King Fahd University of Petroleum and Minerals Department of Mathematics

MATH 435 - Exam 1 - Term 241

Duration: 120 minutes

Name:_____

ID Number:_____

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 6 Problems)

Question $\#$	Points	Maximum Points
1		20
2		15
3		15
4		15
5		15
6		20
Total		100

1. [10+5+5 points] (a) Write a system of differential equations (equation of motion) for the following mass-spring system considering the air resistance.

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(b) Write a system of first-order differential equations equivalent to the system in (a).

(c) Write the vector-matrix notation of the first-order system of part (b).

2. **[15 points]** Discuss the problem of existence and uniqueness of solutions of the initial value problem

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$$\begin{cases} y_1' = e^t y_1 + \ln(t^2 + 1)y_3, \\ y_2' = t^3 y_1 - \cos(t)y_2 + \frac{1}{1 - y_3^2}, \\ y_3' = y_1 + y_2^3, \end{cases}$$

 $y_1(t_0) = \eta_1, \ y_2(t_0) = \eta_2, \ y_3(t_0) = \eta_3.$

3. [4+7+4 points] (a) Discuss the problem of existence and uniqueness of solutions of the initial value problem

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$$y' = 3t(y-1)^{1/3}, \quad y(t_0) = y_0.$$

(b) Find the unique solution of the above IVP with the initial condition y(0) = 2. (c) Find two solutions satisfying the differential equation and the initial condition y(0) = 1. Does this contradict what you have concluded in part (a)? 4. [15 points] Consider the initial value problem

$$y' + ay = g(t)y, \quad y(0) = y_0,$$

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where a is a positive constant and g is a continuous function such that $\int_0^\infty |g(s)| ds < \infty$. Show that the solution is bounded, that is, there exists a non-negative constant C such that $|y(t)| \leq C$ for all $t \geq 0$.

5. **[15 points]**

Solve the initial value problem below using the matrix exponential e^{At} .

$$oldsymbol{y}' = oldsymbol{A}oldsymbol{y}, \quad oldsymbol{y}(oldsymbol{0}) = \begin{pmatrix} 2\\ 1\\ -2 \end{pmatrix},$$

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

6. [20 points] Consider the system $\boldsymbol{y}' = \boldsymbol{A}(t)\boldsymbol{y}$ where

$$\boldsymbol{A}(t) = \begin{pmatrix} 0 & 1\\ t^{-2} & -t^{-1} \end{pmatrix}$$

(a) Show that

$$\mathbf{\Phi}(t) = \begin{pmatrix} t^{-1} & t \\ -t^{-2} & 1 \end{pmatrix}$$

is a fundamental matrix for the system $\boldsymbol{y}' = \boldsymbol{A}(t)\boldsymbol{y}$ on any interval not containing the origin.

(b) Find the solution $\phi(t)$ of the nonhomogeneous system

$$oldsymbol{y}' = oldsymbol{A}(t)oldsymbol{y} + egin{pmatrix}t\\1\end{pmatrix}$$

satisfying the initial condition $\phi(1) = \begin{pmatrix} 1 \\ 3 \end{pmatrix}$.