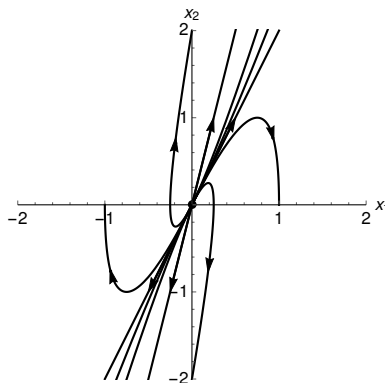


6. [15 points] Each of the following concerns a linear, second order, constant coefficient differential equation  $y'' + py' + qy = 0$ .

- a. [7 points] If the general solution to the problem is  $y = c_1e^{2t} + c_2e^{4t}$ , sketch a phase portrait for the system.

*Solution:* In matrix form, the general solution to the system will be  $\mathbf{x} = \begin{pmatrix} y \\ y' \end{pmatrix}$ . Thus eigenvectors for the system will be  $\mathbf{v}_1 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$  and  $\mathbf{v}_2 = \begin{pmatrix} 1 \\ 4 \end{pmatrix}$ , with  $\lambda = 2$  and  $\lambda = 4$ , respectively. We therefore have the phase portrait shown.



- b. [8 points] Now suppose that for some real-valued  $\alpha$ , we have  $p = 2\alpha$  and  $q = 1$ , so that we are considering  $y'' + 2\alpha y' + y = 0$ . For what values of  $\alpha$ , if any
- do all solutions to the differential equation decay to zero?
  - are there solutions that do not decay to zero?
  - will the general solution be a decaying sinusoidal function?

*Solution:* We see that the characteristic polynomial is in this case  $\lambda^2 + 2\alpha\lambda + 1 = 0$ , so that  $\lambda = -\alpha \pm \sqrt{\alpha^2 - 1}$ . Thus: **(i)** The square root can never be larger in magnitude than  $\alpha$ , so for all  $\alpha > 0$  we will have solutions that decay to zero. **(ii)** If  $\alpha \leq 0$ , there will be solutions that do not decay to zero, and, in fact, if  $\alpha < 0$  all solutions will diverge to infinity. **(iii)** If  $|\alpha| < 1$ , the square root will be imaginary, so that  $\lambda = -\alpha \pm i\sqrt{1 - \alpha^2}$ . In this case solutions if  $0 < \alpha < 1$  we will have decaying sinusoidal solutions.