

<b>Differential Equations</b>					
<b>Final</b>					
Code : <i>Math 219</i>			Last Name:		
Acad. Year : <i>2007-2008</i>			Name :		Student No.:
Semester : <i>Fall</i>			Department:		Section:
Date : <i>7.1.2008</i>			Signature:		
Time : <i>16:00</i>			5 QUESTIONS ON 5 PAGES		
Duration : <i>120 minutes</i>			TOTAL 100 POINTS		
1	2	3	4	5	

1. (20 pts.) Let

$$\mathbf{x}' = \begin{bmatrix} -4 & 2 \\ 2 & -1 \end{bmatrix} \mathbf{x} + \begin{bmatrix} t^{-1} \\ 2t^{-1} + 4 \end{bmatrix}, \quad t > 0$$

where  $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$ . Find the general solution of this system of equations.

2. (6+7+7=20 points) Solve the initial value problem  $y'' + 4y = 0$ ,  $y(0) = 0$ ,  $y'(0) = 0$  in the following three different ways:

(a) Using the characteristic equation method

(b) Using the Laplace Transform method

(c) Using a power series expansion around  $x_0 = 0$ . Show that your answers in *a.* *b.* and *c.* are equal.

3. (10+5+5=20 points) Suppose that  $f(t) = t$ , for  $0 < t < 1$ , and  $f$  is odd of period 2.

(a) Show that  $f(t) = 1 - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^{n+1} \sin(n\pi t)}{n}$  at the points that  $f$  is continuous.

(b) Sketch the graph of the Fourier series of  $f$  indicating the value at each discontinuity.

(c) Use (a) to show that  $\frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots$  (Hint: let  $t = \frac{1}{2}$ )

4. (10+10=20 points) Solve the system of linear differential equations;

(a)

$$\begin{aligned}\frac{dx}{dt} &= x - 5y \\ \frac{dy}{dt} &= 2x - y\end{aligned}$$

(b)

$$\begin{aligned}\frac{dx}{dt} &= x + 2y \\ \frac{dy}{dt} &= 4x + 3y\end{aligned}$$

5. (10+10=20 points) (a) Solve the following differential equation:

$$\frac{dy}{dx} = \frac{x^2 + xy + y^2}{x^2}$$

(b) Find the values of  $\lambda$  such that

$$y'' + 2y' + \lambda y = 0, \quad y(0) = 0, \quad y(1) = 0$$

has a non-trivial solution.