

MAT3706

May/June 2018

Ordinary Differential Equations

Duration 2 Hours

100 Marks

EXAMINERS

FIRST

SECOND

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Closed book examination

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This paper consists of 3 pages

ANSWER ALL THE QUESTIONS

ALL CALCULATIONS MUST BE SHOWN

The notation is the same as in the Study Guide

Answer **ALL** the questions

[TURN OVER]

QUESTION 1

- (a) Determine whether the system

$$\begin{aligned}x + x - y - y &= e^{\frac{t}{2}}, \\ 2x - x - 2y + y &= 5e^{-t}\end{aligned}$$

is degenerate. In the degenerate case, decide whether it has no solution or infinitely many solutions. If it has no solution, explain why, else find the general form of the solutions. (8)

- (b) Reduce the system

$$\begin{aligned}(D - 2)[x] + 2D[y] &= 2 - 4e^{2t} \\ (2D - 3)[x] + (3D - 1)[y] &= 0\end{aligned}$$

to an equivalent *triangular system* of the form (10)

$$\begin{aligned}P_1(D)[x] &= f_1(t), \\ P_2(D)[x] + P_3(D)[y] &= f_2(t),\end{aligned}$$

and DETERMINE THE SOLUTION

- (c) Solve the system

$$\begin{aligned}(D^2 + 1)[x] - 2D[y] &= 2t \\ (2D - 1)[x] - (2 - D)[y] &= 5\end{aligned}$$

by using the elimination method (operator method) (10)

Hint Eliminate y first

[28]

QUESTION 2

- (a) Use the eigenvalue-eigenvectors to solve the initial value problem (10)

$$\dot{\mathbf{X}} = \begin{bmatrix} 1 & 2 \\ 3 & 2 \end{bmatrix} \mathbf{X}, \quad \mathbf{X}(0) = \begin{bmatrix} -1 \\ -4 \end{bmatrix}$$

- (b) Define the concept
- root vector of order k*
- , (
- $k \geq 1$
-) of a matrix
- $\mathbf{A}$
- (2)

- (c) Use root vector to solve the initial value problem

$$\mathbf{X} = \begin{bmatrix} 1 & -1 \\ 3 & 2 \end{bmatrix} \mathbf{X}, \quad \mathbf{X}(0) = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

(14)

[26]

[TURN OVER]

QUESTION 3

- (a) If Ψ is a normalized fundamental matrix of $\mathbf{X}' = \mathbf{A}\mathbf{X}$ at $t_0 = 0$ and $\mathbf{F}(t)$ is continuous in t then show that

$$\mathbf{X}_p(t) = \int_{t_0}^t \Psi(t-s) \mathbf{F}(s) ds$$

is a particular solution of $\mathbf{X}' = \mathbf{A}\mathbf{X} + \mathbf{F}(t)$ (6)

- (b) Use the result in 3(a) with $t_0 = 0$ to find a *general* real solution of (14)

$$\mathbf{X}' = \begin{bmatrix} 0 & 2 \\ -1 & 3 \end{bmatrix} \mathbf{X} + e^{2t} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

[20]

QUESTION 4

- (a) Write the companion system for the equation given below (4)

$$y^{(3)} - y \sin t = f(t)$$

- (b) Write the equation below as a system of two first order differential equations and then find the series solution using the *power series method*

$$x'' - 2x' + x = 0, \quad x(0) = 1, \quad x'(0) = 1$$

Write your final answer in terms of the appropriate exponential functions (10)

[14]

QUESTION 5

Classify the critical points of the plane autonomous system corresponding to the second order nonlinear differential equation

$$x'' + \alpha \left(\frac{x^3}{3} - x \right) + x = 0$$

in terms of α where α is a real-valued constant

[12]

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TOTAL MARKS: [100]