

King Fahd University of Petroleum and Minerals
Department of Mathematics and Statistics

MATH 202 - Final Exam - Term 162

Duration: 180 minutes

Name: _____ ID Number: _____

Section Number: KEY Serial Number: _____

Class Time: _____ Instructor's Name: _____

Instructions:

1. Calculators and Mobiles are not allowed.
2. Write legibly.
3. Show all your work. No points for answers without justification.
4. Make sure that you have 13 pages of problems (Total of 16 Problems)
5. DE means differential equation.

Question # Number	Points	Maximum Points
1		10
2		10
3		8
4		5
5		11
6		10
7		13
8		8
9		8
10		4
11		13
12		8
13		8
14		5
15		8
16		11
Total		140

1. [10 points] Show that the DE

$$2x \sin y dx + (x^2 \cos y + 1) dy = 0$$

is exact and solve it.

$$\frac{\partial}{\partial y} (2x \sin y) = 2x \cos y = \frac{\partial}{\partial x} (x^2 \cos y + 1) = 2x \cos y$$

(2 pts)

$$\Rightarrow \text{The DE is exact.}$$

$$\frac{\partial F}{\partial x} = 2x \sin y \Rightarrow F(x, y) = x^2 \sin y + g(y) \quad (2 \text{ pts})$$

$$\frac{\partial F}{\partial y} = x^2 \cos y + g'(y) = x^2 \cos y + 1 \quad (2 \text{ pts})$$

$$\Rightarrow g'(y) = 1 \Rightarrow g(y) = y \quad (2 \text{ pts})$$

$$\Rightarrow F(x, y) = x^2 \sin y + y. \quad \left. \begin{array}{l} \\ \end{array} \right\} (2 \text{ pts})$$

$$\text{Hence a family of solutions is } \left. \begin{array}{l} \\ \end{array} \right\} (2 \text{ pts})$$

$$x^2 \sin y + y = C$$

2. [10 points] Show that the DE

$$(t^2 + 1)y' = 4ty + 4t\sqrt{y}$$

is of Bernoulli's type, then solve it.

The given DE is of Bernoulli's type since it can be written as

$$(t^2 + 1) \frac{dy}{dt} - 4ty = 4t\sqrt{y}$$

or $(t^2 + 1) y^{-\frac{1}{2}} \frac{dy}{dt} - 4t y^{\frac{1}{2}} = 4t$

$$\text{let } u = y^{\frac{1}{2}} \Rightarrow \frac{du}{dt} = \frac{1}{2} y^{-\frac{1}{2}} \frac{dy}{dt}$$

The DE transforms into

$$2(t^2 + 1) \frac{du}{dt} - 4tu = 4t$$

$$\Rightarrow \frac{du}{dt} - \frac{2t}{t^2 + 1} u = \frac{2t}{t^2 + 1}$$

The integrating factor for this linear equation is

$$\mu(u) = e^{\int \frac{-2t}{t^2 + 1} dt} = \frac{1}{1+t^2}$$

$$\text{Integrating } \frac{d}{dt} \left(\frac{1}{1+t^2} u \right) = \frac{2t}{(t^2 + 1)^2}$$

$$\text{gives } \frac{1}{1+t^2} u = \frac{-1}{t^2 + 1} + C$$

so a solution of the given DE is

$$\sqrt{y} = -1 + C(t^2 + 1)$$

$$\text{or } y = [-1 + C(t^2 + 1)]^2$$

3. [8 points] Solve the DE:

$$\left(x^2 \sin \frac{y^2}{x^2} - 2y^2 \cos \frac{y^2}{x^2} \right) dx + 2xy \cos \frac{y^2}{x^2} dy = 0.$$

The DE is homogeneous. Let $y = xv$, then $dy = xdv + vdx$, so after substituting, the given DE becomes

$$(x^2 \sin v^2 - 2x^2 v^2 \cos v^2) dx + 2x^2 v \cos v^2 (xdv + vdx) = 0$$

$$\Rightarrow \sin v^2 dx + 2xv \cos v^2 dv = 0 \quad (2 \text{ pts})$$

$$\Rightarrow \frac{1}{x} dx + 2v \cot^2 v^2 dv = 0 \quad (1 \text{ pt})$$

$$\Rightarrow \ln|x| + \ln|\sin v^2| = \ln|C|. \quad (2 \text{ pts})$$

Hence a solution of the given DE is

$$x \sin \frac{y^2}{x^2} = C. \quad (1 \text{ pt})$$

4. [5 points] Solve the DE

$$y''' + y'' + y' = 0.$$

The auxiliary equation $m^3 + m^2 + m = m(m^2 + m + 1) = 0$

has roots $m_1 = 0$, $m_2 = -\frac{1}{2} + i\frac{\sqrt{3}}{2}$, $m_3 = -\frac{1}{2} - i\frac{\sqrt{3}}{2}$.

(3 pts)

Thus the general solution of the DE is

$$y = C_1 + e^{-\frac{1}{2}x} \left(C_2 \cos \frac{\sqrt{3}}{2}x + C_3 \sin \frac{\sqrt{3}}{2}x \right). \quad (2 \text{ pts})$$

5. [11 points] Find the general solution of the DE:

$$y'' + 3y' + 2y = \frac{1}{1+e^x}$$

The auxiliary equation $m^2 + 3m + 2 = (m+1)(m+2) = 0$

has roots $m_1 = -1$ and $m_2 = -2$.

Hence $y_c = c_1 e^{-x} + c_2 e^{-2x}$ 2 pts

We find y_p by using the method of variation of

parameters:

Let $y_p = u_1 e^{-x} + u_2 e^{-2x}$, 1 pt

$$W = \begin{vmatrix} e^{-x} & e^{-2x} \\ -e^{-x} & -2e^{-2x} \end{vmatrix} = -e^{-3x}, W_1 = \begin{vmatrix} 0 & e^{-2x} \\ \frac{1}{1+e^{2x}} & -2e^{-2x} \end{vmatrix} = \frac{-e^{-2x}}{1+e^{2x}},$$

$$W_2 = \begin{vmatrix} e^{-x} & 0 \\ -e^{-x} & \frac{1}{1+e^{2x}} \end{vmatrix} = \frac{e^{-x}}{1+e^{2x}} \quad \text{3 pts}$$

Hence $u_1 = \int \frac{W_1}{W} dx = \int \frac{e^{-x}}{1+e^{2x}} dx = \ln(1+e^x)$ 1 pt

and for $u_2 = \int \frac{W_2}{W} dx = -\int \frac{e^{-x}}{1+e^{2x}} dx$, let $t = e^x$

we get $u_2 = -e^x + \ln(1+e^x)$ 2 pts

Hence, the general solution of the DE is

$$y = y_c + y_p = c_1 e^{-x} + c_2 e^{-2x} + e^x \ln(1+e^x) + e^x [-e^x + \ln(1+e^x)]$$
2 pts

6. [10 points] Find the first three nonzero terms in each of the two linearly independent power series solutions of the DE

$$y'' + 2xy' + 2y = 0,$$

about the ordinary point $x = 0$.

Substituting $y = \sum_{n=0}^{\infty} c_n x^n$ gives,

2 pts

$$\sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} + \sum_{n=1}^{\infty} 2na_n x^n + \sum_{n=0}^{\infty} 2a_n x^n = 0$$

$$\Rightarrow \sum_{k=0}^{\infty} (k+2)(k+1) a_{k+2} x^k + \sum_{k=1}^{\infty} 2ka_k x^k + \sum_{k=0}^{\infty} 2a_k x^k = 0$$

2 pts

$$\Rightarrow (2a_2 + 2a_0) + \sum_{k=1}^{\infty} [(k+2)(k+1)a_{k+2} + 2(k+1)a_k] x^k = 0$$

From this identity we conclude that

$$a_2 = -a_0 \text{ and } a_{k+2} = -\frac{2}{k+2} a_k \quad k=1, 2, 3, \dots$$

2 pts

$$\boxed{k=1} \quad a_3 = -\frac{2}{3} a_1 \quad \boxed{k=2} \quad a_4 = -\frac{1}{2} a_2 = \frac{1}{2} a_0$$

2 pts

$$\boxed{k=3} \quad a_5 = -\frac{2}{5} a_3 = \frac{4}{15} a_1, \text{ and so on}$$

$$\text{Therefore } y = a_0 + a_1 x + \frac{a_1}{2} x^2 + \frac{a_1}{3} x^3 + \frac{a_1}{4} x^4 + \frac{a_1}{5} x^5 + \dots$$

\Rightarrow Two linearly independent power series solutions:

$$y_1 = 1 - x^2 + \frac{1}{2} x^4 - \dots$$

2 pts

$$\text{and } y_2 = x - \frac{2}{3} x^3 + \frac{4}{15} x^5 - \dots$$

7. [13 points] Find the first three nonzero terms of the series solution of the equation $4xy'' + 2y' + y = 0$ which corresponds to the larger indicial root of the DE around $x = 0$.

Clearly $x=0$ is a regular singular point.

Substituting $y = \sum_{n=0}^{\infty} c_n x^{n+r}$ gives

(2 pts)

$$\sum_{n=0}^{\infty} 4(n+r)(n+r-1) a_n x^{n+r-1} + \sum_{n=0}^{\infty} 2(n+r) a_n x^{n+r-1} + \sum_{n=0}^{\infty} a_n x^{n+r} = 0$$

$$\Rightarrow x^r \left[4r(2r-1) a_0 x^{-1} + \sum_{n=1}^{\infty} [4(n+r)(n+r-1) + 2(n+r)] a_n x^{n-1} \right] + \sum_{n=1}^{\infty} a_{n-1} x^{n-1} = 0$$
(3 pts)

Hence, the indicial equation is $r(2r-1) = 0$

and the indicial roots are $r_1 = 0$ and $r_2 = \frac{1}{2}$

We also get $a_n = \frac{-1}{2(n+r)(2n+2r-1)} a_{n-1}$, $n=1, 2, 3, \dots$

(2 pts)

For $\boxed{r=\frac{1}{2}}$ $a_n = \frac{-1}{2n(2n+1)} a_{n-1}$, $n=1, 2, 3, \dots$

(2 pts)

$$\Rightarrow a_1 = -\frac{1}{6} a_0, a_2 = \frac{-1}{20} a_1 = \frac{1}{120} a_0, \dots$$

Thus for $r=\frac{1}{2}$ we obtain the solution

$$y = x^{\frac{1}{2}} \left(1 - \frac{1}{6} x + \frac{1}{120} x^2 - \dots \right)$$
(1 pt)

8. [8 points] Find the eigenvalues of the matrix

$$A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & -1 & 2 \end{pmatrix}$$

and corresponding eigenvectors.

From the characteristic equation

$$\begin{vmatrix} 1-\lambda & 0 & 0 \\ 0 & 2-\lambda & 0 \\ 0 & -1 & 2-\lambda \end{vmatrix} = (1-\lambda)(2-\lambda)^2 = 0 \quad (2 \text{ pts})$$

we see that the eigenvalues are $\lambda_1 = 1$ (2 pts)

and $\lambda_2 = \lambda_3 = 2$

For $\boxed{\lambda_1 = 1}$ $\left(\begin{array}{ccc|c} 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 \end{array} \right) \Rightarrow k_2 = k_3 = 0,$

and k_1 is free \Rightarrow an eigenvector

associated with $\lambda_1 = 1$ in $K_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$ (2 pts)

For $\boxed{\lambda_2 = \lambda_3 = 2}$ $\left(\begin{array}{ccc|c} -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \end{array} \right) \Rightarrow$

$k_1 = k_2 = 0$ and k_3 is free \Rightarrow

an eigenvector associated with $\lambda_2 = \lambda_3 = 2$

is $K_2 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$ (2 pts)

9. [8 points] Find and classify all singular points of the DE

$$x^2(x-1)y'' - 3xy' + 2y = 0.$$

Clearly the singular points are 0 and 1

(1 pt)

The standard form of the DE is

$$y'' - \frac{3}{x(x-1)}y' + \frac{2}{x^2(x-1)}y = 0 \Rightarrow$$

$$P(x) = -\frac{3}{x(x-1)} \text{ and } Q(x) = \frac{2}{x^2(x-1)}$$

For $\boxed{x=0}$ $xP(x) = -\frac{3}{x-1}$ and $x^2Q(x) = \frac{2}{x-1}$
are both analytic at $x=0$

{ 2 pts}

For $\boxed{x=1}$ $(x-1)P(x) = -\frac{3}{x}$ and $(x-1)^2Q(x) = \frac{2(x-1)}{x^2}$
are both analytic at $x=1$

{ 2 pts}

Therefore, $x=0$ and $x=1$ are regular singular points

(1 pt)

10. [4 points] The given vectors are solutions of a system $X' = AX$. Determine whether the vectors form a fundamental set of solutions on the interval $(0, \infty)$.

$$X_1 = \begin{pmatrix} 3 \\ -3 \end{pmatrix} e^t \text{ and } X_2 = \begin{pmatrix} 5 \\ 8 \end{pmatrix} e^t + \begin{pmatrix} 10 \\ -10 \end{pmatrix} t e^t.$$

$$W(X_1, X_2) = \begin{vmatrix} 3e^t & 5e^t + 10te^t \\ -3e^t & 8e^t - 10te^t \end{vmatrix} = 39e^{2t} \neq 0 \quad \text{for all } t \in (0, \infty)$$

{ 2 pts}

Therefore X_1 and X_2 are linearly independent solutions of the given system, and hence they form a fundamental set of solutions

{ 2 pts}

11. [13 points] Solve the system: $X' = \begin{pmatrix} 1 & 1 & 2 \\ 0 & 2 & 0 \\ 0 & 1 & 3 \end{pmatrix} X$.

From the characteristic equation $\begin{vmatrix} 1-\lambda & 1 & 2 \\ 0 & 2-\lambda & 0 \\ 0 & 1 & 3-\lambda \end{vmatrix} = (1-\lambda)(2-\lambda)(3-\lambda) = 0$

We see that the eigenvalues are $\lambda_1 = 1$, $\lambda_2 = 2$ and $\lambda_3 = 3$

(2 pts)

For $\boxed{\lambda_1 = 1}$ $\begin{pmatrix} 0 & 1 & 2 & | & 0 \\ 0 & 1 & 0 & | & 0 \\ 0 & 1 & 2 & | & 0 \end{pmatrix} \Rightarrow k_2 = k_3 = 0$ and k_1 free

\Rightarrow an eigenvector associated with $\lambda_1 = 1$ is $K_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$

\Rightarrow a solution of the system is $X_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} e^t$

(3 pts)

For $\boxed{\lambda_2 = 2}$ $\begin{pmatrix} -1 & 1 & 2 & | & 0 \\ 0 & 0 & 0 & | & 0 \\ 0 & 1 & 1 & | & 0 \end{pmatrix} \Rightarrow k_2 = -k_3$ and $k_1 = k_3$

\Rightarrow an eigenvector associated with $\lambda_2 = 2$ is $K_2 = \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$

\Rightarrow a solution of the system is $X_2 = \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} e^{2t}$

(3 pts)

For $\boxed{\lambda_3 = 3}$ $\begin{pmatrix} -2 & 1 & 2 & | & 0 \\ 0 & -1 & 0 & | & 0 \\ 0 & 1 & 0 & | & 0 \end{pmatrix} \Rightarrow k_2 = 0$ and $k_1 = k_3$

\Rightarrow a solution of the system is $X_3 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} e^{3t}$

(3 pts)

The solutions X_1 , X_2 , and X_3 are linearly independent since the eigenvalues λ_1 , λ_2 and λ_3 are distinct.

Therefore the general solution of the system is

$$X = c_1 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} e^t + c_2 \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} e^{2t} + c_3 \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} e^{3t}$$

(2 pts)

12. [8 points] Solve the system $X' = \begin{pmatrix} 4 & -1 \\ 1 & 6 \end{pmatrix} X$

We find the eigenvalues. From

$$\begin{vmatrix} 4-\lambda & -1 \\ 1 & 6-\lambda \end{vmatrix} = \lambda^2 - 10\lambda + 25 = (\lambda - 5)^2 = 0 \quad \boxed{2 \text{ pts}}$$

we get an eigenvalue $\lambda = 5$ of multiplicity 2

For $\lambda = 5$ $\begin{pmatrix} -1 & -1 & | 0 \\ 1 & 1 & | 0 \end{pmatrix} \Rightarrow k_1 = -k_2 \Rightarrow$
 an eigenvector associated with $\lambda = 5$ is
 $K_1 = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$ and one solution is $X_1 = \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{st}$ } $\boxed{2 \text{ pts}}$

To get another linearly independent solution

we solve $(A - 5I) P = K \Rightarrow \begin{pmatrix} -1 & -1 & | 1 \\ 1 & 1 & | -1 \end{pmatrix}$ $\boxed{1 \text{ pt}}$

$\Rightarrow P_1 + P_2 = -1$. Taking $P_1 = 0$ we find $P_2 = -1$

- So a second linearly independent solution is

$$X_2 = \begin{pmatrix} 1 \\ -1 \end{pmatrix} t e^{5t} + \begin{pmatrix} 0 \\ -1 \end{pmatrix} e^{5t}. \quad \boxed{2 \text{ pts}}$$

The general solution is

$$X = C_1 \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{st} + C_2 \left[\begin{pmatrix} 1 \\ -1 \end{pmatrix} t e^{5t} + \begin{pmatrix} 0 \\ -1 \end{pmatrix} e^{5t} \right] \quad \boxed{1 \text{ pt}}$$

13. [8 points] Given that $\lambda_1 = 4 + i$ and $\lambda_2 = 4 - i$ are the eigenvalues of the matrix of coefficients of the system

$$\frac{dx}{dt} = 5x + y$$

$$\frac{dy}{dt} = -2x + 3y.$$

Find the general solution of the system.

For $\boxed{\lambda_1 = 4+i}$
$$\left(\begin{array}{cc|c} 5-4-i & 1 & 0 \\ -2 & 3-4-i & 0 \end{array} \right) \quad \left. \right\} \text{ } 2 \text{ pts}$$

$$\Rightarrow \left(\begin{array}{cc|c} 1-i & 1 & 0 \\ -2 & -1-i & 0 \end{array} \right) \Rightarrow k_2 = (-1+i)k_1$$

\Rightarrow an eigenvector associated with λ_1 is

$$K = \begin{pmatrix} 1 \\ -1+i \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix} + i \begin{pmatrix} 0 \\ 1 \end{pmatrix} \quad \text{2 pts}$$

Hence, the general solution is

$$X = c_1 \left[\begin{pmatrix} 1 \\ -1 \end{pmatrix} \cos t - \begin{pmatrix} 0 \\ 1 \end{pmatrix} \sin t \right] e^{4t} \quad \text{2 pts}$$

$$+ c_2 \left[\begin{pmatrix} 0 \\ 1 \end{pmatrix} \cos t + \begin{pmatrix} 1 \\ -1 \end{pmatrix} \sin t \right] e^{4t} \quad \text{2 pts}$$

OR $X = c_1 \begin{pmatrix} \cos t \\ -\cos t - \sin t \end{pmatrix} e^{4t} + c_2 \begin{pmatrix} \sin t \\ \cos t - \sin t \end{pmatrix} e^{4t}$

14. [5 points] Find a linear differential operator with constant coefficients and of lowest order that will annihilate the function

$$f(x) = 1 + \sin^2 x + x \sin 2x.$$

$$\begin{aligned} f(x) &= 1 + \frac{1}{2}(1 - \cos 2x) + x \sin 2x \\ &= \frac{3}{2} - \frac{1}{2} \cos 2x + x \sin 2x \\ &\quad \downarrow \quad \underbrace{\cos 2x + x \sin 2x}_{(D^2+4)^2} \end{aligned}$$

Annihilator:

1 pt

3 pts

Hence, the required annihilator is

$$D(D^2+4)^2 \quad 1 pt$$

15. [8 points] Find a particular solution of the system $X' = AX + \begin{pmatrix} t \\ 1 \end{pmatrix}$, given that

$\Phi(t) = \begin{pmatrix} e^{-t} & -1 \\ 2e^{-t} & 2 \end{pmatrix}$ is a fundamental matrix for the homogeneous system
 $X' = AX$.

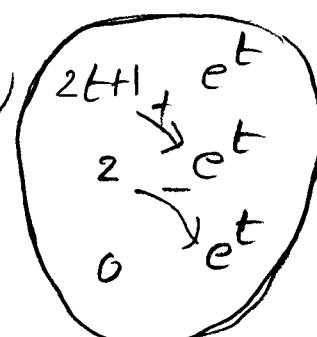
$$\bar{\Phi}^{-1}(t) = \frac{1}{4} \begin{pmatrix} 2 & 1 \\ -2e^{-t} & e^{-t} \end{pmatrix} \quad 1 pts$$

$$X_p = \bar{\Phi}(t) \int \bar{\Phi}^{-1}(t) \begin{pmatrix} t \\ 1 \end{pmatrix} dt \quad 1 pt$$

$$= \frac{1}{4} \bar{\Phi}(t) \int \begin{pmatrix} (2t+1)e^t \\ -2t+1 \end{pmatrix} dt \quad 1 pt$$

$$= \frac{1}{4} \begin{pmatrix} e^{-t} & -1 \\ 2e^{-t} & 2 \end{pmatrix} \begin{pmatrix} (2t+1)e^t \\ -t^2+t \end{pmatrix} \quad 3 pts$$

$$= \frac{1}{4} \begin{pmatrix} 2t-1+t^2-t \\ 4t-2-2t^2+2t \end{pmatrix} = \frac{1}{4} \begin{pmatrix} t^2+t+1 \\ -2t^2+6t-2 \end{pmatrix} \quad 2 pts$$



\uparrow
matrix

16. (a) [6 points] If A is an $n \times n$ such that $A^2 = I$, where I is the $n \times n$ identity matrix, then show that

$$e^{At} = I \cosh t + A \sinh t,$$

$$\text{where } \cosh t = 1 + \frac{1}{2!}t^2 + \frac{1}{4!}t^4 + \dots \text{ and } \sinh t = t + \frac{1}{3!}t^3 + \frac{1}{5!}t^5 + \dots$$

$$e^{At} = I + At + \frac{1}{2!}A^2t^2 + \frac{1}{3!}A^3t^3 + \frac{1}{4!}A^4t^4 + \dots \quad (2 \text{ pts})$$

$$A^2 = I \Rightarrow A^3 = A, A^4 = I, A^5 = A, \dots \quad (1 \text{ pt})$$

$$\text{Therefore } e^{At} = I \left(1 + \frac{1}{2!}t^2 + \frac{1}{4!}t^4 + \dots \right) + A \left(t + \frac{1}{3!}t^3 + \frac{1}{5!}t^5 + \dots \right) \quad (2 \text{ pts})$$

$$\Rightarrow e^{At} = I \cosh t + A \sinh t \quad (1 \text{ pt})$$

- (b) [5 points] Use the result obtained in part(a) and matrix exponential method

$$\text{to solve the system } X' = AX \text{ where } A = \begin{pmatrix} 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \end{pmatrix}.$$

$$A^2 = \begin{pmatrix} 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \end{pmatrix} = I \quad (2 \text{ pts})$$

Use Part(a), we get the solution of the system is

$$X = e^{At} C = (I \cosh t + A \sinh t) C \quad (2 \text{ pts})$$

$$= \begin{pmatrix} \cosh t & 0 & 0 & 0 & 0 \\ 0 & \cosh t & 0 & \sinh t & 0 \\ 0 & 0 & \cosh t + \sinh t & 0 & 0 \\ 0 & \sinh t & 0 & \cosh t & 0 \\ \sinh t & 0 & 0 & 0 & \cosh t \end{pmatrix} \begin{pmatrix} C_1 \\ C_2 \\ C_3 \\ C_4 \\ C_5 \end{pmatrix}$$

(1 pt)