Midterm #3

MATH 286 — Differential Equations Plus

Thursday, April 17

- No notes, personal aids or calculators are permitted.
- Answer all questions in the space provided. If you require more space to write your answer, you may continue on the back of the page. There is a blank page at the end of the exam for rough work.
- **Explain your work!** Little or no points will be given for a correct answer with no explanation of how you got it.

Good luck!

Problem 1. (10 points) Let A be a 5×5 matrix with eigenvalues $\pm 3i, 1, 1, 1$.

(a) Suppose that the eigenvalue $\lambda = 1$ has defect 1. Does the equation $\boldsymbol{x}' = A\boldsymbol{x}$ have (nonzero) solutions of one of the following forms?

$$(\boldsymbol{v}_1 t + \boldsymbol{v}_2)\, e^t \qquad \left(\boldsymbol{v}_1 \frac{t^2}{2} + \boldsymbol{v}_2 t + \boldsymbol{v}_3\right) e^t \qquad \left(\boldsymbol{v}_1 \frac{t^3}{6} + \boldsymbol{v}_2 \frac{t^2}{2} + \boldsymbol{v}_3 t + \boldsymbol{v}_4\right) e^t \qquad (\boldsymbol{v}_1 t + \boldsymbol{v}_2) \sin(3t) \qquad \boldsymbol{v}_1 e^t \cos(3t)$$

Circle those that are solutions (for appropriate choices of the coefficients $\boldsymbol{v}_1, \boldsymbol{v}_2, \boldsymbol{v}_3, \boldsymbol{v}_4$).

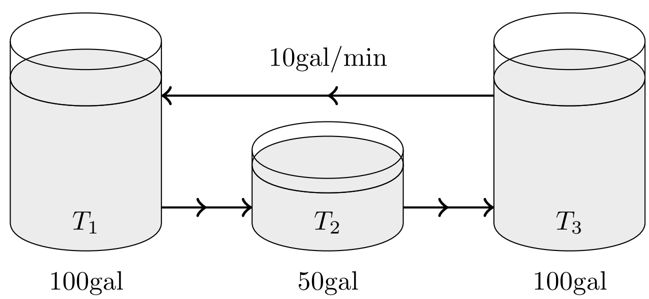
(b) Now, consider the differential equation $\boldsymbol{x}' = A\boldsymbol{x} + \begin{pmatrix} 3t^2, & 0, & \cos(t), & 0, & -1 \end{pmatrix}^T$. Write down a particular solution $\boldsymbol{x}_p$ with undetermined coefficients.

Problem 2. (10 points) Three brine tanks T_1, T_2, T_3 are connected as indicated in the sketch below.

The mixtures in each tank are kept uniform by stirring. Suppose that the mixture circulates between the tanks at the rate of 10gal/min. T_1 and T_3 contain 100gal of brine and T_2 contains 50gal.

Denote by $x_i(t)$ the amount (in pounds) of salt in tank T_i at time t (in minutes). Derive a system of linear differential equations for the x_i.

(Do *not* solve the system.)



Problem 3. (20 points) Let $A = \begin{pmatrix} 1 & -4 \\ 4 & -7 \end{pmatrix}$.

(a) Find two linearly independent solutions to the linear system $\boldsymbol{x}'(t) = A\boldsymbol{x}(t)$.

(b) Compute e^{tA}.

Michael Brannan
mbrannan@illinois.edu

Armin Straub
astraub@illinois.edu

Problem 4. (20 points) Let A be a 3×3 matrix such that $e^{tA} = \begin{pmatrix} 1+t & -t & -t-t^2 \\ t & 1-t & t-t^2 \\ 0 & 0 & 1 \end{pmatrix}$.

(a) What are the eigenvalues of A and what are their defects?

(b) Solve the initial value problem $\boldsymbol{x}'(t) = A\boldsymbol{x}(t)$, $\boldsymbol{x}(0) = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$.

(c) Find a particular solution to the inhomogeneous linear system $\boldsymbol{x}'(t) = A\boldsymbol{x}(t) + \begin{pmatrix} 0 \\ 2/t^3 \\ 0 \end{pmatrix}$.

(d) Find the matrix A.

Problem 5. (15 points) Find four independent real-valued solutions of

$$\boldsymbol{x}' = \begin{pmatrix} 3 & -4 & 1 & 0 \\ 4 & 3 & 0 & 1 \\ 0 & 0 & 3 & -4 \\ 0 & 0 & 4 & 3 \end{pmatrix} \boldsymbol{x}.$$

You may use that the characteristic polynomial has the repeated roots $3 \pm 4i$. Moreover, you may use that

$$\boldsymbol{v}_2 = \begin{pmatrix} 0 & 0 & 1 & i \end{pmatrix}^T$$

is a generalized eigenvector of rank 2 for $\lambda = 3 - 4i$.

Michael Brannan
mbrannan@illinois.edu

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