## Math 216 - Second Midterm

16 November, 2017

This sample exam is provided to serve as one component of your studying for this exam in this course. Please note that it is not guaranteed to cover the material that will appear on your exam, nor to be of the same length or difficulty. In particular, the sections in the text that were covered on this exam may be slightly different from those covered by your exam.

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1. [15 points] For each of the following, find explicit real-valued solutions as indicated.
a. $[7$ points $]$ Find the solution to the initial value problem $y^{\prime \prime}+2 y^{\prime}+17 y=0, y(0)=1$, $y^{\prime}(0)=0$.
b. [8 points] Find the general solution to the equation $y^{\prime \prime}+5 y^{\prime}+4 y=e^{t}+8 t$.
2. [12 points] The following problems consider a non-homogeneous second-order linear differential equation $L[y]=g(t)$. Suppose that $y_{1}$ and $y_{2}$ are solutions to this equation, and that $y_{3}, y_{4}$, and $y_{5}$ are solutions to the complementary homogeneous problem $L[y]=0$.
a. [3 points] Can you say what problem each of the following solve? If so, indicate what it is; if not, write "none." (No explanation necessary.)
i. $y_{1}-y_{2}$
ii. $y_{1}-y_{3}$
iii. $y_{1}+y_{2}+y_{3}+y_{4}+y_{5}$
b. [3 points] Explain how you are able to determine your answers in (a), or why it is not possible to tell.
c. [6 points] The following statements are not guaranteed to be true. Explain why.
i. The solution to the initial problem $L[y]=0, y(0)=y_{0}, y^{\prime}(0)=v_{0}$ (for any $y_{0}$ and $v_{0}$ ) can be written as $y=c_{1} y_{3}+c_{2} y_{4}+c_{3} y_{5}$ for some $c_{1}, c_{2}$, and/or $c_{3}$ (where one or more of $c_{1}, c_{2}$, and $c_{3}$ may be zero).
ii. Because both $y_{1}$ and $y_{2}$ satisfy $L[y]=g(t)$, we must have $y_{1}=y_{2}$.
3. [15 points] For all of the following, the equations are linear, constant-coefficient, and secondorder, with the coefficient of $y^{\prime \prime}$ picked to be one.
a. [5 points] If the differential equation is nonhomogeneous and the general solution is $y=c_{1} e^{-2 t}+c_{2} e^{-3 t}+4 \cos (2 t)$, what is the differential equation?
b. [5 points] If the graph to the right shows the movement of a unit mass on a spring with damping constant 2 , set in motion with an initial velocity of $1 \mathrm{~m} / \mathrm{s}$, write an initial value problem modeling the position of the mass.

c. [5 points] Consider the (linear, constant-coefficient...) equation $L[y]=0$ and the equivalent system $\mathbf{x}^{\prime}=\mathbf{A} \mathbf{x}$. If one solution to the equation $L[y]=0$ is $y=e^{-t}$, what is a corresponding solution to the system? If the coefficient of $y$ in the equation is 3 , what is the differential equation?
4. [14 points] Recall that the nonlinear model for the number of photons $P$ and population inversion $N$ in a ruby laser that we considered in lab 3 had an equilibrium point $(P, N)=(1, A-$ $1)$. If we assume that $A=A_{0}+a \cos (\omega t)$, with $a$ a very small value, the dynamics of the system near the equilibrium point are modeled by the linear system $u^{\prime}=-\gamma(A u+v)+\gamma a \cos (\omega t)$, $v^{\prime}=(A-1) u$
a. [4 points] Rewrite this linear system as a second order equation in $v$.
b. [6 points] Suppose that the second order equation you obtain in (a) is $v^{\prime \prime}+2 v^{\prime}+v=\cos (\omega t)$, so that the solution to the complementary homogeneous problem is $v_{c}=c_{1} e^{-t}+c_{2} t e^{-t}$. Set up the solution for $v_{p}$ using variation of parameters, and solve them to obtain explicit equations for $u_{1}^{\prime}$ and $u_{2}^{\prime}$ in terms of $t$ only. (Do not solve these to find $u_{1}$ and $u_{2}$.)
c. [4 points] It turns out that, for some $A$ and $B, v_{p}=A \cos (\omega t)+B \sin (\omega t)$. Representative values of $A$ and $B$ are given for different values of $\omega$ in the table below. Does the system exhibit resonance? Write the response $v_{p}$ to a forcing of $\cos (2 t)$ in phase-amplitude form.

| $\omega=$ | 1 | 2 | 3 | 4 | 5 |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $A=$ | 0 | -0.12 | -0.08 | -0.06 | -0.04 |
| $B=$ | 1 | 0.64 | 0.36 | 0.22 | 0.15 |

5. [14 points] Consider the initial value problem $y^{\prime \prime}+4 y^{\prime}+4 y=9 e^{-2 t}, y(0)=1, y^{\prime}(0)=0$. a. [6 points] Solve the problem without using Laplace transforms.
b. [8 points] Solve the problem with Laplace transforms.
6. [15 points] Complete each of the following problems having to do with the Laplace transform.
a. [5 points] Find the inverse Laplace transform of $F(s)=\frac{5 s}{s^{2}+4 s+6}$
b. [5 points] Given that $F(s)=\mathcal{L}\{f(t)\}$, use the integral definition of the Laplace transform to derive the transform rule $-F^{\prime}(s)=\mathcal{L}\{t f(t)\}$.
c. [5 points] Consider the initial value problem $t y^{\prime \prime}+y=0, y(0)=1, y^{\prime}(0)=0$. If $Y=\mathcal{L}\{y\}$, what equation does $Y$ satisfy?
7. [15 points] Consider the system of differential equations $x^{\prime}=3 x+4 y, y^{\prime}=2 x+y$, with initial conditions $x(0)=0, y(0)=2$.
a. [6 points] Using Laplace transforms, find explicit equations for $X=\mathcal{L}\{x\}$ and $Y=\mathcal{L}\{y\}$.
b. [4 points] Find $x$ and $y$ in terms of any constants you may have in partial fractions expansions of $X$ and $Y$ (that is, do not solve for the values of those constants).
c. [5 points] If we rewrote the system as a second order differential equation $L[y]=0$ for $y$, what would the characteristic equation for $\lambda$ be? What is the linear operator $L$ ?

## Formulas, Possibly Useful

- Some Taylor series, taken about $x=0: e^{x}=\sum_{n=0}^{\infty} \frac{x^{n}}{n!} ; \cos (x)=\sum_{n=0}^{\infty}(-1)^{n} \frac{x^{2 n}}{(2 n)!} ; \sin (x)=$ $\sum_{n=0}^{\infty}(-1)^{n} \frac{x^{2 n+1}}{(2 n+1)!}$. The series for $\ln (x)$, taken about $x=1: \ln (x)=\sum_{n=1}^{\infty}(-1)^{n+1} \frac{(x-1)^{n}}{n}$.
- Some integration formulas: $\int u v^{\prime} d t=u v-\int u^{\prime} v d t$; thus $\int t e^{t} d t=t e^{t}-e^{t}+C, \int t \cos (t) d t=$ $t \sin (t)+\cos (t)+C$, and $\int t \sin (t) d t=-t \cos (t)+\sin (t)+C$.
- Euler's formula: $e^{i \theta}=\cos \theta+i \sin \theta$.

Some Laplace Transforms

|  | $f(t)=\mathcal{L}^{-1}\{F(s)\}$ | $F(s)=\mathcal{L}\{f(t)\}$ |
| :---: | :---: | :---: |
| 1. | 1 | $\frac{1}{s}, s>0$ |
| 2. | $e^{a t}$ | $\frac{1}{s-a}, s>a$ |
| 3. | $t^{n}$ | $\frac{n!}{s^{n+1}}$ |
| 4. | $\sin (a t)$ | $\frac{a}{s^{2}+a^{2}}$ |
| 5. | $\cos (a t)$ | $\frac{s}{s^{2}+a^{2}}$ |
| A. | $f^{\prime}(t)$ | $s F(s)-f(0)$ |
| A.1 | $f^{\prime \prime}(t)$ | $s^{2} F(s)-s f(0)-f^{\prime}(0)$ |
| A.2 | $f^{(n)}(t)$ | $s^{n} F(s)-\cdots-f^{(n-1)}(0)$ |
| B. | $t^{n} f(t)$ | $(-1)^{n} F^{(n)}(s)$ |
| C. | $e^{c t} f(t)$ | $F(s-c)$ |

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