

Lebanese American University

Diff. Equations

Fall 2010

Byblos

Final Exam

2 Hours

Name :

1. Consider the linear system $\begin{cases} x' = 4x + y \\ y' = x + 4y \end{cases}$

a) Find the general solution to the system, and

determine the type and stability of the critical point O.

b)

Draw the phase portrait.

(15 pts)

2. Determine the type of the critical points of the

nonlinear system $\begin{cases} x' = 2x - y \\ y' = (y - x)^2 + y + x \end{cases}$ (12 pts)

3. Using the undetermined coefficients method, solve
the 2nd order LDE : $y'' - 3y' + 2y = xe^{2x}$ (12 pts)

4. Solve the LDE: $x^2 y'' + x y' - y = x^2 \sin x$ where $x > 0$ (12 pts)

5. Solve, by 2 methods, the IVP : $y' = \frac{x^2}{y} - \frac{y}{x}$, $y(1) = 3$

1st method : Change the Bernoulli equation to a LDE,
then solve.

2nd method : Use the Improved-Euler's method.

Perform 2 steps with $h = 0.2$ (15 pts)

Turn Over

6. Using Laplace transforms, solve the IVP:

$$\begin{cases} y'' + y' = r(t) \\ y(0) = 0, y'(0) = 2 \end{cases} \quad \text{where } r(t) = \begin{cases} 1 & \text{if } t < 2 \\ t & \text{if } t > 2 \end{cases} \quad (14 \text{ pts})$$

7. A mass of 2 Kg is attached to the lower end of a spring with
 spring constant $k = 6$. We pull down the mass 0.1 m
 and release it an upward initial
 velocity of 4 m/sec.

Using Laplace transforms, find the position of
 the
 mass at any time t . (8 pts)

8. Using Laplace transforms, solve the system of LDE:

$$\begin{cases} x' = x - 8y \\ y' = x - 3y \end{cases} \quad \text{where } x(0) = 2, y(0) = 1 \quad (12 \text{ pts})$$

Formulas:

$$(1) \quad \mathcal{L}\{y'\} = s \mathcal{L}\{y\} - y(0)$$

$$(2) \quad \mathcal{L}\{y''\} = s^2 \mathcal{L}\{y\} - s y(0) - y'(0)$$

$$(3) \quad \mathcal{L}\{e^{at} f(t)\} = F(s-a)$$

$$(4) \quad \mathcal{L}\left\{\int_0^t f(x) dx\right\} = \frac{1}{s} \mathcal{L}\{f(t)\}$$

$$(5) \quad \mathcal{L}\{U(t-a) f(t)\} = e^{-as} \mathcal{L}\{f(t+a)\}$$

$$(6) \quad e^{-as} \mathcal{L}\{f(t)\} = \mathcal{L}\{U(t-a) f(t-a)\}$$

$$(7) \quad \mathcal{L}\{t f(t)\} = -F'(s)$$

$$(8) \quad \mathcal{L}\left\{\frac{f}{t}\right\} = \int_s^{+\infty} F(s) ds$$
