

MATH-2400—Sections 1–4 Mar 29, 2019

NAME: _____

Section: _____

Instructor: Joe Klobusicky

Exam 2

Please show all work.

Do not use text books, notes, calculators, or other aids.

You may use one $8\frac{1}{2} \times 11$ " crib sheet. Formulas on both sides of the sheet are permitted.

PROBLEM #	POINTS
1 (30 pts)	
2 (36 pts)	
3 (34 pts)	
Total	

1) Consider the system

$$\dot{x} = \overset{A}{\begin{pmatrix} 4 & 2 \\ 2 & 4 \end{pmatrix}} x.$$

- (i) Compute the general solution. (10 pt)
- (ii) Sketch trajectories of the phase plane. (10 pt)
- (iii) What type of equilibrium occurs at the origin? Classify its stability. (5 pt)
- (iv) Compute the particular solution for the initial condition $x(0) = \begin{pmatrix} -1 \\ 2 \end{pmatrix}$. (5 pt)

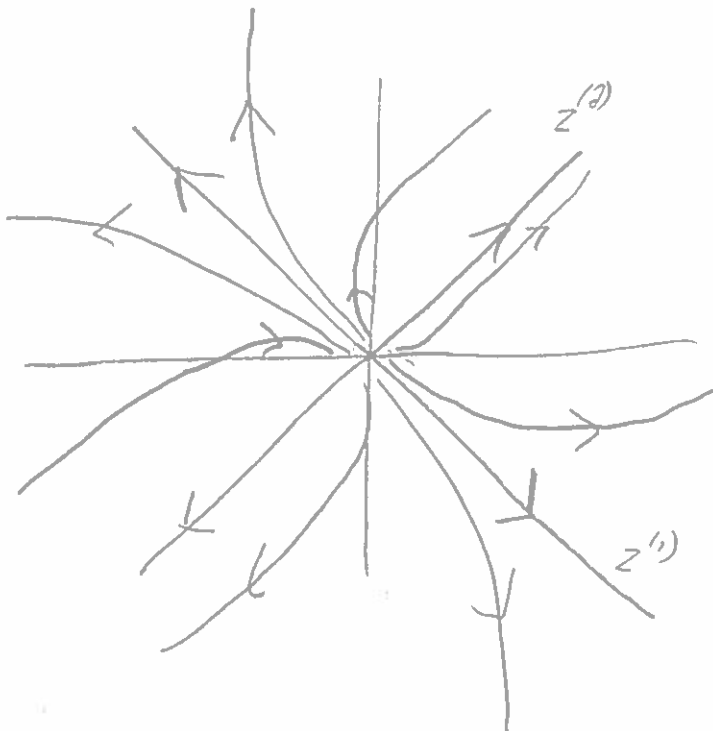
(i) $\det(A - \lambda I) = \begin{vmatrix} 4-\lambda & 2 \\ 2 & 4-\lambda \end{vmatrix} = (4-\lambda)^2 - 4 = 0 \Rightarrow 4-\lambda = \pm 2, \text{ so } \lambda = 2, 6$

$\lambda = 2$ $\begin{bmatrix} 2 & 2 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}, z_1 + z_2 = 0 \Rightarrow z_2 = -z_1, z^{(1)} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

$\lambda = 6$ $\begin{bmatrix} -2 & 2 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}, -z_1 + z_2 = 0 \Rightarrow z_2 = z_1, z^{(2)} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

Gen sol'n
 $x(t) = C_1 \begin{bmatrix} 1 \\ -1 \end{bmatrix} e^{2t} + C_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{6t}$
 $x(0) = \begin{bmatrix} -1 \\ 2 \end{bmatrix} = \begin{bmatrix} C_1 + C_2 \\ -C_1 + C_2 \end{bmatrix} \Rightarrow \begin{cases} C_1 + C_2 = -1 \\ -C_1 + C_2 = 2 \end{cases} \Rightarrow \begin{cases} 2C_2 = 1 \\ C_2 = \frac{1}{2}, C_1 = -\frac{3}{2} \end{cases}$

Part sol'n
 $x(t) = -\frac{3}{2} C_1 \begin{bmatrix} 1 \\ -1 \end{bmatrix} e^{2t} + \frac{1}{2} C_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{6t}$



Source, unstable equilibrium.

2. Consider a spring modeled by the second order equation

$$\ddot{u}(t) + \gamma \dot{u}(t) + 2u(t) = d \cos(2t).$$

- (a) (5 pt) Suppose $d = 0$. What values of $\gamma > 0$, if any, produce a spring which exhibits damped oscillations?
- (b) (5 pt) Suppose $\gamma = 0$. What values of d , if any, produces a spring system which is resonant?

(a) ~~What~~ $\text{Im}(r) \neq 0$ Ch Eqn $r^2 + \gamma r + 2 = 0$

$$r_{1,2} = \frac{-\gamma \pm \sqrt{\gamma^2 - 8}}{2} \quad \text{Im}(r) \neq 0 \text{ when } \gamma^2 - 8 < 0, \text{ or } \gamma < \sqrt{8}$$

(b) Ch. eqn. $r^2 + 2 = 0$, $r_{1,2} = \pm \sqrt{2}i$. RHS form $P(t) \cos(\beta t)$, $P(t) = d$ ($\alpha = 0$)
 $\beta = 2$.

so $\alpha + i\beta = 2i$ doesn't solve char. eqn ($s=0$), regardless of what d is!

Thus, spring system is never resonant.

We're still working with the system

$$\ddot{u}(t) + \gamma \dot{u}(t) + 2u(t) = d \cos(2t). \quad (*)$$

(c) (10 pt) Suppose $d = 2$ and $\gamma = 4$. Compute the **stationary solution**.

Stat sol'n = Part. sol'n $u_p(t)$.

Form $u_p(t) = A \cos(2t) + B \sin(2t)$. Plug into (*)

$$-4A \cos(2t) - 4B \sin(2t) - 8A \sin(2t) + 8B \cos(2t) + 2A \cos(2t) + 2B \sin(2t) = 2 \cos(2t)$$

Match sin, cos

$$\begin{aligned} -4A + 8B + 2A &= 2 & (\cos(2t)) \\ -4B - 8A + 2B &= 0 & (\sin(2t)) \end{aligned} \Rightarrow \begin{aligned} -2A + 8B &= 2 \\ -8A - 7B &= 0 \end{aligned} \Rightarrow \begin{aligned} B &= -4A \\ -A + 4B &= 1 \end{aligned} \Rightarrow A = -\frac{1}{17}, B = \frac{4}{17}$$

$$u_{\text{stat}} = u_p = -\frac{1}{17} \cos(2t) + \frac{4}{17} \sin(2t)$$

We're still working with the system

$$\ddot{u}(t) + \gamma \dot{u}(t) + 2u(t) = d \cos(2t). \quad (*)$$

(d) (16 pt) Now suppose $d = 2$ and $\gamma = 0$. Find the general solution for the spring position $u(t)$.

Ch. Eqn. $r^2 + 2 = 0 \quad r = \pm \sqrt{2}i$

$$u_c = C_1 \cos(\sqrt{2}t) + C_2 \sin(\sqrt{2}t)$$

$$u_p = A \cos(2t) + B \sin(2t). \text{ Plug into } (*) \quad -4A \cos(2t) - 4B \sin(2t) + 2A \cos(2t) + 2B \sin(2t) = 2 \cos(2t)$$

$$\Rightarrow -2A = 2, -2B = 0, \text{ so } A = -1, B = 0$$

$$u_p = -\cos(2t)$$

$$\text{Gen. sol'n } u(t) = (u_c + u_p)(t)$$

3) (a) [9 pt] For real numbers α , consider the family of systems $\dot{\mathbf{x}} = \begin{pmatrix} 1 & \alpha \\ 2 & \alpha \end{pmatrix} \mathbf{x}$.

For each part below, provide one value of α which produces the type of equilibrium listed. If no such value of α exists, write **DNE**. Please show all of your work.

$\det(A - \lambda I) = \begin{vmatrix} 1-\lambda & \alpha \\ 2 & \alpha-\lambda \end{vmatrix} = (1-\lambda)(\alpha-\lambda) - 2\alpha = \lambda^2 + (-1-\alpha)\lambda - \alpha$
 $\lambda_{1,2} = \frac{1+\alpha \pm \sqrt{(1+\alpha)^2 + 4\alpha}}{2}$
Call this $g(\alpha)$

(i) Spiral sink

Want $1+\alpha < 0$ and $g(\alpha) < 0$. Test $\alpha = -2$: $1+\alpha = -1$, $g(\alpha) = (1+(-2))^2 + 4(-2) = -7$

(ii) Center

Want $1+\alpha = 0$, $g(\alpha) < 0$. Test $\alpha = -1$: $1+\alpha = 0$, $g(\alpha) = (1-1)^2 + 4(-1) = -4$.

(iii) Saddle

Want $1+\alpha + \sqrt{g(\alpha)} > 0$, and $1+\alpha - \sqrt{g(\alpha)} < 0$. Test $\alpha = 2$: $1+\alpha = 3$, and $\sqrt{g(\alpha)} = \sqrt{3^2 + 8} = \sqrt{17} > 3$

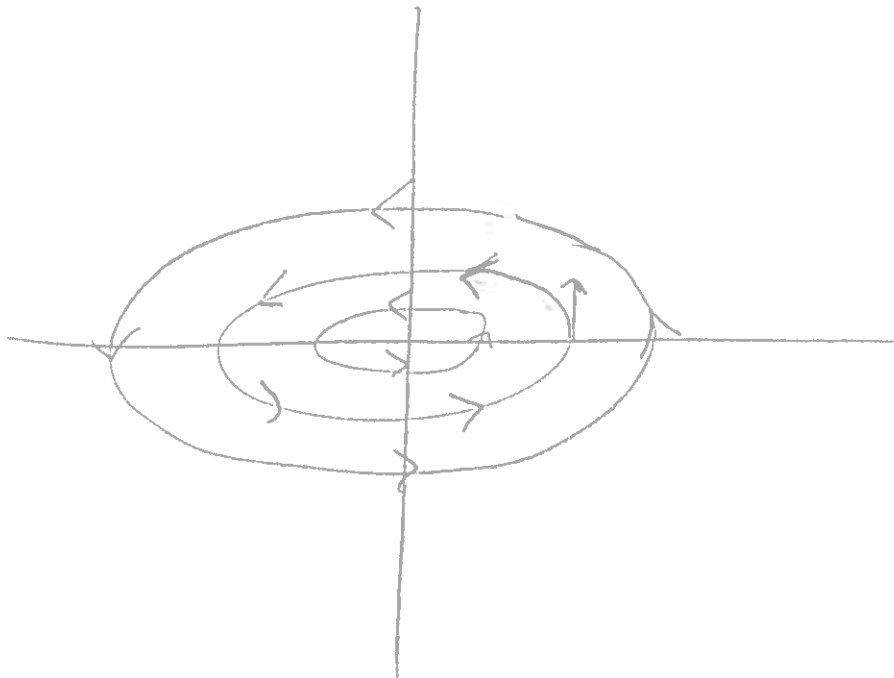
Bonus [3pt]: (iv) Source

Harder! Want $1+\alpha \pm \sqrt{g(\alpha)} > 0$. Test $\alpha = \frac{7}{8}$. Then $1+\alpha = \frac{7}{8}$, $\sqrt{g(\alpha)} = \sqrt{\left(\frac{7}{8}\right)^2 - \frac{1}{2}} = \sqrt{\frac{17}{64}} = \frac{\sqrt{17}}{8} < \frac{5}{8} < \frac{7}{8}$.

(b) [12 pt] Sketch trajectories for the system of $\dot{\mathbf{x}} = \begin{pmatrix} 0 & -1 \\ 2 & 0 \end{pmatrix} \mathbf{x}$. (Hint: There's no need to compute eigenvectors).

$$\det(A - Ir) = \begin{vmatrix} -r & -1 \\ 2 & -r \end{vmatrix} = r^2 + 2 = 0 \Rightarrow r = \pm\sqrt{2}i, \text{ center.}$$

$$\text{Test } \mathbf{x} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \quad \dot{\mathbf{x}} = \begin{bmatrix} 0 & -1 \\ 2 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 2 \end{bmatrix}$$



(c) [8 pt] Consider the complex linear system

$$\begin{aligned}(2 + \beta)x_1 + ix_2 &= 0 \\ ix_1 + \beta x_2 &= 0\end{aligned}$$

$$\Rightarrow \overset{A}{\begin{bmatrix} 2+\beta & i \\ i & \beta \end{bmatrix}} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Give one value of β which produces a system of equations with more than one solution. For this value of β , give one nonzero solution (x_1, x_2) for this system.

$$\det(A) = (2+\beta)(\beta) - i^2 = 0$$

$$\Rightarrow \beta^2 + 2\beta + 1 = 0 \Rightarrow (\beta+1)^2 = 0, \text{ so } \beta = -1, \text{ then } \begin{bmatrix} 1 & i \\ i & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\text{so } ix_1 - x_2 = 0, x_2 = ix_1$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ i \end{bmatrix}$$

(d) [5 pt] Suppose a 2×2 matrix A has two eigenvalues which are both zero. Does this imply that A has all zero elements? If so, explain why. If not, provide a nonzero matrix with two zero eigenvalues.

$$\text{Possible solns } \begin{bmatrix} 0 & 0 \\ \alpha & 0 \end{bmatrix}, \begin{bmatrix} 0 & \alpha \\ 0 & 0 \end{bmatrix} \text{ for any } \alpha.$$

Can you find solns with all nonzero entries?