MATH 54 FINAL May 12 2016 3-6pm

Your Name	COLLITIONS
Student ID	SULUTIONS

Please exchange student IDs to record the

names of your	_			
two closest				
seat neighbors				

Do not turn this page until you are instructed to do so.

No material other than simple writing utensils may be used. Show all your work in this exam booklet. There are blank pages in between the problems for scratch work.

If you want something on an extra page to be graded, label it by the problem number and write "XTRA" on the page of the actual problem.

In the event of an emergency or fire alarm leave your exam on your seat and meet with your GSI or professor outside.

If you need to use the restroom, leave your exam with a GSI while out of the room.

Your grade is determined from the following 5 problems, each of which has questions (a), (b), (c).

Each part of (a) yields either full or no credit, but you still have to show your work in calculations.

(b),(c) parts can yield partial credit, in particular for explanations and documentation of your approach, even when you don't complete the calculation. When asked to explain/show/prove, you should make clear and unambiguous statements, using a combination of formulas and words or arrows. (The graders will disregard formulas whose meaning is unclear.) But most importantly ...

... don't panic!

If
$$A \begin{bmatrix} 0 \\ 4 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$
 and $Nul(A)$ is spanned by $\begin{bmatrix} 2 \\ 3 \end{bmatrix}$, then the solution set of $Ax = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ in parametric vector form is ... $\times (t) = \begin{bmatrix} 0 \\ 4 \end{bmatrix} + t \begin{bmatrix} 2 \\ 3 \end{bmatrix}$

$$\begin{bmatrix} 3 & 1 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & -1 \end{bmatrix}^{-1} = \dots \begin{bmatrix} \sqrt{3} & \sqrt{3} & \sqrt{3} \\ 0 & 1 & 2 \\ 0 & 0 & -1 \end{bmatrix}$$

$$-row 2 \begin{bmatrix} 3 & 0 & -2 & 1 & -1 & 0 \\ 0 & 1 & 2 & 0 & 1 & 0 \\ 0 & 0 & -1 & 0 & 0 & 1 \end{bmatrix}$$

$$+2row 3 \begin{bmatrix} 3 & 0 & 0 & 1 & -1 & -2 \\ 0 & 1 & 0 & 0 & 1 & 2 \\ 0 & 0 & -1 & 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 & 1/3 & -1/3 & -2/3 \\ 0 & 1 & 0 & 0 & 1 & 2 \\ 0 & 0 & 1 & 0 & 0 & -1 \end{bmatrix}$$

[6] **1(b)** Determine whether
$$\mathbf{v}_1 = \begin{bmatrix} 1 \\ -1 \\ -1 \end{bmatrix}$$
, $\mathbf{v}_2 = \begin{bmatrix} -1 \\ -1 \\ 1 \end{bmatrix}$, $\mathbf{v}_3 = \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix}$ are linearly independent by

- \bullet giving the general definition for linear independence of $\mathbf{v}_1,\mathbf{v}_2,\mathbf{v}_3,$
- translating linear independence into a property of a matrix,
- checking whether that property is true.

$$C_1 \vee_1 + C_2 \vee_2 + C_3 \vee_3 = 0$$
 only for $C_1 = C_2 = C_3 = 0$

$$\left[\vee_1 \vee_2 \vee_3 \right] \times = 0$$
 has only solution $\times = 0$

$$\left[\vee_1 \vee_2 \vee_3 \right] \times = 0$$

echelon form of [V, Y2 Y2] has no free variables (pivot each column)

$$\begin{bmatrix} 1 & -1 & 2 \\ -1 & -1 & 0 \end{bmatrix} \sim \begin{bmatrix} 11 & -1 & 2 \\ 0 & +2 & 2 \\ 0 & 0 & 2 \end{bmatrix} \implies \underbrace{\lim. indep.}_{0 \text{ invot exclassed}}$$

pivot each column

[6] $\mathbf{1(c)}$ Let $T: \mathbb{R}^2 \to \mathbb{R}^2$, $\mathbf{x} \mapsto A\mathbf{x}$ be the linear transformation given by the matrix $A = \begin{bmatrix} 3 & 1 \\ -2 & 1 \end{bmatrix}$. Find a basis $\mathcal{B} = \{\mathbf{b}_1, \mathbf{b}_2\}$ of \mathbb{R}^2 so that the linear transformation in \mathcal{B} -coordinates is $[T]_{\mathcal{B}} = \begin{bmatrix} 2 & -1 \\ 1 & 2 \end{bmatrix}$.

$$(2-i)$$
 eigenvector: $\begin{bmatrix} 3-(2-i) & 1 \\ -2 & 1-(2-i) \end{bmatrix} = 0$

$$\geq = (complex scalar \neq 0) \cdot \begin{bmatrix} -1 \\ 1+i \end{bmatrix}$$

By rule from book:
$$b_1 = \text{Re}\begin{bmatrix} -1 \\ 1+i \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$b_2 = \text{Im}\begin{bmatrix} -1 \\ 1+i \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

other solutions from other choices of eigenvectors (in complex scalars) are any $b_1 \neq 0$ with $b_2 = \begin{bmatrix} 1 & 1 \\ -2 & -1 \end{bmatrix} b_1$

because we are solving
$$Ab_1 = 2b_1 + b_2$$

$$Ab_2 = -b_1 + 2b_2$$

[8] 2(a) Fill in the ... below. The range of a linear transformation $T: V \to W$ is ... all win W so that T(x) = W has a solution \times in V.

alternative: {T(v) | veV}

Solutions x of a linear equation T(x) = b are unique if the linear transformation T is ... One-to-one

alternative: "has hernel = {0}"

A set of vectors v_1, \ldots, v_p in a vector space V is a basis if ... they are linearly independent and Span V.

A nonempty subset H of a vector space V is a subspace of V if ... it is closed under

addition $(v, weH \Rightarrow v+weH)$ and scaling $(veH, cscalar \Rightarrow cveH)$

alternative: V, WEH, C scalar => CV+W in H

[6] **2(b)** Find the matrix that represents the linear transformation $T: \mathbb{P}_2 \to \mathbb{P}_2$ given by $T(p) = \frac{d}{dt}p$ with respect to the standard basis of \mathbb{P}_2 .

 $e_{o}(t)=1$ $T(e_{o})=0$ $\begin{bmatrix} 0\\0 \end{bmatrix}$

 $e_i(t) = t$ $T(e_i) = 1 = e_o$

 $e_{z}(t) = t^{2}$ $T(e_{z}) = 2t = 2e_{z}$ $\begin{bmatrix} 0 \\ 2 \\ 0 \end{bmatrix}$

 $= \left[\begin{array}{c} -1 \\ -1 \end{array} \right] \left[\begin{array}{c} -1 \\ -1 \\ -1 \end{array} \right] \left[\begin{array}{c} 0 \\ -1 \\ -1 \end{array} \right] = \left[\begin{array}{c} 0 \\ -1 \\ -1 \end{array} \right] \left[\begin{array}{c} 0 \\ -1 \\ -1 \end{array} \right] \left[\begin{array}{c} 0 \\ -1 \\ -1 \end{array} \right] \left[\begin{array}{c} 0 \\ -$

[6] **2(c)** Let $T: V \to W$ be a linear transformation between vector spaces, and let H be a subspace of V. Show that $T(H) = \{T(v) \mid v \in H\}$ is a subspace of W.

to show: W, W2 in T(H), c scalar => CW, +W2 in T(H)

 $W_1 = T(V_1)$ for some V_1, V_2 in H $W_2 = T(V_2)$

 $CW_1 + W_2 = CT(V_1) + T(V_2)$

= T(CV, + V2) by linearity of T

in H since H is subspace

 $CW_1+W_2=T(v)$ for $V=CV_1+V_2$ in H

[8] **3(a)** Fill in the ... below.

The general solution of y'' + 4y' + 5y = 0 is $y(t) = \dots e^{-2t} (a \cos t + b \sin t)$

$$r^{2}+4r+5=0$$

$$r = -2\pm 1/2^{2}-5'$$

$$= -2\pm i$$

 $y'' + 4y' + 5y = 3\cos 2t$ has a particular solution of the form (with undetermined coefficients)

$$y(t) = A \cos 2t + B \sin 2t$$

alternative: Re or Im of Cezit for complex C

The general solution of $(D+3)^4D[y] = 0$ is

$$y(t) = \dots C_0 + C_1 e^{-3t} + C_2 t e^{-3t} + C_3 t^2 e^{-3t} + C_4 t^3 e^{-3t}$$

[6] **3(b)** Find the general solution of $y'' - y = e^t$.

homogeneous eq. general sol.
$$c_1e^t+c_2e^t$$

$$r^2-1=0$$

inhomogeneous eq.

Ansatz: ytt) = atet

(resonance)

plug in:
$$y' = ae^t + ate^t$$

$$y'' = ae^t + ae^t + ate^t$$

$$y'' - y = 2ae^t + ate^t - ate^t = 2ae^t$$

$$e^t$$

solve: 1=2a € a= = =

general sol: y(t)= =tet + C, et + Czet

[6] 3(c) Calculate the Wronskian W(0) for the functions $\sin x$, $\sin 2x$, $\cos x$ at x = 0 and explain what this says about linear (in)dependence of the functions.

Then give a different argument that proves linear (in)dependence of these functions.

$$W(x) = obst \begin{cases} sin \times sin 2x & cos \times \\ cos \times 2cos 2x & -sin \times \\ -sin \times -4sin 2x & -cos \times \end{cases}$$

$$W(0) = obst \begin{cases} 0 & 0 & 1 \\ 1 & 2 & 0 \\ 0 & 0 & -1 \end{cases} = 0 \implies no conclusion on linear (in) dependence

To prove linear independence:
$$C_1 sin \times + C_2 sin 2x + C_3 cos \times = 0$$

$$x = 0:$$

$$x = \frac{\pi}{2}: C_1$$

$$x = \frac{\pi}{4}: \frac{\pi}{2}C_1 + C_2 + \frac{\pi}{2}C_3 = 0$$

$$c_1 = c_2 = c_3 = 0$$

$$c_2 = 0$$

$$c_3 = 0$$

$$c_4 = 0$$

$$c_5 = 0$$

$$c_7 = 0$$

$$c_8 = 0$$

$$c_8 = 0$$

$$c_8 = 0$$

$$c_8 = 0$$

$$c_9 = 0$$$$

If
$$\mathbf{A}\begin{bmatrix}1+3i\\2-5i\end{bmatrix}=\sqrt{2}\,i\begin{bmatrix}1+3i\\2-5i\end{bmatrix}$$
, then the general solution of $\mathbf{x}'=\mathbf{A}\mathbf{x}$ is

$$x(t) = \dots C_{1} \left(\cos \sqrt{2} t \begin{bmatrix} 1 \\ 2 \end{bmatrix} - \sin \sqrt{2} t \begin{bmatrix} 3 \\ -5 \end{bmatrix} \right) + C_{2} \left(\cos \sqrt{2} t \begin{bmatrix} 3 \\ -5 \end{bmatrix} + \sin \sqrt{2} t \begin{bmatrix} 1 \\ 2 \end{bmatrix} \right)$$

$$real part of$$

$$\left(complex solution \quad e^{\frac{1}{2}it} \begin{bmatrix} 1+3i \\ 2-5i \end{bmatrix} = \left(\cos \sqrt{2}t + i \sin \sqrt{2}t \right) \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix} + i \begin{bmatrix} 3 \\ -5 \end{bmatrix} \right)$$

complex solution
$$e^{12it}\begin{bmatrix} 1+3i\\ 2-5i \end{bmatrix} = (con 12t + i sin 12t)(\begin{bmatrix} 1\\ 2 \end{bmatrix} + i \begin{bmatrix} 3\\ -5 \end{bmatrix})$$

If A has matrix exponential function
$$e^{tA} = e^{-2t} \begin{bmatrix} 1 & 3t \\ 0 & 1 \end{bmatrix}$$
 then the solution of $\mathbf{x}' = A\mathbf{x}$, $\mathbf{x}(0) = \begin{bmatrix} 9 \\ 7 \end{bmatrix}$ is ...
$$\underline{\times}(t) = e^{tA} \underline{\times}(0) = e^{-2t} \begin{bmatrix} 0 & 3t \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 9 \\ 7 \end{bmatrix} = e^{-2t} \begin{bmatrix} 9 + 21t \\ 7 \end{bmatrix}$$

$$e^{A+B} = e^A e^B$$
 holds for matrices A, B when ... $AB = BA$

[6] **4(b)** Find the general solution of
$$\mathbf{x}' = \begin{bmatrix} 0 & 2 \\ -2 & 0 \end{bmatrix} \mathbf{x} + \begin{bmatrix} 0 \\ 4 \end{bmatrix}$$
 and explain why there cannot be any other solutions, using only definitions and the following information (no theorems etc.):

1.)
$$L(\mathbf{x}) = \mathbf{x}' - \begin{bmatrix} 0 & 2 \\ -2 & 0 \end{bmatrix} \mathbf{x}$$
 is a linear transformation $L: V \to V$ on the vector space V of smooth functions with values in \mathbb{R}^2 .

2.) The kernel of
$$L$$
 is spanned by $\begin{bmatrix} \sin 2t \\ \cos 2t \end{bmatrix}$ and $\begin{bmatrix} -\cos 2t \\ \sin 2t \end{bmatrix}$.

3.)
$$\mathbf{x}_p(t) = \begin{bmatrix} 2 \\ 0 \end{bmatrix}$$
 solves $L(\mathbf{x}_p) = \begin{bmatrix} 0 \\ 4 \end{bmatrix}$.

$$\underline{\times}' = A \underline{\times} + \begin{bmatrix} 0 \\ 4 \end{bmatrix}$$

$$\text{October of L}$$

$$L(x) = \begin{bmatrix} 0 \\ 4 \end{bmatrix}$$

$$L(x) = L(xp)$$

$$L(x-x_p) = 0$$

$$X-X_p$$
 in span $\left[\begin{array}{c} \sin 2t \\ \cos 2t \end{array}\right], \left[\begin{array}{c} -\cos 2t \\ \sin 2t \end{array}\right]$

$$X(t) = \begin{bmatrix} 2 \\ 0 \end{bmatrix} + C_1 \begin{bmatrix} \sin 2t \\ \cos 2t \end{bmatrix} + C_2 \begin{bmatrix} -\cos 2t \\ \sin 2t \end{bmatrix}$$

[6] 4(c) Solve
$$\mathbf{x}'(t) = \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix} \mathbf{x}(t) + \begin{bmatrix} e^{-t}t^2 \\ e^tt^{-2} \end{bmatrix}$$
, $\mathbf{x}(1) = \begin{bmatrix} \sqrt{2}e^{-1} \\ e^2 \end{bmatrix}$ by the following steps:

• A fundamental matrix for
$$\mathbf{x}'(t) = \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix} \mathbf{x}(t)$$
 is $X(t) = \begin{bmatrix} -t & 0 \\ 0 & 1 \end{bmatrix} \mathbf{x}(t)$

- The variation of parameters Ansatz is $\mathbf{x}(t) = \mathbf{c}^{tA} \mathbf{C}(t)$ with an unknown \mathbb{R}^2 -valued function $\mathbf{c}(t)$.
- Plugging this Ansatz into the inhomogeneous ODE system yields ...

$$\begin{array}{ll}
x' = Ae^{tA}c + e^{tA}c' \\
Ax + f = Ae^{tA}c + f
\end{array}$$

$$\begin{array}{ll}
(=) e^{tA}c' \stackrel{?}{=} f \\
Ax + f = Ae^{tA}c + f
\end{array}$$

$$\begin{array}{ll}
(=) c'(t) \stackrel{?}{=} [e^{t} \circ][e^{-t}t^{2}] = [t^{2}] \\
e^{t}t^{2}] = [t^{2}]$$

• Plugging this Ansatz into the initial condition yields ...

$$\begin{bmatrix} \sqrt{2}e^{-1} \\ e^{2} \end{bmatrix} \stackrel{?}{=} \times (1) = e^{A} \subseteq (1) = \begin{bmatrix} e^{-1} & 0 \\ 0 & e \end{bmatrix} \subseteq (1)$$

$$\iff \subseteq (1) = \begin{bmatrix} \sqrt{2} \\ e \end{bmatrix}$$

• Solving these for c leads to the integral formula

$$\mathbf{c}(t) = \mathbf{c}(1) + \int_1^t \mathbf{c}'(s) \, \mathrm{d}s = \dots$$

$$= \begin{bmatrix} \sqrt{2} \\ e \end{bmatrix} + \int \begin{bmatrix} s^2 \\ s^{-2} \end{bmatrix} ds = \begin{bmatrix} \sqrt{2} + \begin{bmatrix} \frac{1}{3} s^3 \end{bmatrix}_{s=t}^{s=t} \\ e + \begin{bmatrix} -s^{-1} \end{bmatrix}_{s=t}^{s=t} \end{bmatrix} = \begin{bmatrix} \sqrt{2} + \frac{1}{3}t^3 - \frac{1}{3} \\ e - t^{-1} + 1 \end{bmatrix}$$

• The final solution is
$$x(t) = e^{tA}C(t) = e^{t}(\sqrt{2} + \frac{1}{3}t^3 - \frac{1}{3})$$

$$e^{t}(e - t^{-1} + 1)$$

[8] **5(a)** Fill in the ... below.

The Fourier series of a continuous 2L-periodic function f is

$$f(x) \sim \frac{1}{2} a_0 + \sum_{n=1}^{\infty} a_n \cos(n + x) + b_n \sin(n + x)$$

with

$$a_n = \dots \quad = \int_0^{2L} f(x) \cos(n \frac{\pi}{L} \times) dx$$

$$b_n = ... \frac{1}{L} \int_{0}^{2L} f(x) \sin(n \frac{\pi}{L} x) dx$$

The coefficients of the 8π -periodic Fourier series of $f(x) = 4\sin\left(\frac{1}{4}x\right) - 7\cos\left(\frac{1}{2}x\right) + \cos\left(\frac{\pi}{4} - x\right)$ are

$$a_0 = ...O$$
 $a_1 = 0$ $a_2 = ... 7$ $a_3 = ... 0$ $a_4 = ... 2/2$ $a_5 = ... 0$

$$cos(\frac{\pi}{4}-x) = Re\left(e^{i(\frac{\pi}{4}-x)}\right) = Re\left((\cos\frac{\pi}{4}+i\sin\frac{\pi}{4})(\cos x-i\sin x)\right)$$

$$= \frac{\sqrt{2}}{2}\cos x + \frac{\sqrt{2}}{2}\sin x$$

$$a_4 \qquad 4\cdot\frac{2\pi}{8\pi}x \qquad b_4$$

5(b) Find the solution to the initial-boundary value problem [6]

$$\frac{\partial^2 u}{\partial t^2} = 5 \frac{\partial^2 u}{\partial x^2}$$

for
$$0 < x < \pi, \ t > 0$$
,

$$u(0,t)=0, \qquad u(\pi,t)=0$$

$$u(\pi,t)=0$$

for
$$t > 0$$
,

$$u(x,0) = \sum_{n=1}^{\infty} 3^{-n} \sin(nx)$$

$$u(x,0) = \sum_{n=1}^{\infty} 3^{-n} \sin(nx), \qquad \frac{\partial u}{\partial t}(x,0) = \sum_{n=1}^{\infty} n^{-2} \sin(nx) \qquad \text{for} \quad 0 < x < \pi.$$

for
$$0 < x < \pi$$
.

Fourier Ansatz: $u(x,t) = \sum_{n=0}^{\infty} B_n(t) \sin nx$

$$\partial_t^2 u = \sum B_n \sin n x$$

PDE:
$$\partial_{t}^{2}u = \sum B_{n}^{"} \sin nx$$

$$|B_{n}^{"} = -5n^{2}b_{n}$$

$$5\partial_{x}^{2}u = \sum 5B_{n}(-n^{2}) \sin nx$$

initial conditions:

$$\sum B_{n}(0) \sin nx = \sum 3^{-n} \sin nx \iff B_{n}(0) = 3^{-n}$$

$$\sum B_{n}(0) \sin nx = \sum n^{-2} \sin nx \iff B_{n}(0) = n^{-2}$$

$$B_n(0) = 3^{-n}$$

$$\sum R^{1}(0) \sin nx = \sum n^{-2} \sin nx$$

$$B_{n}'(0) = n^{-2}$$

$$3^{-n} = a_n$$

$$n^{-2} =$$

plug back:

$$u(x_1t) = \sum_{n=1}^{\infty} \left(3^{-n} \cos |s_n t| + \frac{1}{\sqrt{s_1}} n^{-2} \sin |s_n t| \right) \sin n \times$$

5(c) Determine ODE's and initial conditions (but do not solve these!) for the coefficient functions $C_0(t), C_1(t), C_2(t), \ldots$ of any solution of the form $u(x,t) = C_0(t) + \sum_{n=1}^{\infty} C_n(t) \cos(nx)$ to

$$\frac{\partial u}{\partial t} = \frac{\partial^{2} u}{\partial x^{2}} + e^{-t}\cos(3x) + (\sin(5t))^{2} \qquad \text{for } 0 < x < \pi, \ t > 0,$$

$$u(x,0) = \sqrt{5} + \sqrt{3}\cos(x) + \sqrt{2}\cos 3x \qquad \text{for } 0 < x < \pi.$$

$$(a_{n=0} + \sqrt{3}) = \sqrt{3} \cos(nx) + \sqrt{2}\cos 3x \qquad \text{for } 0 < x < \pi.$$

$$(a_{n=0} + \sqrt{3}) \cos(nx) = \sqrt{3} \sin 3x \qquad \text{for } 0 < x < \pi.$$

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$$\frac{\partial u}{\partial t} = G + \sum_{n=1}^{\infty} C_n \cos nx$$

$$\frac{\partial u}{\partial t} = G + \sum_{n=1}^{\infty} C_n \cos nx$$

$$\frac{\partial^2 u}{\partial x^2} + e^{\frac{1}{2}} \cos(3x) + \sin^2 5t$$

$$\sum_{n=1}^{\infty} C_n (-n^2) \cos nx + e^{-t} \cos(3x) + \sin^2 5t \cdot \cos 0x$$

$$C_n = \begin{cases} -9C_n + e^{-t} & : n = 0 \\ -9C_n + e^{-t} & : n = 3 \\ -n^2C_n & : n = 1, 2, 4, 5, \dots \end{cases}$$