

Duration of Examination: 3 hours

M2Z03: SAMPLE FINAL EXAM C

1. The general solution of the differential equation $y' = \frac{6x^2}{2y + \cos y}$ is
- (A) $y^2 + \sin y = 2x^3 + c$ (D) $y^2 + \cos y = x^3 + c$
(B) $2y^2 + \cos y = 6x^3 + c$ (E) $y^2 + \sin y = x^2 + c$
(C) $2y^2 + \sin y = 6x^3 + c$
2. The solution of the initial value problem $(1 + x^2)y' + 2xy = \cos x$, $y(0) = 1$ is
- (A) $y = \frac{1 + x^2}{\sin(x)}$ (D) $y = \frac{1 + \sin(x)}{x^2 + 1}$
(B) $y = \frac{x^2 + 2}{2 + \sin(x)}$ (E) $y = \frac{2 - \cos(x)}{x^2 + 1}$
(C) $y = \frac{x^2 + 1}{1 + \cos(x)}$
3. Which of the following homogeneous linear differential equations has $y(x) = x \sin(\sqrt{2}x)$ as a solution?
- (A) $y'' + 2y = 0$ (D) $y^{(4)} + 2y'' + 2y = 0$
(B) $y'' + 2y' + 2y = 0$ (E) None of the above
(C) $y^{(4)} + 4y'' + 4y = 0$
4. Which of the following is a fundamental set of solutions for the homogeneous differential equation $y'' - 6y' + 9y = 0$?
- (A) $\{e^{3x}, e^{3x}\}$ (D) $\{e^{-3x}, xe^{-3x}\}$
(B) $\{e^{-3x}, e^{3x}\}$ (E) $\{e^{x/3}, e^{-x/3}\}$
(C) $\{e^{3x}, xe^{3x}\}$
5. The Wronskian determinant $W(x)$ associated with the set of functions $\{x, e^x, x + e^x\}$ is
- (A) e^x (D) 0
(B) e^{2x} (E) 1
(C) xe^{2x}

6. The homogeneous equation $y'' + 16y = 0$ has for general solution

$$y(x) = c_1 \cos(4x) + c_2 \sin(4x)$$

(you need not check that). The boundary-value problem $y'' + 16y = 0$, $y(0) = 0$, $y(\pi) = 1$ has:

- (A) the unique solution $y = 1 - \cos(4x)$ (D) two solutions: $y = \cos(4x)$ and $y = \sin(4x)$
 (B) no solution (E) infinitely many solutions: $y = C \sin(4x)$,
 where C is any number
 (C) the unique solution $y = \sin(4x)$

7. The homogeneous differential equation $y^{(4)} + y^{(3)} - 2y'' = 0$ has for general solution

$$y(x) = c_1 + c_2 x + c_3 e^{-2x} + c_4 e^x$$

(you need not check that). For this equation, the initial value problem $y(0) = 1$, $y'(0) = -1$, $y''(0) = 4$, $y^{(3)}(0) = -8$ has solution

- (A) $y(x) = 0$ (D) $y(x) = x + e^{-2x}$
 (B) $y(x) = x + e^{-x}$ (E) $y(x) = 1 + e^{-x}$
 (C) $y(x) = 1 + e^{-2x}$

8. The solution of the initial value problem $4y'' - y = xe^{\frac{x}{2}}$ subject to initial condition $y(0) = 1$, $y'(0) = 0$ is

- (A) $y(x) = \frac{3}{4}e^{\frac{x}{2}} + \frac{1}{4}e^{-\frac{x}{2}} + \frac{1}{8}x^2e^{\frac{x}{2}} - \frac{1}{4}xe^{\frac{x}{2}}$
 (B) $y(x) = e^{\frac{x}{2}} + e^{-\frac{x}{2}} + x^2e^{\frac{x}{2}} - xe^{\frac{x}{2}}$
 (C) $y(x) = \frac{3}{4}e^{-\frac{x}{2}} + \frac{1}{4}e^{\frac{x}{2}} + \frac{1}{8}x^2e^{-\frac{x}{2}} - \frac{1}{4}xe^{-\frac{x}{2}}$
 (D) $y(x) = \frac{7}{8}$
 (E) None of the above

9. If the method of undetermined coefficients is used to solve the linear differential equation $y'' + 9y = \sin(3x)$, then the form of a particular solution is

(A) $y_p(x) = A \sin(3x) + B \cos(3x)$

(B) $y_p(x) = Ax \sin(3x) + Bx \cos(3x)$

(C) $y_p(x) = A \sin(3x)$

(D) $y_p(x) = Ax^2 \sin(3x) + Bx^2 \cos(3x)$

(E) $y_p(x) = Ax^3 \sin(3x) + Bx^3 \cos(3x)$

10. The general solution of the linear differential equation $x^2 y'' - 6xy' - 8y = x^2$, for which the homogeneous part has the solutions $y_1(x) = x^8$ and $y_2(x) = \frac{1}{x}$, is given by

(A) $y(x) = c_1 x^8 + \frac{c_2}{x} - \frac{1}{48x^6}$

(B) $y(x) = c_1 x^8 + \frac{c_2}{x} - \frac{1}{27x^3}$

(C) $y(x) = c_1 x^8 + \frac{c_2}{x} - \frac{1}{48x^2}$

(D) $y(x) = c_1 x^8 + \frac{c_2}{x} - \frac{1}{12}x^4$

(E) $y(x) = c_1 x^8 + \frac{c_2}{x} - \frac{1}{18}x^2$

11. Consider the boundary-value problem $y'' + \lambda y = 0$, $y'(0) = 0$, $y'(\pi) = 0$. The smallest eigenvalue λ for this problem is

(A) 1

(D) $\frac{1}{4}$

(B) $\frac{1}{2}$

(E) π

(C) 0

12. Suppose that A is a 2×2 real matrix and that one of its eigenvalue is $\lambda = 2 + i$ with corresponding eigenvector $v = \begin{bmatrix} 2 \\ i \end{bmatrix}$. Then, the general solution of the 1st order system $\mathbf{X}' = A\mathbf{X}$ is given by

$$(A) \mathbf{X}(t) = c_1 \begin{bmatrix} e^t \cos(2t) \\ -2e^t \sin(2t) \end{bmatrix} + c_2 \begin{bmatrix} e^t \sin(2t) \\ 2e^t \cos(2t) \end{bmatrix} \quad (D) \mathbf{X}(t) = c_1 \begin{bmatrix} 2e^t \cos t \\ -e^t \sin t \end{bmatrix} + c_2 \begin{bmatrix} e^{2t} \sin t \\ 2e^{2t} \cos t \end{bmatrix}$$

$$(B) \mathbf{X}(t) = c_1 \begin{bmatrix} 2e^{2t} \cos t \\ -e^{2t} \sin t \end{bmatrix} + c_2 \begin{bmatrix} 2e^{2t} \sin t \\ e^{2t} \cos t \end{bmatrix} \quad (E) \mathbf{X}(t) = c_1 \begin{bmatrix} 2e^{2t} \sin t \\ -e^{2t} \sin t \end{bmatrix} + c_2 \begin{bmatrix} 2e^{2t} \cos t \\ e^{2t} \cos t \end{bmatrix}$$

$$(C) \mathbf{X}(t) = c_1 \begin{bmatrix} 2e^{2t} \sin t \\ -e^{2t} \cos t \end{bmatrix} + c_2 \begin{bmatrix} -e^{2t} \sin t \\ 2e^{2t} \cos t \end{bmatrix}$$

13. Suppose that A is a 3×3 real matrix with characteristic polynomial

$$P(\lambda) = \det(A - \lambda I) = -\lambda^3 + 2\lambda + 4.$$

Find A if

$$A^3 = \begin{bmatrix} 8 & 4 & -2 \\ 0 & 2 & 2 \\ 0 & -2 & 2 \end{bmatrix}.$$

$$(A) A = \begin{bmatrix} 1 & 1 & -2 \\ 2 & 1 & -2 \\ -2 & -2 & 2 \end{bmatrix}$$

$$(D) A = \begin{bmatrix} 0 & 2 & -1 \\ 2 & 1 & 2 \\ 4 & -1 & 2 \end{bmatrix}$$

$$(B) A = \begin{bmatrix} 2 & 1 & -2 \\ 1 & 2 & -1 \\ 0 & -2 & 1 \end{bmatrix}$$

$$(E) A = \begin{bmatrix} 2 & 2 & -1 \\ 0 & -1 & 1 \\ 0 & -1 & -1 \end{bmatrix}$$

$$(C) A = \begin{bmatrix} 0 & 1 & -2 \\ 2 & 1 & 1 \\ 1 & -2 & 4 \end{bmatrix}$$

14. The symmetric matrix

$$A = \begin{bmatrix} 8 & -2 & -2 \\ -2 & 11 & -1 \\ -2 & -1 & 11 \end{bmatrix}.$$

has characteristic polynomial $P(\lambda) = -(\lambda - 6)(\lambda - 12)^2$ and $v_1 = \begin{bmatrix} 1 \\ -3 \\ 1 \end{bmatrix}$ is an eigenvector associated with the eigenvalue $\lambda = 12$. Another eigenvector associated with the eigenvalue $\lambda = 12$ and orthogonal to v_1 is given by

(A) $v_2 = \begin{bmatrix} -4 \\ 1 \\ 7 \end{bmatrix}$

(D) $v_2 = \begin{bmatrix} 3 \\ 1 \\ 0 \end{bmatrix}$

(B) $v_2 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$

(E) $v_2 = \begin{bmatrix} 1 \\ 2 \\ -4 \end{bmatrix}$

(C) $v_2 = \begin{bmatrix} 2 \\ -1 \\ -1 \end{bmatrix}$

15. Let

$$A = \begin{bmatrix} 2 & a \\ 3 & -1 \end{bmatrix}$$

Find the value of a for which $\lambda = 5$ is an eigenvalue of A .

(A) $a = 2$

(D) $a = 6$

(B) $a = -5$

(E) $a = 7$

(C) $a = -3$

16. Find the value of a for which the vector $v = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$ is an eigenvector of the matrix

$$A = \begin{bmatrix} -1 & 0 & 2 \\ 0 & 1 & a \\ a & 2 & 0 \end{bmatrix}.$$

(A) $a = 1$

(D) $a = 2$

(B) $a = -1$

(E) $a = 0$

(C) $a = -3$

17. The eigenvalues λ of the matrix

$$A = \begin{bmatrix} 2 & 0 & 1 \\ 0 & 2 & 2 \\ 13 & 1 & 0 \end{bmatrix}$$

are given by:

(A) $\lambda = 0, 2, 3$

(D) $\lambda = -1, 1, 2$

(B) $\lambda = -2, 1, 4$

(E) $\lambda = -13, 2, 3$

(C) $\lambda = -3, 2, 5$

18. A 3×3 matrix A has eigenvalues $\lambda_1 = -2$, $\lambda_2 = 1$ and $\lambda_3 = 4$ with corresponding eigenvectors

$$v_1 = \begin{bmatrix} -1 \\ 0 \\ 2 \end{bmatrix}, \quad v_2 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \quad v_3 = \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix},$$

respectively. Then, a matrix P satisfying

$$P^{-1}AP = \begin{bmatrix} 4 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

is given by:

(A) $P = \begin{bmatrix} -1 & 0 & 2 \\ 1 & 1 & 1 \\ 0 & 1 & 2 \end{bmatrix}$

(D) $P = \begin{bmatrix} 1 & 0 & -1 \\ 1 & 1 & 0 \\ 1 & 2 & 2 \end{bmatrix}$

(B) $P = \begin{bmatrix} -1 & 1 & 0 \\ 0 & 1 & 1 \\ 2 & 1 & 2 \end{bmatrix}$

(E) $P = \begin{bmatrix} 0 & -1 & 1 \\ 1 & 0 & 1 \\ 2 & 2 & 1 \end{bmatrix}$

(C) $P = \begin{bmatrix} 1 & -1 & 0 \\ 1 & 0 & 1 \\ 1 & 2 & 2 \end{bmatrix}$

19. The 3rd order linear differential equation $x'''(t) - 2x''(t) + 3x(t) = 0$ can be written as a 1st order linear system of the form $\mathbf{X}'(t) = A\mathbf{X}(t)$ where $\mathbf{X}(t) = \begin{bmatrix} x(t) \\ y(t) \\ z(t) \end{bmatrix}$, with

$y(t) = x'(t)$, $z(t) = x''(t)$ and A being the matrix

(A) $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 3 & -2 \end{bmatrix}$

(D) $\begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 3 & -2 & 1 \end{bmatrix}$

(B) $\begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 2 & 0 & 3 \end{bmatrix}$

(E) $\begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 0 \\ -3 & 2 & 0 \end{bmatrix}$

(C) $\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -3 & 0 & 2 \end{bmatrix}$

20. The solution of the initial value problem

$$\begin{cases} x'(t) = -x(t), \\ y'(t) = -4x(t) + 3y(t), \end{cases}$$

with initial conditions $x(0) = 2$, $y(0) = 3$ is given by

(A) $x(t) = e^{-t} + e^{3t}$, $y(t) = e^{-t} + 2e^{3t}$ (D) $x(t) = -e^{-t} + 2e^{3t}$, $y(t) = -e^{-t} + 3e^{3t}$

(B) $x(t) = 3e^{-t} - e^{3t}$, $y(t) = 2e^{-t} + e^{3t}$ (E) $x(t) = 2e^{-t}$, $y(t) = -e^{-t} + 4e^{3t}$

(C) $x(t) = 2e^{-t}$, $y(t) = 2e^{-t} + e^{3t}$

21. Suppose that A is a real, 3×3 matrix with eigenvalues $\lambda_1 = -1$, $\lambda_2 = 0$ and $\lambda_3 = 2$ and corresponding eigenvectors

$$v_1 = \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix}, \quad v_2 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \quad v_3 = \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix},$$

respectively. Let $\mathbf{X}(t) = \begin{bmatrix} x(t) \\ y(t) \\ z(t) \end{bmatrix}$ be the unique solution of the initial value problem

$\mathbf{X}'(t) = A\mathbf{X}(t)$ with initial condition $\mathbf{X}(0) = \begin{bmatrix} 3 \\ 3 \\ 9 \end{bmatrix}$. Then, the value of the 1st component

of $\mathbf{X}(t)$ at $t = 1$ is

(A) $x(1) = 2 + e$

(D) $x(1) = -1 + e^{-1} + 2e$

(B) $x(1) = e + 2e^{-1}$

(E) $x(1) = 1 - 2e^{-1} - e$

(C) $x(1) = 1 + 2e^{-1}$

22. Let A be an $n \times n$ real, symmetric matrix. Which of the following statements is **not** always correct?

- (A) $AB = BA$ for any $n \times n$ symmetric matrix B
- (B) A is diagonalizable
- (C) $A^2 - A$ is symmetric
- (D) A^2 is symmetric
- (E) A^2 is diagonalizable

23. Let A be an $n \times n$ real matrix. Which of the following does **not** necessarily imply that A is diagonalizable:

- (A) A has n distinct eigenvalues.
- (B) A is symmetric.
- (C) $A = B^2$, where B is diagonalizable.
- (D) A is invertible and A^{-1} is diagonalizable.
- (E) The 1st order system $\mathbf{X}'(t) = A\mathbf{X}(t)$, where $\mathbf{X}(t)$ is a column vector with n components, admits n linearly independent solutions for $-\infty < t < \infty$.

24. The Laplace transform $\mathcal{L}\{(3t-1)^2\}$ is

- (A) $\frac{18}{s^3} - \frac{6}{s^2} + \frac{1}{s}$
- (B) $\frac{9}{s^2} - \frac{6}{s} + 1$
- (C) $9se^{-s/3}$
- (D) $\frac{(3s-1)^2}{s^3}$
- (E) $\frac{1}{9}se^{s/3}$

25. The Laplace transform $\mathcal{L}\{e^{3t-2}\}$ is

- (A) $\frac{1}{3s-5}$
- (B) $\frac{3}{s-\frac{2}{3}}$
- (C) $\frac{e^2}{s+3}$
- (D) $\frac{e^{-2}}{s-3}$
- (E) $\frac{1}{(3s-2)^3}$

26. The Laplace transform $\mathcal{L}\{t \sin(2t)\}$ is

- (A) $\frac{4}{(s^2+4)^2}$
- (B) $\frac{4s}{(s^2+4)^2}$
- (C) $-\frac{4s}{(s^2+4)^2}$
- (D) $\frac{2s}{(s^2+4)^2}$
- (E) $-\frac{2s^2}{s^2+4}$

27. The inverse Laplace transform $\mathcal{L}^{-1}\left\{\frac{1}{s(s^2+4)}\right\}$ is
- (A) $1 - \cos(2t)$ (D) $\frac{1}{2t} \sin(2t)$
 (B) $4(1 - \cos(2t))$ (E) $\frac{1}{4}(1 + \cos(2t))$
 (C) $\frac{1}{4}(1 - \cos(2t))$
28. Suppose that $\mathcal{L}\{f(t)\} = \frac{s e^{-\pi s}}{s^2 + 4}$. Then, the value $f(3\pi)$ is
- (A) 0 (D) $\frac{1}{2}$
 (B) 1 (E) $\frac{3\pi e^{-3\pi^2}}{9\pi^2 + 4}$
 (C) -1
29. The convolution $(f * g)(t)$ of $f(t) = e^{-2t}$ and $g(t) = e^{2t}$ is equal to
- (A) 1 (D) $\frac{1}{4}(e^{2t} + e^{-2t})$
 (B) t (E) $\frac{1}{4}(e^{2t} - e^{-2t})$
 (C) $\frac{1}{2}(e^{2t} - e^{-2t})$
30. Consider the differential equation

$$y' + 2y = \begin{cases} 1, & 0 \leq t < 3, \\ 0, & t \geq 3, \end{cases}$$

with initial condition $y(0) = 0$. The Laplace transform $\mathcal{L}\{y(t)\}$ of the solution is

- (A) $\frac{e^{-3s}}{s+2}$ (D) $\frac{e^{-3s} - 1}{s(s+2)}$
 (B) $\frac{1 - e^{-3s}}{s(s+2)}$ (E) $\frac{1 + e^{-3s}}{s(s+2)}$
 (C) $\frac{1 - e^{-2s}}{s(s+3)}$
31. If $y(t)$ is the solution of the differential equation $y'' + \frac{1}{4}y = \delta(t - \pi)$ with initial conditions $y(0) = 0$, $y'(0) = 1$, then $y(2\pi)$ is equal to
- (A) 2 (D) 4
 (B) -2 (E) -4
 (C) 0

32. The system of differential equations

$$\begin{cases} x' = 2x - y \\ y' = 4x - 2y \end{cases}$$

with initial conditions $x(0) = 1$ and $y(0) = 1$ has for solution

- (A) $x(t) = 2e^{2t} - e^t$ (D) $x(t) = 1 + t$
 (B) $x(t) = 1 + 2t$ (E) $x(t) = e^{2t}$
 (C) $x(t) = 1 - t$

33. The differential equation $(4 - x^2)x^3y''(x) + xy'(x) - 2y(x) = 0$ has all of its singular points classified as

- (A) $x = 2$ regular, $x = -2$ regular, $x = 0$ irregular
 (B) $x = 4$ regular, $x = 0$ regular
 (C) $x = 4$ regular, $x = -4$ regular, $x = 0$ regular
 (D) $x = 2$ irregular, $x = -2$ irregular, $x = 0$ regular
 (E) $x = 2i$ regular, $x = -2i$ regular, $x = 0$ irregular

34. The differential equation $9xy'' + 3y' + xy = 0$ has a general solution of the form

- (A) $y = \sum_{n=0}^{\infty} a_n x^n + \sum_{n=0}^{\infty} b_n x^{n+\frac{2}{3}}$ (D) $y = \sum_{n=0}^{\infty} a_n x^{n-\frac{1}{3}} + (\ln x) \sum_{n=0}^{\infty} b_n x^{n-\frac{1}{3}}$
 (B) $y = \sum_{n=0}^{\infty} a_n x^n + \sum_{n=0}^{\infty} b_n x^{n-\frac{2}{3}}$ (E) $y = \sum_{n=0}^{\infty} a_n x^n + \sum_{n=0}^{\infty} b_n x^{n-\frac{1}{3}}$
 (C) $y = \sum_{n=0}^{\infty} a_n x^{n+\frac{1}{3}} + (\ln x) \sum_{n=0}^{\infty} b_n x^{n+\frac{1}{3}}$

35. The differential equation $y'' + xy' + y = 0$ has a power series solution $y = \sum_{n=0}^{\infty} a_n x^n$

where the recursion formula for the coefficients a_n is

- (A) $a_{n+2} = \frac{n-1}{(n+2)(n+1)} a_n$ (D) $a_{n+2} = -\frac{n-1}{(n+2)(n+1)} a_n$
 (B) $a_{n+1} = -\frac{1}{n+2} a_n$ (E) $a_{n+2} = -\frac{1}{n+1} a_{n+1} - \frac{1}{n+2} a_n$
 (C) $a_{n+2} = -\frac{1}{n+2} a_n$

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Some formulas you may use:

$$y_p(x) = - \left[\int \frac{y_2(x) f(x)}{W(y_1, y_2)} dx \right] y_1(x) + \left[\int \frac{y_1(x) f(x)}{W(y_1, y_2)} dx \right] y_2(x)$$

$$\mathcal{L}\{f(t)\} = F(s) = \int_0^{\infty} f(t) e^{-st} dt.$$

$$\mathcal{L}\{1\} = \frac{1}{s}, \quad \mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}}, \quad \mathcal{L}\{e^{at}\} = \frac{1}{s-a},$$

$$\mathcal{L}\{\sin(kt)\} = \frac{k}{s^2 + k^2}, \quad \mathcal{L}\{\cos(kt)\} = \frac{s}{s^2 + k^2},$$

$$\mathcal{L}\{f'(t)\} = sF(s) - f(0), \quad \mathcal{L}\{f''(t)\} = s^2F(s) - sf(0) - f'(0),$$

$$\mathcal{L}\{f^{(n)}(t)\} = s^n F(s) - s^{n-1} f(0) - s^{n-2} f'(0) - \dots - s f^{(n-2)}(0) - f^{(n-1)}(0),$$

$$\mathcal{L}\{e^{at} f(t)\} = F(s-a), \quad \mathcal{L}\{\mathcal{U}(t-a) f(t-a)\} = e^{-sa} F(s),$$

$$\mathcal{L}\{t^n f(t)\} = (-1)^n \frac{d^n}{ds^n} F(s),$$

$$\mathcal{L}\{f * g\} = \mathcal{L}\left\{ \int_0^t f(t-\tau) g(\tau) d\tau \right\} = F(s) G(s),$$

$$\mathcal{L}\left\{ \int_0^t f(\tau) d\tau \right\} = \frac{F(s)}{s},$$

$$\mathcal{L}\{\delta(t-t_0)\} = e^{-st_0}.$$

$$2 \sin(A) \sin(B) = \cos(A-B) - \cos(A+B),$$

$$2 \sin(A) \cos(B) = \sin(A+B) + \sin(A-B),$$

$$2 \cos(A) \cos(B) = \cos(A+B) + \cos(A-B),$$

$$\sin(A+B) = \sin(A) \cos(B) + \cos(A) \sin(B),$$

$$\cos(A+B) = \cos(A) \cos(B) - \sin(A) \sin(B).$$

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