

(9 problems, 100 points)

functions: t^n , e^{at} , $e^{at} \cos bt$, $t^n a^{at}$, 1 , $\sin at$, $e^{at} \sin bt$, $\cos at$ Laplace transforms: $\frac{n!}{(s-a)^{n+1}}$, $\frac{s}{s^2+a^2}$, $\frac{1}{s-a}$, $\frac{s-a}{(s-a)^2+b^2}$, $\frac{n!}{s^{n+1}}$, $\frac{a}{s^2+a^2}$, $\frac{1}{s}$, $\frac{b}{(s-a)^2+b^2}$ Useful formulas: $L[e^{ct}f(t)](s) = F(s-c)$, $L[t^n f(t)](s) = (-1)^n F^{(n)}(s)$,and $L[H(t-c)f(t-c)](s) = e^{-cs}F(s)$.

1. (10 points) The given equation is not exact. Multiply it by the given integrating factor, check that the obtained equation is exact and solve it:

$$3(y+1)dx - 2x dy = 0, \quad \mu(x, y) = \frac{y+1}{x^4}.$$

2. (15 points) For the given nonlinear system

$$\begin{aligned}x' &= 8x - y^2 \\ y' &= -6y + 6x^2\end{aligned}$$

- (a) find both equilibrium points (one of them has $x=2$),
- (b) use the Jacobian to classify each equilibrium point (saddle, spiral sink, etc.). Determine stability.

3. (10 points) For the given second order differential equation find

- (a) the characteristic equation and its roots,
- (b) the fundamental set of real-valued solutions (FSS). Prove that these two solutions are linearly independent on the interval of their existence (use Wronskian) and hence they form FSS,
- (c) the general real-valued solution

$$y'' - 6y' + 45y = 0$$

4. (10 points) Find the general solution to the equation

$$y'' + y = \cos^2 t$$

5. (5 points) Find the temperature $u(x, t)$ in a rod modeled by the initial/boundary value problem

$$\begin{aligned}u_t &= 5 u_{xx}, \quad \text{for } t > 0, \quad 0 < x < 2\pi, \\u(0, t) &= u(L, t) = 0, \quad \text{for } t > 0, \\u(x, 0) &= -4 \sin 2x + 7 \sin 3x, \quad \text{for } 0 < x < 2\pi\end{aligned}$$

(You may use the expressions $-\frac{n^2\pi^2 kt}{L^2}$ and $\frac{n\pi x}{L}$. Note: $b_2 = 0$ since L is not π).

6. (15 points) For the system

$$\begin{aligned}y_1' &= 8y_1 + 3y_2 \\y_2' &= -6y_1 - y_2\end{aligned}$$

find the type of the equilibrium point using TD diagram and determine is it stable, unstable or asymptotically stable. Find the eigenvalues. Associated eigenvectors are $(1, -2)^T$ and $(1, -1)^T$. Sketch the phase portrait.

7. (10 points) Use LT to solve IVP:

$$y' + y = f(t), \quad y(0) = 0, \quad \text{where} \quad f(t) = \begin{cases} 0, & \text{for } 0 \leq t < 1 \\ 5, & \text{for } t \geq 1 \end{cases}$$

8. (10 points) Find the general solution of the system

$$\begin{aligned}y_1' &= -5y_1 + y_2 \\ y_2' &= -2y_1 - 2y_2\end{aligned}$$

9. (15 points) Use the LT to solve the IVP $y'' + 16y = \cos 4t$, $y(0) = 0$, $y'(0) = 8$

Bonus problem: (5 points) Find LT of $f(t) = \sin(3.5t) \cos(3.5t) e^{3.5t}$.