

UNIVERSITY OF DUBLIN

TRINITY COLLEGE

FACULTY OF SCIENCE

SCHOOL OF MATHEMATICS

M. Kolesar

Special Annual Exam 2007

COURSE 216

Dr. J. Stalker

ATTEMPT FOUR QUESTIONS

Log tables are available from the invigilators, if required.

Non-programmable calculators are permitted for this examination,—please indicate the make and model of your calculator on each answer book used.

1. (25 points) Find all solutions of the first order linear inhomogeneous equation

$$tx'(t) - x(t) = t^2 \cos(t)$$

for $t > 0$.

2. (25 points) Given that

$$\begin{pmatrix} 17 & -9 \\ 25 & -13 \end{pmatrix} = \begin{pmatrix} 2 & 3 \\ 3 & 5 \end{pmatrix} \begin{pmatrix} 2 & 0 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} 5 & -3 \\ -3 & 2 \end{pmatrix},$$

solve the initial value problem

$$x'(t) = 17x(t) - 9y(t),$$

$$y'(t) = 25x(t) - 13y(t),$$

$$x(0) = y(0) = 1.$$

3. (25 points, 5 points each) Give examples of

- (a) a system of differential equations such that the space of solutions *is not* a vector space,
- (b) an equilibrium of an autonomous system which is stable but not asymptotically stable,
- (c) a first order scalar differential equation for which the initial value problem *does not* have a unique solution,
- (d) a differential equation for which all nonzero solutions are unbounded,
- (e) a pair of matrices A and B such that $\exp(A + B) \neq \exp(A) \exp(B)$.

4. (25 points)

- (a) (3 points) Prove that $(0, 0)$ is an equilibrium of the autonomous system

$$x'(t) = -y(t) - x(t)^5$$

$$y'(t) = x(t) - y(t)^5$$

(b) (8 points) Prove that

$$V(x, y) = x^2 + y^2$$

is a Lyapunov function, but not a strict Lyapunov function.

(c) (4 points) What conclusions can you draw about stability or asymptotic stability from the existence of a Lyapunov function?

(d) (10 points) Prove that *all* solutions are bounded.

5. (25 points)

(a) (10 points) Find a basis for the space of solutions to the linear homogeneous differential equation

$$x''''(t) + 2x''(t) + x(t) = 0.$$

(b) (15 points) Find all solutions of the linear inhomogenous differential equation

$$x''(t) + x(t) = \sin(t).$$