## TRINITY COLLEGE

FACULTY OF ENGINEERING, MATHEMATICS AND SCIENCE

SCHOOL OF MATHEMATICS

SF Maths, SF TP JS TSM Trinity Term 2009

Course 216

Tuesday, May 19

Lower Luce Hall

9:30 - 11:30

Dr. P. Karageorgis

ATTEMPT FOUR QUESTIONS.

Log tables are available from the invigilators, if required.

- 1. (25 points) For each of the following equations, state whether all solutions are bounded for t > 0 and whether all solutions satisfy  $\lim_{t \to \infty} x(t) = 0$ .
  - (a) (5 points) x''(t) + 3x'(t) + 2x(t) = 0
  - (b) (5 points) x''(t) + 2x'(t) + 3x(t) = 0
  - (c) (5 points) x''(t) 6x'(t) + 10x(t) = 0
  - (d) (5 points) x''(t) + 6x'(t) + 10x(t) = 0
  - (e) (5 points) x'''(t) + x''(t) + x'(t) + x(t) = 0
- 2. (25 points)
  - (a) (10 points) Find the unique solution y = y(t) of the initial value problem

$$y' - \frac{ty}{t^2 + 1} = t, y(0) = 0.$$

(b) (10 points) Find the unique solution y=y(t) of the initial value problem

$$y' = 1 + 2t + y + 2ty,$$
  $y(0) = 2.$ 

(c) (5 points) Show that y=y(t) is a solution of the ODE

$$y' = f(y/t), t > 0$$

if and only if z=y/t is a solution of the separable ODE

$$tz' = f(z) - z, t > 0.$$

- 3. *(25 points)* 
  - (a) (15 points) Check that  $y_1(t)=e^t$  is a solution of the second-order ODE

$$(t-1)y'' - ty' + y = 0$$

and then use this fact to find all solutions of the ODE.

(b) (10 points) Find all solutions y=y(t) of the third-order ODE

$$y''' - y'' - y' + y = 4e^{-t}.$$

- 4. (25 points)
  - (a) (15 points) Let  $a \in \mathbb{R}$  be fixed and consider the autonomous linear system

$$x'(t) = ax(t) + y(t),$$
  $y'(t) = x(t) + ay(t).$ 

For which values of a is the zero solution stable? asymptotically stable?

(b) (10 points) Let  $a \in \mathbb{R}$  be fixed and consider the autonomous linear system

$$x'(t) = -x(t) + y(t),$$
  $y'(t) = x(t) - ay(t).$ 

For which values of a is  $V(x,y)=x^2+y^2$  a strict Lyapunov function?

- 5. (25 points)
  - (a) (15 points) Find a second-order linear ODE of the form

$$y''(t) + p(t)y'(t) + q(t)y(t) = r(t)$$

such that each of  $y_1(t)=e^t$ ,  $y_2(t)=e^t+2e^{-t}$  and  $y_3(t)=e^t+e^{2t}$  are solutions.

(b) (10 points) Suppose b, c are positive real numbers and consider the ODE

$$y''(t) + by'(t) + cy(t) = 0.$$

Show that every solution to this ODE is such that  $\lim_{t\to\infty}y(t)=0.$