

**Directions.** Answer the following questions to the best of your ability. No credit will be given for answers showing no work.

1. Consider the following linear systems

- (a) Calculate the eigenvalues:
- (b) Calculate the eigenvectors:
- (c) Write down the general solution:

$$\frac{d}{dt} \begin{bmatrix} x(t) \\ y(t) \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 4 & 1 \end{bmatrix} \begin{bmatrix} x(t) \\ y(t) \end{bmatrix}$$

$$\frac{d}{dt} \begin{bmatrix} x(t) \\ y(t) \end{bmatrix} = \begin{bmatrix} 1 & 9 \\ -1 & -5 \end{bmatrix} \begin{bmatrix} x(t) \\ y(t) \end{bmatrix}$$

$$\frac{d}{dt} \begin{bmatrix} x(t) \\ y(t) \end{bmatrix} = \begin{bmatrix} -\frac{1}{2} & 1 \\ -1 & -\frac{1}{2} \end{bmatrix} \begin{bmatrix} x(t) \\ y(t) \end{bmatrix}$$

2. Harmonic Oscillator

Consider the equation  $\frac{d^2y}{dt^2} + y = 0$  for the motion of a simple harmonic oscillator.

Let's denote  $v = \frac{dy}{dt}$ .

- (a) Show that the function  $y(t) = -\sin t$  is a solution to this equation.
- (b) What initial condition (at  $t = 0$ ) on the  $yv$ -plane corresponds to this solution?
- (c) Rewrite the equation as the first-order system with respect to functions  $y(t)$  and  $v(t)$ . Is this system linear? If yes, what is the coefficient matrix of this system?
- (d) Plot the solution curve corresponding to this solution  $y(t) = -\sin t$  on the  $yv$ -plane. Clearly show the initial conditions point and the direction of the solution curve.

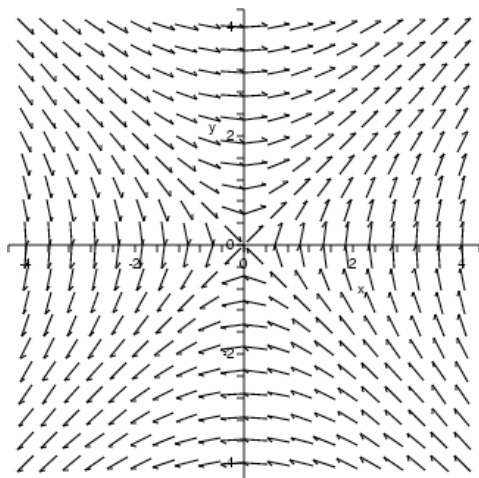
3. Phase Portraits

Given the eigenvalues,  $\lambda_i$ , and corresponding eigenvectors,  $(x_i, y_i)$ , for the linear system  $\frac{d\mathbf{Y}}{dt} = A\mathbf{Y}$ . Graph the phase portrait corresponding to each system.

- (a)  $\lambda_1 = 3$ ,  $(x_1, y_1) = (1, -1)$  and  $\lambda_2 = 1$ ,  $(x_2, y_2) = (1, 1)$
- (b)  $\lambda_1 = 5$ ,  $(x_1, y_1) = (2, 1)$  and  $\lambda_2 = 0$ ,  $(x_2, y_2) = (1, -2)$
- (c)  $\lambda_1 = 2i$ ,  $(x_1, y_1) = (1, i)$  and  $\lambda_2 = -2i$ ,  $(x_2, y_2) = (1, -i)$

#### 4. The Phase Plane

Consider the phase plane of the linear system  $\frac{d\mathbf{Y}}{dt} = A\mathbf{Y}$



- Sketch the solution curve on the phase plane corresponding to the initial condition  $(2,-3)$ . Then graph the solutions  $x(t)$  and  $y(t)$  on the  $(x,y)t$ -plane.
- Describe the long-term behavior ( $t \rightarrow \infty$ ) of the solution that satisfies the initial condition  $(x_0, y_0) = (2, -3)$ . Where does  $x(t)$  go to when  $t \rightarrow \infty$ ? Where does  $y(t)$  go to when  $t \rightarrow \infty$ .
- What conclusion you can make about the eigenvalues of the coefficient matrix of this system?
- What is the equilibrium point(s) for this linear system and classify each as a sink, source, or saddle?

#### 5. Partially Decoupled Systems

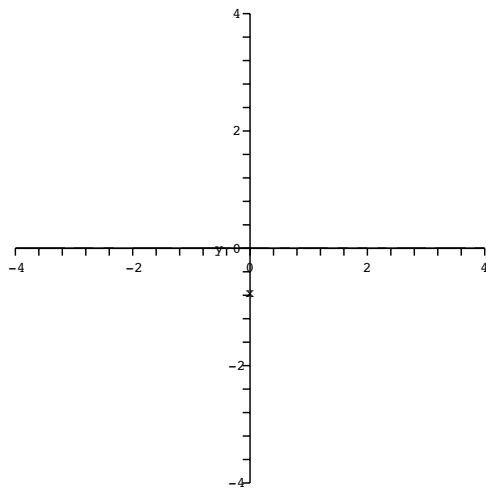
$$\begin{cases} \frac{dx}{dt} = xy \\ \frac{dy}{dt} = y \end{cases}$$

- Find the general solution of this system.
- Determine the solution of this system which satisfies the initial condition  $(x(0), y(0)) = (1, 1)$

## 6. Non-Linear Systems

$$\begin{cases} \frac{dx}{dt} = x + 2y + 1 \\ \frac{dy}{dt} = x - y - 5 \end{cases}$$

- (a) Sketch vectors of the vector field of this system at the points  $(x, y) = (0, 2), (-2, 0), (-2, 2)$



- (b) Find the equilibrium point(s) of this system