

King Fahd University of Petroleum and Minerals
Department of Mathematical Sciences
Math 202 Final Exam
Semester II, 2008- (072)
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Name:	
ID:	

Q		Points
1		20
2		20
3		32
4		32
5		24
6		10
7		10
8		15
9		10
10		10
11		15
12		10
13		10
14		10
15		22
Bonus		10
Total		250

(Q1) Find the general solution of the system: $X' = \begin{pmatrix} 2 & 0 \\ 1 & 2 \end{pmatrix} X$

show all your
work

$X =$

(Q2) Find the general solution of the system:

$$X' = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} X$$

show all your
work

(Q3) Use Variation of Parameters to solve the system:

$$X' = \begin{pmatrix} 1 & -2 \\ 1 & -1 \end{pmatrix} X + \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

(show all your work)

Hint: $\begin{bmatrix} 1+i \\ 1 \end{bmatrix}$ is an eigenvector
for the matrix A associated
with the eigenvalue $\lambda = i$

(Q4) $x = 0$ is a regular singular point of the DE

Show all your work

$$xy'' - 2y = 0$$

Use the method of Frobenius to obtain two linearly independent series solutions about $x = 0$.

[Note: Find the first five coefficients of each series]

(Q5) Consider the following DE:

$$y'' + (\sin x)y = 0$$

a) Find two power series solutions of the given DE about the ordinary point $x = 0$

b) Find interval of convergence of power series solutions.

[Hint: $\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots$]

(show all your work) [Note: Find the first four coefficients of each series]

(Q6) $x_0 = 0$ is a regular singular point of the DE

$$4x^2 y'' + 4xy' + (4x^2 - 1)y = 0$$

Find the indicial roots of the singularity.

(a) $r_1 = 1$, $r_2 = -1$

(b) $r_1 = \frac{1}{2}$, $r_2 = \frac{-1}{2}$

(c) $r_1 = \frac{1}{4}$, $r_2 = \frac{-1}{4}$

(d) $r_1 = 0$, $r_2 = \frac{-1}{2}$

(Q7) The form of two linearly independent solutions of the DE

$$xy'' + (1-x)y' - y = 0$$

(r_1, r_2 are the indicial roots)

(a) $y_1 = \sum_{n=0}^{\infty} c_n x^{n+r_1}, c_0 \neq 0, y_2 = \sum_{n=0}^{\infty} b_n x^{n+r_2}, b_0 \neq 0$

(b) $y_1 = \sum_{n=0}^{\infty} c_n x^{n+r_1}, c_0 \neq 0, y_2 = C y_1(x) \ln x + \sum_{n=0}^{\infty} b_n x^{n+r_1}, b_0 \neq 0$

(c) $y_1 = \sum_{n=0}^{\infty} c_n x^{n+r_1}, c_0 \neq 0, y_2 = y_1(x) \ln x + \sum_{n=1}^{\infty} b_n x^{n+r_1}$

(d) none of the above

(Q8) Without solving classify each of the following equations as to: (circle the appropriate word)

(a) separable

(b) Exact

(c) Bernolli

(I)	$(x+y)^2 dx + (2xy + x^2 - 1)dy = 0$	separable	exact	Bernolli
(II)	$y' + \frac{y}{x} = xy^2$	separable	exact	Bernolli
(III)	$y' = \frac{y+1}{x}$	separable	exact	Bernolli
(IV)	$y' = (x+1)^2$	separable	exact	Bernolli

(Q9) Transform the system

$$3y_1'' - 5y_2' + t^2 = 0$$

$$7y_2'' + 5y_1' = e^t$$

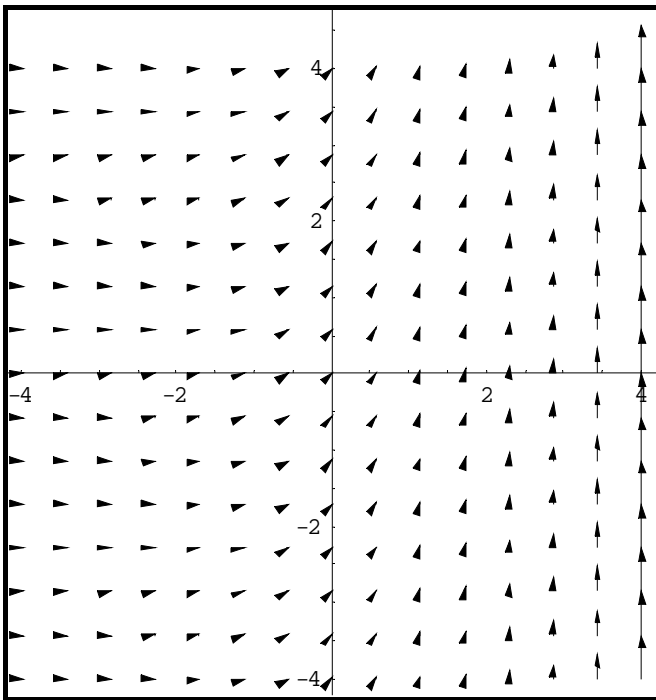
Into a first-order system

$$X'(t) = AX(t) + F(t).$$

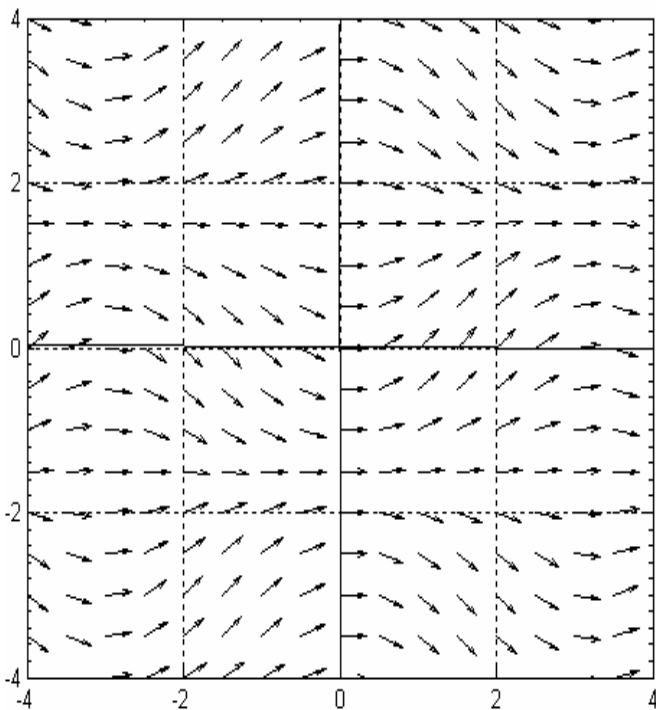
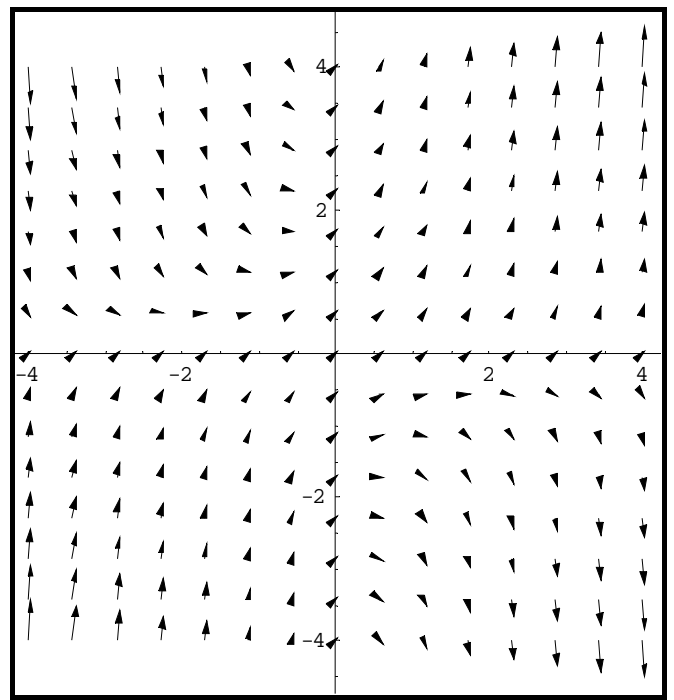
$A =$	$F(t) =$
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(Q10) The computer-generated directional field of $y' = x^2 y^2$ is :

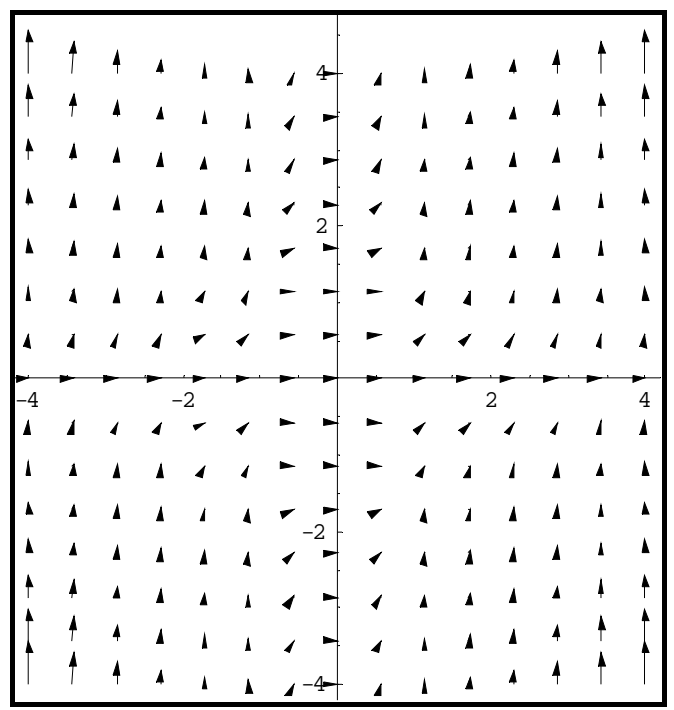
(a)



(b)



(c)



(d)

(Q11) State the order of the given differential equation. Determine whether the equation is ODE or PDE. Determine whether the equation is linear or nonlinear.

	Equation	Type		Linearity		Order
1	<p>A simple model for the shape of a tsunami, or tidal wave, is given by</p> $\frac{dW}{dx} = W\sqrt{4 - 2W}$	ODE	PDE	linear	nonlinear	
2	<p>The model of the free pendulum given by</p> $\frac{d^2\theta}{dt^2} + 2\lambda\frac{d\theta}{dt} + \omega^2\sin\theta = 0$ <p>Where λ, ω are constants.</p>	ODE	PDE	linear	nonlinear	
3	<p>The steady state heat conduction equation</p> $-\frac{\partial}{\partial x}\left(k_1\frac{\partial u}{\partial x}\right) - \frac{\partial}{\partial y}\left(k_2\frac{\partial u}{\partial y}\right) = -\frac{\partial\rho}{\partial x}$ <p>Where k_1 and k_2 are constants.</p>	ODE	PDE	linear	nonlinear	
4	<p>The equation of a vibrating membrane</p> $\frac{\partial^2 u}{\partial t^2} - a^2\left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}\right) = 0$ <p>Where a is a constant.</p>	ODE	PDE	linear	nonlinear	
5	<p>The current $i(t)$ in an LRC series circuit satisfies</p> $L\frac{d^2i}{dt^2} + R\frac{di}{dt} + \frac{1}{C}i = E'(t)$ <p>Where L, R, C are constants.</p>	ODE	PDE	linear	nonlinear	

(Q12) The following IVP

$$X' = \begin{bmatrix} \frac{1}{\sqrt{10-t}} & 5 \\ t^2 & \sin t \end{bmatrix} X + \begin{bmatrix} \frac{t}{\sin t} \\ \ln(t+50) \end{bmatrix}$$
$$X(0.1) = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

has a unique solution on the interval

- (a) (0,10)
- (b) (0,+∞)
- (c) (0,4)
- (d) (-10,10)
- (e) (0,3)

(Q13) The general solution for the DE

$$y'' - y = 0$$

(a) $y = c_1 e^{2x} + c_2 e^{-2x}$

(b) $y = c_1 \sin x + c_2 \cos x$

(c) $y = c_1 \sinh x + c_2 \cosh x$

(Q14) Given that $y_1 = x^{-1}$, $y_2 = x^4$ are solutions for the DE

$$x^2 y'' - 2xy' - 4y = 0 \quad (*)$$

and $y_p = -1$ is a particular solution for

$$x^2 y'' - 2xy' - 4y = 4 \quad (**)$$

Then the solution for the IVP

$$x^2 y'' - 2xy' - 4y = 4$$

$$y(1) = 2, y'(1) = 2$$

(circle the correct answer)

(a) $y = 2x^{-1} + x^4$

(b) $y = 2x^{-1} + x^4 - 1$

(c) $y = x^{-1} + 2x^4 - 1$

(Q15) True or False

(a)	The point $x = 2$ is a regular singular point of the DE $(x^2 - 4)y'' + 3(x - 2)y' + 5y = 0$	T	F
(b)	The differential operator $[D^2 - 2D + 2]^2$ annihilates the function $xe^x(\sin x + \cos x)$	T	F
(c)	$x = -2$ is an ordinary point of the DE $3x(x + 2)y'' + (x - 2)y' - y = 0$	T	F
(d)	$(\frac{1}{e^{i\beta}})^2 = \cos(2\beta) - i\sin(2\beta)$	T	F
(e)	The DE: $x^2 y'' - xy' + 2y = 0$ is a Cauchy-Euler equation.	T	F
(f)	If $\Phi(t)$ is a fundamental matrix of the system $X' = AX$, then $\Phi'(t) = A\Phi(t)$.	T	F
(g)	We can not find two linearly independent solutions of the DE $xy'' + y = 0$ in the form of a power series centered at $x = 2$.	T	F
(h)	$\left. \begin{array}{l} x^2 y'' - xy' + 2y = 0 \\ y(0) = 1, y(1) = 0 \end{array} \right\}$ is a Boundary Value Problem (BVP)	T	F
(i)	A constant multiple of a solution of a homogeneous linear differential equation is also a solution.	T	F
(j)	A set of functions is linearly dependent if at least one function can be expressed as a linear combination of the remaining functions.	T	F
(k)	If $y_1 = 1, y_2 = x^2$ then $W(y_1, y_2) = -2x$	T	F

(Bonus 1) Consider the DE:

$$(x+2)y'' + \frac{1}{x-5}y' + \frac{x-2}{(x^2+4)(x^2-6x+14)}y = 0$$

Without solving the DE, find a lower bound for the radius of convergence of power series solutions about the point $x = 2$. The power series solutions centered at $x = 2$ will converge at least for $|x - 2| < R$. Then $R =$

Show all your work then Circle your answer

- (a) 3
- (b) 2
- (c) $2\sqrt{2}$
- (d) $2\sqrt{3}$
- (e) 4
- (f) $2\sqrt{1.5}$