

1. (a) Write the following second order equation as a system of first order equations:  $y'' + 3y' - y = 0$ .

$$\begin{aligned} x_1 &= y & x_1' &= x_2 \\ x_2 &= y' & x_2' &= x_1 - 3x_2 \end{aligned} \quad \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}' = \begin{bmatrix} 0 & 1 \\ 1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

- (b) Write the following second order equation as a system of first order equations:  $y'' + 3y = e^t$ .

$$\begin{aligned} x_1 &= y & x_1' &= x_2 \\ x_2 &= y' & x_2' &= -3x_1 + e^t \end{aligned} \quad \vec{x}' = \begin{bmatrix} 0 & 1 \\ -3 & 0 \end{bmatrix} \vec{x} + \begin{bmatrix} 0 \\ e^t \end{bmatrix}$$

- (c) Write the following third order equation as a system of first order equations:  $y''' + 2y'' - 2y = 0$ .

$$\begin{aligned} x_1 &= y \\ x_2 &= y' \\ x_3 &= y'' \end{aligned} \quad \vec{x}' = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ +2 & 0 & -2 \end{bmatrix} \vec{x}$$

- (d) Write the coupled system in matrix notation

$$\begin{aligned} x'' + 3x - y &= 0 \\ y'' + 2y - 2x &= 0 \end{aligned}$$

$$\begin{aligned} x_1 &= x \\ x_2 &= x' \\ x_3 &= y \\ x_4 &= y' \end{aligned} \quad \vec{x}' = \begin{bmatrix} 0 & 1 & 0 & 0 \\ -3 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 2 & 0 & -2 & 0 \end{bmatrix} \vec{x}$$

2. Let  $M$  be the  $3 \times 3$  matrix

$$M = \begin{bmatrix} 0 & 1 & 1 \\ 0 & 2 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

(a) Compute the determinant of  $M$ .

$$\begin{aligned} \det M = |M| &= 0 \begin{vmatrix} 2 & 1 \\ 1 & 1 \end{vmatrix} - 1 \begin{vmatrix} 0 & 1 \\ 1 & 1 \end{vmatrix} + 1 \begin{vmatrix} 0 & 2 \\ 1 & 1 \end{vmatrix} \\ &= 1 - 2 = -1 \end{aligned}$$

(b) Determine the inverse of  $M$ . Verify  $M^{-1}M = I$ .

$$\begin{bmatrix} 0 & 1 & 1 & | & 1 & 0 & 0 \\ 0 & 2 & 1 & | & 0 & 1 & 0 \\ 1 & 1 & 1 & | & 0 & 0 & 1 \end{bmatrix} \qquad \begin{bmatrix} -1 & 0 & 1 \\ -1 & 1 & 0 \\ 2 & -1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 & 1 \\ 0 & 2 & 1 \\ 1 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 & | & -1 & 0 & 1 \\ 0 & 1 & 0 & | & -1 & 1 & 0 \\ 0 & 0 & 1 & | & 2 & -1 & 0 \end{bmatrix} \begin{array}{l} R_3 - R_1 \mapsto R_1 \\ R_2 - R_1 \mapsto R_2 \\ 2R_1 - R_2 \mapsto R_3 \end{array}$$

(c) Solve the system of linear equations:

$$\begin{aligned} b + c &= 5 \\ 2b + c &= 6 \\ a + b + c &= 7 \end{aligned}$$

$$\begin{bmatrix} 0 & 1 & 1 \\ 0 & 2 & 1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} 5 \\ 6 \\ 7 \end{bmatrix}$$

$$\begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} -1 & 0 & 1 \\ -1 & 1 & 0 \\ 2 & -1 & 0 \end{bmatrix} \begin{bmatrix} 5 \\ 6 \\ 7 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \\ 4 \end{bmatrix}$$

3. Find the inverse of the  $4 \times 4$  matrix

$$A = \begin{bmatrix} 0 & 1 & 1 & 0 \\ 1 & 0 & 0 & 1 \\ 2 & 2 & 2 & 1 \\ 1 & 3 & 3 & 3 \end{bmatrix}$$

$$\det A = 0 - 1 \begin{vmatrix} 1 & 0 & 1 \\ 2 & 2 & 1 \\ 1 & 3 & 3 \end{vmatrix} + 1 \begin{vmatrix} 1 & 0 & 1 \\ 2 & 2 & 1 \\ 1 & 3 & 3 \end{vmatrix} - 0 = 0$$

, so  $A$  is singular,  
i.e., does not have an  
inverse.

4. (a) Find the equation of the line passing through the points (2, 4) and (5, 13).

$$y - 4 = 3(x - 2)$$

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$$y = 3x - 2$$

- (b) For  $t > 0$ , write the following function in terms of step functions

$$f(t) = \begin{cases} t, & t < 2 \\ 1/2, & 2 < t < 3 \\ e^{t-2}, & 3 < t \end{cases}$$

$$f(t) = t + u(t-2)\left(t - \frac{1}{2}\right) + u(t-3)\left(e^{t-2} - \frac{1}{2}\right)$$

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- (c) Compute  $\mathcal{L}\{f(t)\}$ , for  $f(t)$  as above.

$$F(s) = \frac{1}{s^2} + e^{-2s} \mathcal{L}\left\{t - \frac{1}{2}\right\} + e^{-3s} \mathcal{L}\left\{e^{(t+3)-2} - \frac{1}{2}\right\}$$

$$= \frac{1}{s^2} + e^{-2s} \left[ \frac{1}{s^2} + \frac{3}{2s} \right] + e^{-3s} \left[ \frac{e}{s-1} - \frac{1}{2s} \right]$$

- (d) For  $t > 0$ , let  $g(t)$  be the periodic function of period 2 given on a fundamental period by

$$g(t) = 9 - e^t, \quad 0 < t < 2.$$

Compute  $\mathcal{L}\{g(t)\}$ .

$$g_2 = 9 - e^t - u(t-2)(9 - e^t)$$

$$G_2 = \frac{9}{s} - \frac{1}{s+1} - e^{-2s} \left( \frac{9}{s} - \frac{e^2}{s+1} \right)$$

$$G = \frac{8s+9 - e^{-2s}(9s+9-e^2s)}{s(s+1)(1-e^{-2s})}$$