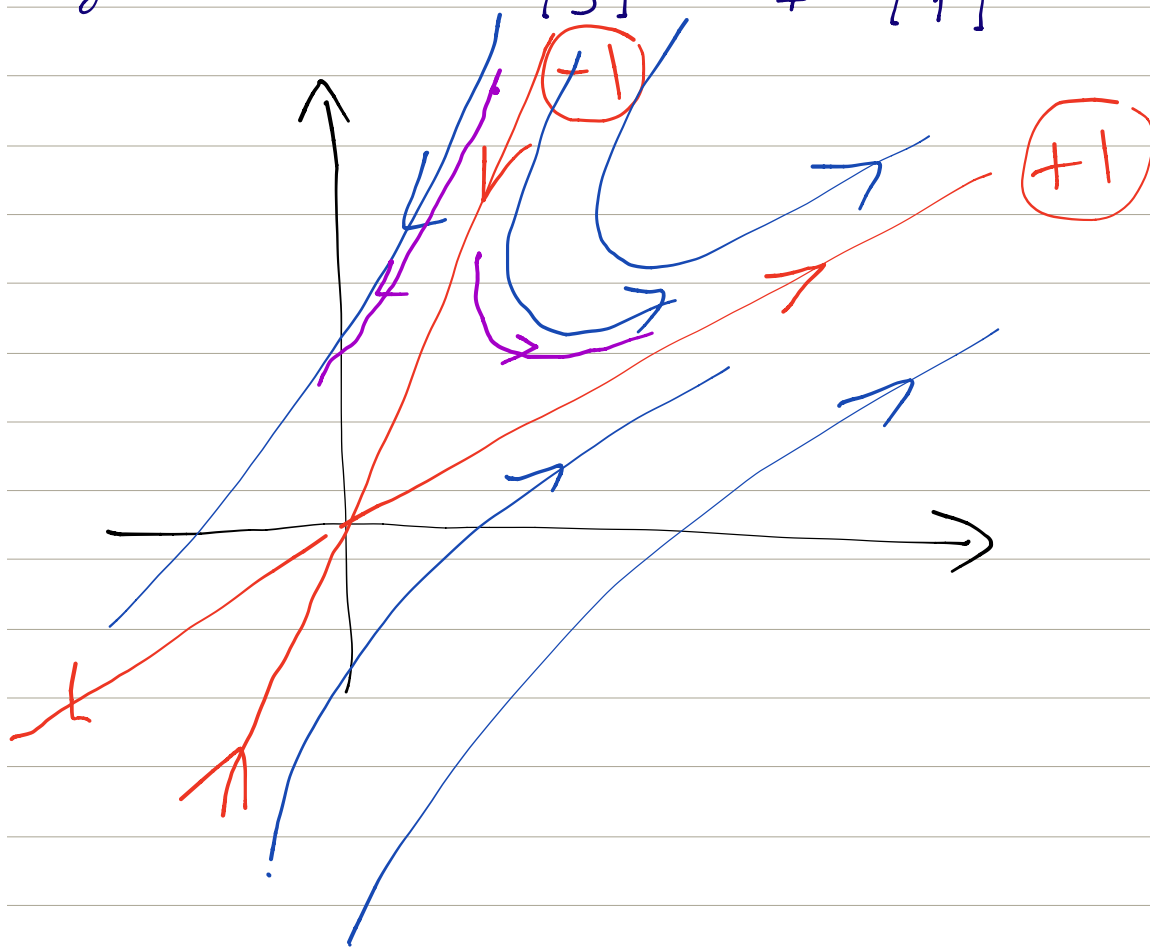


Q1.  $\frac{d\vec{x}}{dt} = A\vec{x}$ ,

$$A = \begin{bmatrix} 1.4 & -0.8 \\ 1.2 & -1.4 \end{bmatrix}$$

Charpoly  $\lambda^2 - 1 = 0$ , eigenvals  $\pm 1$ ,

eigenvectors  $\vec{v}_- = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$ ,  $\vec{v}_+ = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$



In the eigenbasis, a vector  $\vec{x} = c_+ \vec{v}_+ + c_- \vec{v}_-$  evolves as  $\vec{x}(t) = c_+ e^t \vec{v}_+ + c_- e^{-t} \vec{v}_-$ , so the coordinates  $c_+(t) = c_+ e^t$ ,  $c_-(t) = c_- e^{-t}$  satisfy the equations  $c_+(t) \cdot c_-(t) = \text{const.}$  of hyperbolae.

(b) The  $x_1$ 's thrive on their own (if  $x_2 = 0$ ) and suffer from the presence of  $x_2$ 's.

The  $x_2$ 's cannot survive on their own (if  $x_1 = 0$ ) but do quite well with  $x_1$ 's around.

So this looks like a predator-prey relationship with  $x_1$  the prey.

$$(c) \begin{bmatrix} 1000 \\ 3500 \end{bmatrix} = 1200 \vec{v}_- - 100 \vec{v}_+$$

$$\rightsquigarrow 1200 e^{-t} \vec{v}_- - 100 e^t \vec{v}_+ = \begin{bmatrix} 1200 e^{-t} - 200 e^t \\ 3600 e^{-t} - 100 e^t \end{bmatrix}$$

so the  $x_1$  die out first, whereupon the  $x_2$  decline as  $e^{-1.4t}$ .

$$\begin{bmatrix} 1000 \\ 2750 \end{bmatrix} = 900 \vec{v}_- + 50 \vec{v}_+$$

$$\rightsquigarrow 900 e^{-t} \vec{v}_- + 50 e^t \vec{v}_+ = \begin{bmatrix} 900 e^{-t} + 100 e^t \\ 2700 e^{-t} + 50 e^t \end{bmatrix}$$

always positive and a good approximation to  $50 e^t \vec{v}_+$  for large  $t$ , so the population thrive in a 2:1 ratio

Remark: you can also conclude all this from the phase portrait by following the trajectories.

$$Q2. \sin x = a_0 + a_1 \cos x + a_2 \cos 2x + a_3 \cos 3x + \dots$$

Where

$$a_0 = \frac{1}{\pi} \int_0^{\pi} \sin x \, dx = \frac{1}{\pi} (-\cos x) \Big|_0^{\pi} = \frac{2}{\pi}$$

$$a_1 = \frac{2}{\pi} \int_0^{\pi} \sin x \cdot \cos x \, dx = \frac{1}{\pi} \int_0^{\pi} \sin 2x \, dx = 0$$

$$a_n = \frac{2}{\pi} \int_0^{\pi} \sin x \cos nx \, dx = \frac{1}{\pi} \int_0^{\pi} [\sin(n+1)x - \sin(n-1)x] \, dx$$

$$= \frac{1}{\pi} \frac{-\cos(n+1)x}{n+1} \Big|_0^{\pi} + \frac{1}{\pi} \frac{\cos(n-1)x}{n-1} \Big|_0^{\pi}$$

If  $n$  is odd,  $n \pm 1$  is even and  $\cos(n \pm 1)\pi = 1$  so the integrals vanish.

If  $n$  is even, then  $\cos(n \pm 1)\pi = -1$  and we get

$$\frac{1}{\pi} \left[ \frac{2}{n+1} - \frac{2}{n-1} \right] = \frac{4}{\pi(1-n^2)}$$

$$\sin x = \frac{2}{\pi} + \sum_{k=1}^{\infty} \frac{4 \cos(2kx)}{\pi(1-n^2)}$$

Q3. First,

$$\begin{aligned} \sin x \cdot \cos x \cdot \cos 2x \cdot \cos 4x &= \frac{1}{2} \sin 2x \cos 2x \cos 4x \\ &= \frac{1}{4} \sin 4x \cos 4x = \frac{1}{8} \sin 8x. \end{aligned}$$

So the initial condition is  $\sin x + \frac{1}{8} \sin 8x$ .

Next, the boundary conditions require a sine series expansion of  $u(x, t)$ ,

$$u(x, t) = \sum_{n=1}^{\infty} u_n(t) \sin(nx)$$

With general solution  $u_n(t) = u_n(0) e^{-n^2 t}$ .

At  $t=0$ , we need

$$\sum_{n=1}^{\infty} u_n(0) \sin nx = \sin x + \frac{1}{8} \sin 8x$$

so  $u_1(0) = 1$ ,  $u_8(0) = \frac{1}{8}$  and the others vanish

and so 
$$u(x, t) = e^{-t} \sin(x) + \frac{1}{8} e^{-64t} \sin(8x)$$

Q4. (More involved than required for full credit)  
Lagrange's method for solving

$$y''(t) + b \cdot y'(t) + c \cdot y(t) = f(t)$$

(can even be used when  $b, c$  depend on  $t$ ) goes as follows. Let  $y_1(t), y_2(t)$  be two fundamental sols. of the homogeneous equation

$$y''(t) + b \cdot y'(t) + c \cdot y(t) = 0$$

and write, for a particular solution  $y_p(t)$ ,

$$\begin{bmatrix} y_p'(t) \\ y_p(t) \end{bmatrix} = v_1(t) \begin{bmatrix} y_1'(t) \\ y_1(t) \end{bmatrix} + v_2(t) \begin{bmatrix} y_2'(t) \\ y_2(t) \end{bmatrix}$$

With unknown  $v_1, v_2$ .

The second equation  $y_p' = v_1 y_1' + v_2 y_2'$ , when compared with the Leibniz rule applied to  $y_p = v_1 y_1 + v_2 y_2$ , gives

$$y_1 v_1' + y_2 v_2' = 0. \quad (A)$$

On the other hand, substituting  $y_p'' = (v_1 y_1' + v_2 y_2')$  into the original ODE gives

$$y_1' v_1' + y_2' v_2' = f \quad (B)$$

From (A) + (B) we can solve for  $v_1', v_2'$  as

$$v_1' = -f y_2 / (y_1 y_2' - y_1' y_2)$$

$$v_2' = f y_1 / (y_1 y_2' - y_1' y_2).$$

In our case we can take  $y_1 = e^t, y_2 = e^{-t}$  and get

$$v_1' = 1/(1+e^t), \quad v_2' = -e^{2t}/(1+e^t)$$

With the substitution  $u = e^t$  we get

$$v_1 = \int \frac{dt}{1+e^t} = \int \frac{du}{u(1+u)} = \int \frac{du}{u} - \int \frac{du}{1+u} = \ln u - \ln(1+u)$$

$$= t - \ln(1+e^t);$$

$$v_2 = -\int \frac{e^{2t} dt}{1+e^t} = -\int \frac{u^2 du}{u(1+u)} = -\int \frac{u du}{1+u} = -u + \ln|1+u| =$$

$$= \ln(1+e^t) - e^t$$

$$\text{Therefore } y_p = v_1 e^t + v_2 e^{-t} = t e^t - 1 - (e^t - e^{-t}) / \ln(1+e^t)$$

and the general solution is  $y_p + A e^t + B e^{-t}$ .

