

Math 54W, Fall 97, K Miller

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Final Exam, Dec 16 Name \_\_\_\_\_

Name of TA \_\_\_\_\_

Time of TA section \_\_\_\_\_

1a Give the defn of eigenvalue for an  $n \times n$  matrix  $A$ .  
Give the defn of "the vectors  $\underline{v}_1, \dots, \underline{v}_k$  are linearly independent"

1b Find bases for  $RS(A)$ ,  $CS(A)$ , and  $NS(A)$  for

$$A = \begin{pmatrix} 1 & 2 & -1 & 3 \\ -1 & -1 & 0 & -2 \\ 1 & 0 & 1 & 1 \end{pmatrix}.$$

2a Suppose  $A$  is symmetric and  $\underline{v}_1, \underline{v}_2$  are two eigenvectors of  $A$  corresponding to different eigenvalues  $\lambda_1 \neq \lambda_2$ . Show that  $\underline{v}_1$  and  $\underline{v}_2$  are orthogonal. Hint: consider  $(A\underline{v}_1) \cdot \underline{v}_2$ .

2b Find the eigenvalues for  $A = \begin{pmatrix} 1 & 1 & -1 \\ 1 & 1 & -1 \\ -1 & -1 & 1 \end{pmatrix}$  and a basis for each of its eigenspaces. Then find three mutually orthogonal eigenvectors  $\underline{v}_1, \underline{v}_2, \underline{v}_3$ .

3a Find the general real-valued solution  $y(t)$  of the 4th order differential equation  $y'''' + 8y'' + 16y = 0$ .

3b Find the general real solution  $y(t)$  of the 2nd order equation  $y'' + \mu^2 y = 0$ , where  $\mu$  is a positive real number. Then find that solution with the initial values  $\begin{pmatrix} y(0) \\ y'(0) \end{pmatrix} = \begin{pmatrix} 2 \\ 3 \end{pmatrix}$ .

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4 Find the solution  $\underline{x}(t)$  of the following initial value problem:

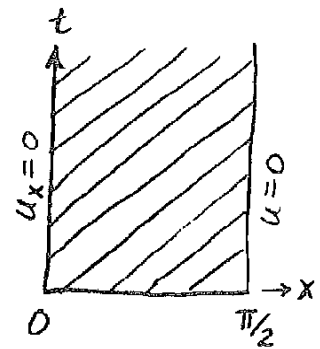
$$\begin{cases} \underline{x}'(t) = \begin{pmatrix} 3 & -5 \\ -1 & -1 \end{pmatrix} \underline{x}(t), \\ \underline{x}(0) = \begin{pmatrix} 6 \\ -6 \end{pmatrix}. \end{cases}$$

5 Use separation of variables to find the "special solutions" of the following heat equation and boundary conditions:

①  $u_t = u_{xx}$  for  $0 < x < \pi/2, t > 0,$

②  $u_x(0, t) = 0$  for  $t > 0,$

③  $u(\pi/2, t) = 0$  for  $t > 0.$

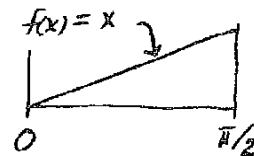


(I grant you that the "separation constant"

$\sigma$  is not negative, so you must consider the zero and positive cases.

Explain each step of your derivation.)

6a Let  $f(x) \equiv x$  for  $0 < x < \pi/2$ , and suppose that it is possible to write  $f(x)$  as an infinite series of the form  $f(x) = (c_1 \sin 1x + c_3 \sin 3x + c_5 \sin 5x + \dots)$



for  $0 < x < \pi/2$ . I grant you that these sine functions  $S_n$  ( $n = 1, 3, 5, \dots$ ) are orthogonal on  $(0, \pi/2)$  with  $(S_n, S_n) = \pi/4$ . Find the coefficients  $c_n$ .

6b Give the statement of the existence and uniqueness theorem for the linear 1st order initial value problem  $\begin{cases} \underline{x}'(t) = P(t)\underline{x}(t) + \underline{q}(t) \text{ for } t \text{ in } I, \\ \underline{x}(t_0) = \underline{x}^0. \end{cases}$