

1.1 $x \frac{dy}{dx} = y + 2\sqrt{xy}$ Homogeneous equation

$$\frac{dy}{dx} = \frac{y}{x} + \frac{2\sqrt{xy}}{x}$$

Put $y = vx$

then $\frac{dy}{dx} = v + x \frac{dv}{dx}$

$$v + x \frac{dv}{dx} = v + \frac{2\sqrt{vx^2}}{x}$$

$$x \frac{dv}{dx} = 2\sqrt{v}$$

$$\frac{1}{\sqrt{v}} dv = \frac{2}{x} dx$$

$$2\sqrt{v} = 2\ln|x| + c$$

$$\sqrt{\frac{y}{x}} = \ln|Ax| \quad \text{where } \ln A = \frac{C}{2}$$

(6)

1.1 Alternative solution

$$x \frac{dy}{dx} = y + 2\sqrt{xy}$$

$$x \frac{dy}{dx} - y = 2\sqrt{xy}$$

Bernoulli equation

$$y^{-\frac{1}{2}} \frac{dy}{dx} - \frac{1}{x} y^{\frac{1}{2}} = 2x^{-\frac{1}{2}} \quad (1)$$

Put $z = y^{\frac{1}{2}}$

then $\frac{dz}{dx} = \frac{1}{2} y^{-\frac{1}{2}} \frac{dy}{dx}$

$$(1) \times \frac{1}{2} : y^{-\frac{1}{2}} \frac{dy}{dx} + \left(-\frac{1}{2x}\right) y^{\frac{1}{2}} = x^{-\frac{1}{2}}$$

$$\frac{dz}{dx} + \left(-\frac{1}{2x}\right) z = x^{-\frac{1}{2}}$$

Now $\int P dx = -\frac{1}{2} \int \frac{1}{x} dx = -\frac{1}{2} \ln x = \ln x^{-\frac{1}{2}}$

and $e^{\int P dx} = x^{-\frac{1}{2}}$ and $e^{-\int P dx} = x^{\frac{1}{2}}$

$$z = x^{\frac{1}{2}} \int \left(x^{-\frac{1}{2}}\right) \left(x^{-\frac{1}{2}}\right) dx$$

$$y^{\frac{1}{2}} = x^{\frac{1}{2}} \int x^{-1} dx$$

$$= x^{\frac{1}{2}} (\ln x + C)$$

$$\sqrt{\frac{y}{x}} = \ln x + C$$

1.2

$$\left[\sin y - 2xy + x^2 \right] dx + \left[x \cos y - x^2 \right] dy = 0$$

$$M \quad dx \quad + \quad N \quad dy = 0$$

$$\frac{\partial M}{\partial y} = (\cos y - 2x) = \frac{\partial N}{\partial x} = (\cos y - 2x)$$

Thus the equation is exact.

Now by direct integration

$$f(x, y) = \int [\sin y - 2xy + x^2] dx = x \sin y - x^2 y + \frac{x^3}{3} + f(y) \quad (1)$$

and

$$f(x, y) = \int [x \cos y - x^2] dy = x \sin y - x^2 y + f(x) \quad (2)$$

Comparing the answers (1) and (2) for $f(x, y)$

we find $f(y) = 0$

$$\text{and} \quad f(x) = \frac{x^3}{3}$$

$$\text{Thus} \quad C = x \sin y - x^2 y + \frac{x^3}{3}$$

(6)

1.3

$$\frac{dy}{dx} - y = \frac{e^x}{x}, \text{ given that } y(e) = 0$$

[Given that $y(e) = 0$, means that when $x = e$ then $y = 0$. Recall functional notation]

Linear Equation

$$\int P dx = \int (-1) dx = -x$$

$$\text{Thus } y = e^x \int (e^{-x}) \left(\frac{e^x}{x} \right) dx$$

$$= e^x \int \left(\frac{1}{x} \right) dx$$

$$= e^x (\ln|x| + C)$$

Use given that $y(e) = 0$ to find C

$$0 = e^e (\ln|e| + C)$$

$$0 = (1 + C)$$

$$C = -1$$

$$\text{Thus } y = e^x (\ln|x| - 1)$$

(8)

[20]

Maximum: [20]

QUESTION 1

$$1.1 \quad (D^2 - 36)y = \cosh 3x$$

$$m^2 - 36 = 0$$

$$(m - 6)(m + 6) = 0$$

$$m = 6 \text{ or } m = -6$$

$$y_{CF} = Ae^{-6x} + Be^{6x}$$

$$y_{PI} = \frac{1}{D^2 - 36} \{ \cosh 3x \}$$

$$= \frac{1}{9 - 36} \{ \cosh 3x \}$$

$$= -\frac{\cosh 3x}{27}$$

$$y_{gen} = Ae^{-6x} + Be^{6x} - \frac{\cosh 3x}{27}$$

$$\text{or put } \cosh 3x = \frac{e^{3x} + e^{-3x}}{2}$$

$$\text{or } y_{PI} = \frac{1}{D^2 - 36} \left\{ \frac{e^{3x}}{2} + \frac{e^{-3x}}{2} \right\}$$

$$= \frac{1}{2} \left(\frac{e^{3x}}{(-27)} + \frac{e^{-3x}}{(-27)} \right)$$

$$= \frac{1}{-27} \left(\frac{e^{3x} + e^{-3x}}{2} \right)$$

(5)

$$1.2 \quad (D^2 + 2D + 4)y = e^{2x} \sin 2x$$

$$(m^2 + 2m + 4) = 0$$

$$m = \frac{-2 \pm \sqrt{4 - 16}}{2}$$

$$= -1 \pm \sqrt{3}j$$

$$y_{CF} = e^{-x} (A \sin \sqrt{3}x + B \cos \sqrt{3}x)$$

$$y_{PI} = \frac{1}{D^2 + 2D + 4} \{ e^{2x} \sin 2x \}$$

$$= e^{2x} \frac{1}{(D + 2)^2 + 2(D + 2) + 4} \{ \sin 2x \}$$

$$= e^{2x} \frac{1}{D^2 + 6D + 12} \{ \sin 2x \}$$

$$= e^{2x} \frac{1}{-4 + 6D + 12} \{ \sin 2x \}$$

$$= e^{2x} \frac{1}{6D + 8} \{ \sin 2x \}$$

$$\begin{aligned}
 &= \left(\frac{e^{2x}}{2} \right) \frac{1}{(3D+4)(3D-4)} \{ \sin 2x \} \\
 &= \left(\frac{e^{2x}}{2} \right) \frac{(3D-4)}{9(-4)-16} \{ \sin 2x \} \\
 &= \left(\frac{e^{2x}}{-104} \right) (3D-4) \{ \sin 2x \} \\
 &= \left(\frac{e^{2x}}{-104} \right) (6 \cos 2x - 4 \sin 2x) \\
 &= \left(\frac{e^{2x}}{-52} \right) (3 \cos 2x - 2 \sin 2x)
 \end{aligned} \tag{8}$$

$$y_{gen} = e^{-x} (A \sin \sqrt{3}x + B \cos \sqrt{3}x) - \left(\frac{e^{2x}}{52} \right) (3 \cos 2x - 2 \sin 2x)$$

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QUESTION 2

Solve for **only** x in the following set of simultaneous differential equations by using **D-operator**

$$\begin{aligned}
 \text{methods:} \quad & (D+1)x - Dy = -1 & (1) \\
 & (2D-1)x - \left(D - \frac{1}{2}\right)y = 1 & (2)
 \end{aligned} \tag{8}$$

Answer: Using elimination

$$\begin{aligned}
 (D - \frac{1}{2})(D+1)x - D(D - \frac{1}{2})y &= (D - \frac{1}{2})(-1) & (3) = (D - \frac{1}{2}) \times (1) \\
 D(2D-1)x - D(D - \frac{1}{2})y &= D(1) & (4) = (D) \times (2)
 \end{aligned}$$

(3) - (4):

$$\begin{aligned}
 (D - \frac{1}{2})(D+1)x - D(2D-1)x &= (0 + \frac{1}{2}) - (0) \\
 (D^2 + \frac{1}{2}D - \frac{1}{2} - 2D^2 + D)x &= \frac{1}{2} \\
 (-D^2 + \frac{3}{2}D - \frac{1}{2})x &= \frac{1}{2}
 \end{aligned}$$

$$-m^2 + \frac{3}{2}m - \frac{1}{2} = 0$$

$$2m^2 - 3m + 1 = 0$$

$$(2m-1)(m-1) = 0$$

$$m = \frac{1}{2} \text{ or } m = 1$$

$$x_{CF} = Ae^{\frac{1}{2}t} + Be^t$$

$$\begin{aligned}
 x_{PI} &= \frac{1}{-D^2 + \frac{3}{2}D - \frac{1}{2}} \left\{ \frac{1}{2}e^{0t} \right\} \\
 &= \frac{\left(\frac{1}{2}\right)}{\left(-\frac{1}{2}\right)} \\
 &= -1
 \end{aligned}$$

$$x_{GEN}(t) = Ae^{\frac{1}{2}t} + Be^t - 1$$

Answer: Using Determinants and Cramer's rule

$$\begin{vmatrix} (D+1) & (-D) \\ (2D-1) & -(D-\frac{1}{2}) \end{vmatrix} x = \begin{vmatrix} -1 & (-D) \\ 1 & -(D-\frac{1}{2}) \end{vmatrix}$$

$$\left[-(D+1)\left(D-\frac{1}{2}\right) + D(2D-1) \right] x = \left(D-\frac{1}{2}\right)(1) - (-D)(1)$$

$$\left[-D^2 - \frac{1}{2}D + \frac{1}{2} + 2D^2 - D \right] x = 0 - \frac{1}{2} + 0$$

$$\left(D^2 + \frac{1}{2}D - \frac{1}{2} - 2D^2 + D \right) x = \frac{1}{2}$$

$$\left(-D^2 + \frac{3}{2}D - \frac{1}{2} \right) x = \frac{1}{2}$$

$$-m^2 + \frac{3}{2}m - \frac{1}{2} = 0$$

$$2m^2 - 3m + 1 = 0$$

$$(2m-1)(m-1) = 0$$

$$m = \frac{1}{2} \text{ or } m = 1$$

$$x_{CF} = Ae^{\frac{1}{2}t} + Be^t$$

$$x_{PI} = \frac{1}{-D^2 + \frac{3}{2}D - \frac{1}{2}} \left\{ \frac{1}{2}e^{0t} \right\}$$

$$= \frac{\left(\frac{1}{2}\right)}{\left(-\frac{1}{2}\right)}$$

$$= -1$$

$$x_{GEN}(t) = Ae^{\frac{1}{2}t} + Be^t - 1$$

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QUESTION 3

$$3.1.1 \quad L\{2t \sin 2t\} = 2 \left(\frac{4s}{(s^2 + 4)^2} \right) = \frac{8s}{(s^2 + 4)^2} \quad (1)$$

$$3.1.2 \quad L\{3H(t-2) - \delta(t-4)\} = \frac{3e^{-2s}}{s} - e^{-4s} \quad (2)$$

$$3.2 \quad \text{Use partial fractions to find the inverse Laplace transform of } \frac{5s+2}{s^2+3s+2} \quad (5)$$

$$\frac{5s+2}{(s+1)(s+2)} = \frac{A}{s+1} + \frac{B}{s+2}$$

$$5s+2 = A(s+2) + (s+1)B$$

$$\text{Put } s = -1: \quad -3 = A$$

$$\text{Put } s = -2: \quad -8 = -B$$

$$8 = B$$

$$\begin{aligned} L^{-1}\left\{ \frac{5s+2}{s^2+3s+2} \right\} &= L^{-1}\left\{ \frac{-3}{s+1} \right\} + L^{-1}\left\{ \frac{8}{s+2} \right\} \\ &= -3e^{-t} + 8e^{-2t} \end{aligned}$$

QUESTION 4

Determine the unique solution of the following differential equation by using **Laplace transforms**:

$$y''(t) + 2y'(t) + 10y(t) = (25t^2 + 16t + 2)e^{3t}, \text{ if } y(0) = 0 \text{ and } y'(0) = 0.$$

Answer:

$$\begin{array}{rcl} y''(t) & +2y'(t) & +10y(t) = 25t^2e^{3t} + 16te^{3t} + 2e^{3t} \\ (s^2Y(s) - sy(0) - y'(0)) & +2(sY(s) - y(0)) & +10(Y(s)) = \frac{2(25)}{(s-3)^3} + \frac{16}{(s-3)^2} + \frac{2}{(s-3)} \end{array}$$

$$\text{given } y(0) = 0 \text{ and } y'(0) = 0$$

$$(s^2 + 2s + 10)Y(s) = \frac{50 + 16(s-3) + 2(s-3)^2}{(s-3)^3}$$

$$\begin{aligned} Y(s) &= \frac{2s^2 + 4s + 20}{(s-3)^3} \\ &= \frac{2(s^2 + 2s + 10)}{(s-3)^3(s^2 + 2s + 10)} \\ &= \frac{2}{(s-3)^3} \end{aligned}$$

$$y(t) = t^2e^{3t}$$

[9]

QUESTION 5

The motion of a mass on a spring is described by the differential equation $\frac{d^2x}{dt^2} + 100x = 36\cos 8t$. If

$x = 0$ and $\frac{dx}{dt} = 0$, at $t = 0$ find the steady state solution for $x(t)$ and discuss the motion.

Answer: Using D-operator methods

$$\frac{d^2x}{dt^2} + 100x = 36\cos 8t$$

$$(D^2 + 100)x = 36\cos 8t$$

$$m^2 + 100 = 0$$

$$m = \pm 10j$$

$$x_{CF} = A\cos 10t + B\sin 10t$$

$$\begin{aligned}
 x_{PI} &= \frac{1}{D^2 + 100} \{36 \cos 8t\} \\
 &= \frac{36}{-(8)^2 + 100} \cos 8t \\
 &= \cos 8t \\
 x_{GEN} &= A \cos 10t + B \sin 10t + \cos 8t \quad (1)
 \end{aligned}$$

Given if $t = 0$ then $x = 0$

$$0 = A \cos 0 + B \sin 0 + \cos 0$$

$$A = -1$$

$$(1) \text{ becomes } x_{GEN} = -\cos 10t + B \sin 10t + \cos 8t \quad (2)$$

$$x'_{GEN} = 10 \sin 10t + 10B \cos 10t - 8 \sin 8t$$

Given if $t = 0$ then $x' = 0$

$$0 = 10B$$

$$B = 0$$

$$(2) \text{ becomes } x_{GEN} = -\cos 10t + \cos 8t$$

therefore the stationary solution ($t \rightarrow \infty$) is a oscillating motion

Answer: Using Laplace Transforms

$$x''(t) + 100x(t) = 36 \cos 8t \quad \text{given } x = 0 \text{ and } \frac{dx}{dt} = 0, \text{ at } t = 0$$

$$(s^2 + 100)X(s) = 36 \left(\frac{s}{s^2 + 64} \right)$$

$$X(s) = \frac{36s}{(s^2 + 64)(s^2 + 100)}$$

$$\text{Using partial fractions: } \frac{36s}{(s^2 + 64)(s^2 + 100)} = \frac{As + B}{s^2 + 64} + \frac{Cs + D}{s^2 + 100}$$

$$36s = (As + B)(s^2 + 100) + (Cs + D)(s^2 + 64)$$

$\vdots$

We find $B = D = 0$, $A = 1$ and $C = -1$

$$X(s) = \frac{s}{s^2 + (8)^2} - \frac{s}{s^2 + (10)^2}$$

$$x(t) = \cos 8t - \cos 10t$$

therefore the stationary solution ($t \rightarrow \infty$) is a oscillating motion

[12]

Maximum: [50]

QUESTION 1

If $A = \begin{bmatrix} 3 & 1 \\ -1 & 5 \end{bmatrix}$, find an eigenvalue and an eigenvector of A .

Answer:

For eigenvalues put $|A - \lambda I| = 0$

$$\begin{vmatrix} 3-\lambda & 1 \\ -1 & 5-\lambda \end{vmatrix} = 0$$

$$(3-\lambda)(5-\lambda)+1=0$$

$$15-8\lambda+\lambda^2+1=0$$

$$\lambda^2-8\lambda+16=0$$

$$(\lambda-4)^2=0$$

$$\lambda = 4 \text{ (twice)}$$

For an eigenvalue corresponding to $\lambda = 4$

$$\begin{bmatrix} (3-4) & 1 \\ -1 & (5-4) \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$-x_1 + x_2 = 0$$

$$x_1 = x_2$$

$$\text{Choose } x_1 = 1$$

$$\text{Thus an eigenvalue is } \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

[8]

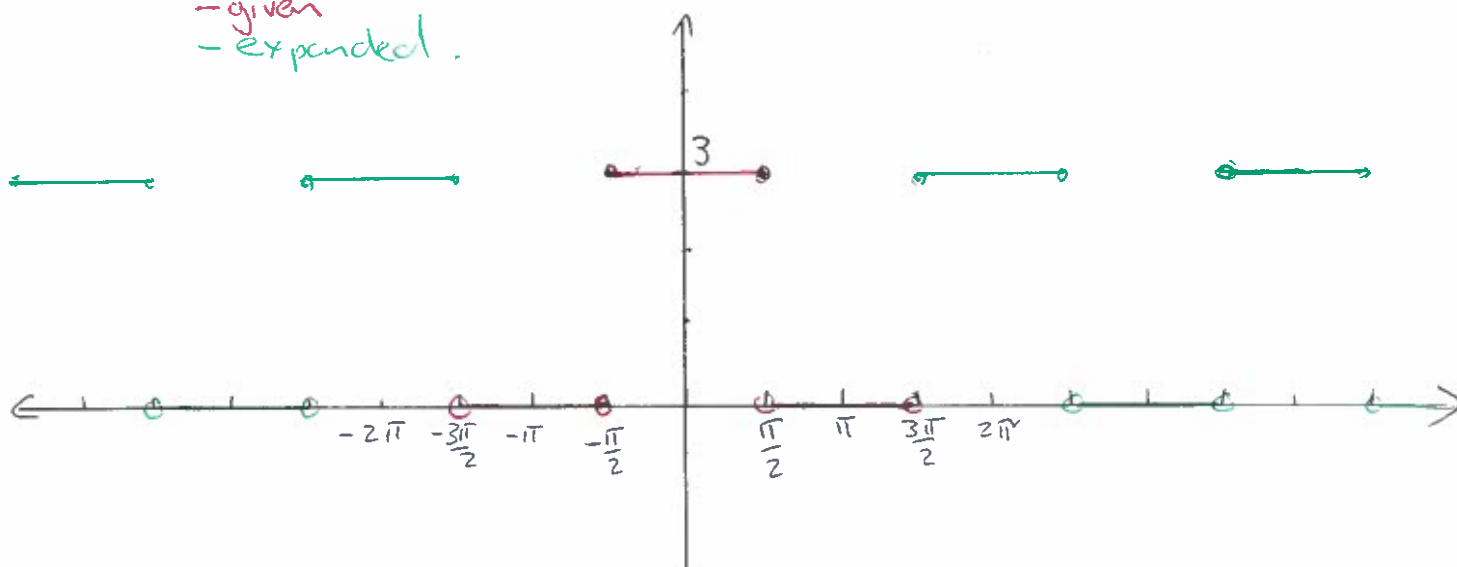
QUESTION 2

Given the function defined by $f(t) = \begin{cases} 0 & -\pi < t < -\frac{\pi}{2} \\ 3 & -\frac{\pi}{2} \leq t \leq \frac{\pi}{2} \\ 0 & \frac{\pi}{2} < t < \pi \end{cases}$, with period 2π :

2.1 Sketch the function.

(3)

- given
- expanded.



2.2 even (1)

2.3 Find the Fourier series for $f(t)$. (8)

For even functions $b_n = 0$.

Period = 2π , thus $L = \pi$

$$\begin{aligned} a_0 &= \frac{1}{L} \int_{-L}^L f(t) dt \\ &= \frac{1}{\pi} \left[\int_{-\pi}^{-\frac{\pi}{2}} 0 dt + \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} 3 dt + \int_{\frac{\pi}{2}}^{\pi} 0 dt \right] \\ &= \frac{1}{\pi} [3t]_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \\ &= \frac{3}{\pi} \left[\frac{\pi}{2} - \left(-\frac{\pi}{2}\right) \right] \\ &= 3 \end{aligned}$$

or because it is an even function $a_0 = \frac{2}{\pi} \int_0^{\frac{\pi}{2}} 3 dt$

$$\begin{aligned} a_n &= \frac{1}{L} \int_{-L}^L f(t) \cos\left(\frac{n\pi t}{L}\right) dt \\ &= \frac{1}{\pi} \left[\int_{-\pi}^{-\frac{\pi}{2}} 0 dt + \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} 3 \cos(nt) dt + \int_{\frac{\pi}{2}}^{\pi} 0 dt \right] \\ &= \frac{3}{n\pi} [\sin(nt)]_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \\ &= \frac{3}{n\pi} \left[\sin\left(\frac{n\pi}{2}\right) - \sin\left(-\frac{n\pi}{2}\right) \right] \\ &= \frac{3}{n\pi} \left[\sin\left(\frac{n\pi}{2}\right) + \sin\left(\frac{n\pi}{2}\right) \right] \quad \text{Remember } \sin(-x) = -\sin(x) \\ &= \frac{6}{n\pi} \left[\sin\left(\frac{n\pi}{2}\right) \right] \\ &= \begin{cases} 0 & n \text{ even} \\ \frac{6}{n\pi} \left[\sin\left(\frac{n\pi}{2}\right) \right] & n \text{ odd} \end{cases} \end{aligned}$$

$$f(t) = \frac{3}{2} + \frac{6}{\pi} \sum_{n=1}^{\infty} \left(\frac{1}{n} \sin\left(\frac{n\pi}{2}\right) \right) \cos(nt)$$

$$= \frac{3}{2} + \frac{6}{\pi} (\cos t) - \frac{2}{\pi} (\cos 3t) + \dots$$