ 9 \end{pmatrix}, \mathbf{d} = \begin{pmatrix} 0 \\ 0 \\ 2 \\ 2 \end{pmatrix}, \mathbf{e} = \begin{pmatrix} 3 \\ 0 \\ -1 \\ 5 \end{pmatrix},$$

(a) Test : $\vec{u}_1, \vec{u}_2, \vec{u}_3$ independent $\Leftrightarrow A = \text{aug}(\vec{u}_1, \vec{u}_2, \vec{u}_3)$ has Rank=3

$$A = \begin{pmatrix} 1 & 1 & 2 \\ -1 & 0 & -1 \\ 1 & 2 & 3 \\ 1 & 2 & 3 \end{pmatrix} \rightarrow A_1 = \begin{pmatrix} 1 & 1 & 2 \\ 0 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 2 & 3 \end{pmatrix} \xrightarrow{\text{combo}} A_2 = \begin{pmatrix} 1 & 1 & 2 \\ 0 & 1 & 1 \\ 1 & 2 & 3 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{\text{combo}}$$

$$\rightarrow A_3 = \begin{pmatrix} 1 & 1 & 2 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{\text{combo}} A_4 = \begin{pmatrix} 1 & 1 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{\text{combo}}$$

Rank = 2
 $\Rightarrow$ Dependent

$$(b) A = \begin{pmatrix} 2 & 1 & 3 & 0 & 3 \\ 0 & 0 & 0 & 0 & 0 \\ -2 & -1 & 3 & 2 & -1 \\ 2 & 1 & 9 & 2 & 5 \end{pmatrix} \quad \text{rref}(A) = \begin{pmatrix} 1 & 1/2 & 0 & -1/2 & 1 \\ 0 & 0 & 1 & 1/3 & 1/3 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

Pivots = 1, 3

$\vec{a}, \vec{c}$

4. (determinants) Do all parts.

(a) [40%] Assume given 3×3 matrices A, B . Suppose $E_5 E_4 B = E_3 E_2 E_1 A$ and E_1, E_2, E_3, E_4, E_5 are elementary matrices representing respectively a swap, a multiply by 2, a swap, a combination, and a multiply by 5. Assume $\det(A) = 3$. Find $\det(2AB^2)$.

(b) [20%] Determine all values of x for which B^{-1} fails to exist, where B is the transpose of A and

matrix A is given by $A = \begin{pmatrix} 1 & 2x-1 & 3x-5 \\ 2 & 0 & 2 \\ 5x & 0 & 10 \end{pmatrix}$.

(c) [40%] Apply the adjugate formula for the inverse to find the value of the entry in row 4, column 3 of A^{-1} , given A below. Other methods are not acceptable.

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

$$(a) |E_5| |E_4| |B| = |E_3| |E_2| |E_1| |A|$$

$$(5) (1) |B| = (-1) (2) (-1) |A|$$

$$|B| = \frac{6}{5}$$

by det. prod. rule

$$\text{Because } \begin{cases} | \text{swap} | = -1 \\ | \text{comb} | = 1 \\ | \text{mult} | = \text{multiplier} \end{cases}$$

$$\text{Because } |A| = 3$$

$$|2AB^2| = |2I A B B|$$

$$= |2I| |A| |B| |B|$$

$$= \frac{(8)(3)(\frac{6}{5})^2}{1}$$

$$(b) B^{-1} \text{ fails to exist} \Leftrightarrow \det(A) = 0 \Leftrightarrow -(2x-1)(20-10x) = 0 \Leftrightarrow \begin{cases} x = \frac{1}{2} \\ \text{or} \\ x = 2 \end{cases}$$

$$(c) \text{entry } 4,3 \text{ of } A^{-1} = \frac{\text{entry } 4,3 \text{ of } \text{adj}(A)}{|A|} = \frac{\text{Cofactor}(A, 3,4)}{|A|}$$

$$= \frac{(-1)^{3+4} \text{minor}(A, 3,4)}{|A|} = \boxed{0}$$

$$\text{minor} = \begin{vmatrix} 1 & 2 & 0 \\ -1 & 0 & 1 \\ 1 & 2 & 0 \end{vmatrix} = (1)(-1) \begin{vmatrix} 1 & 2 \\ 1 & 2 \end{vmatrix} = 0$$

Don't need to find $\det(A)$, It's value is $|A| = 1$.

5. (Linear differential equations) Sample for 2 April: Do all three parts.

(a) [30%] Solve for the general solution of $y'' + 2y' + y = 0$.

(b) [40%] The characteristic equation is $r^3(r-2)^2(r^2+2r+5) = 0$. Find the general solution y of the homogeneous constant-coefficient differential equation.

(c) [30%] A second order differential equation $y'' + py' + qy = 0$ with constant coefficients p, q has two solutions e^x and e^{-2x} . Find p and q .

$$(a) \quad r^2 + 2r + 1 = 0$$

$$(r+1)^2 = 0$$

$$r = -1, -1$$

atoms = $e^{-x}, x e^{-x}$ by Euler's Thm

$$y = c_1 e^{-x} + c_2 x e^{-x}$$

$$(b) \quad \text{roots} = 0, 0, 0, \quad 2, 2, \quad -1+2i, -1-2i$$

$$\text{Base atoms} = e^{0x}, \quad e^{2x}, \quad e^{-x} \cos 2x, e^{-x} \sin 2x$$

$$\text{atoms} = 1, x, x^2, \quad e^{2x}, x e^{2x}, \quad e^{-x} \cos 2x, e^{-x} \sin 2x$$

used
Euler's
Thm

$y =$ linear combination of the above 7 atoms

$$(c) \quad e^x, e^{-2x} = \text{atoms}$$

$$1, -2 = \text{roots of char. eq., by Euler's Thm}$$

$$(r-1)(r+2) = \text{Factors by root-factor Thm of College algebra}$$

$$(r-1)(r+2) = 0 \quad \text{char eq}$$

$$r^2 + r - 2 = 0$$

$$\boxed{y'' + y' - 2y = 0} \quad \begin{matrix} p=1 \\ q=-2 \end{matrix}$$