

Problem 1

$$y'' + (d+1)y' + (d-2)(1-2d)y = 0$$

The characteristic equation is

$$r^2 + (d+1)r + (d-2)(1-2d) = 0 \quad (*)$$

i) Way 1 Finding roots using Vieta theorem

If r_1, r_2 are roots of (*) then according to Vieta theorem

$$\begin{cases} r_1 + r_2 = -d-1 \\ r_1 r_2 = (d-2)(1-2d) \end{cases} \Rightarrow \text{easy to see that up to a swapping the roots } r_1 = d-2, r_2 = 1-2d$$

ii) Way 2 Finding roots using quadratic formula

$$D = (d+1)^2 - 4(d-2)(1-2d) = d^2 + 2d + 1 - 4(-2d^2 + 5d - 2) = 9d^2 - 18d + 9 = 9(d-1)^2$$

$$r_1 = \frac{-(d+1) + 3(d-1)}{2} = \frac{2d-4}{2} = d-2$$

$$r_2 = \frac{-(d+1) - 3(d-1)}{2} = \frac{-4d+2}{2} = -2d+1$$

The general solution is $y(t) = C_1 e^{(d-2)t} + C_2 e^{(-2d+1)t}$

(a) All solutions tend to zero $\Leftrightarrow d-2 < 0$ and $-2d+1 < 0$

$$\begin{cases} d-2 < 0 \Leftrightarrow d < 2 \\ -2d+1 < 0 \Leftrightarrow d > \frac{1}{2} \end{cases} \Leftrightarrow \boxed{\frac{1}{2} < d < 2}$$

(b) All nonzero solutions are unbounded $\Leftrightarrow d-2 > 0$ and $-2d+1 > 0$

$$\begin{cases} d-2 > 0 \Leftrightarrow d > 2 \\ -2d+1 > 0 \Leftrightarrow d < \frac{1}{2} \end{cases}$$

No d can be simultaneously greater than 2 and less than $\frac{1}{2} \Rightarrow \boxed{\text{there is no such } d}$

Problem 2

$$16y'' + 24y' + 9y = 0$$

$$y(0) = -1, y'(0) = \alpha$$

(a) The characteristic equation is

$$16r^2 + 24r + 9 = 0 \Leftrightarrow (4r + 3)^2 = 0 \Rightarrow r_1 = r_2 = -\frac{3}{4}$$

Alternatively, $D = 24^2 - 4 \cdot 9 \cdot 16 = 0$
 $2^6 \cdot 3^2 = 24^2$

$$r_1 = r_2 = \frac{-24}{32} = -\frac{3}{4}$$

\Rightarrow The general solution is

$$y(t) = (C_1 + C_2 t) e^{-\frac{3}{4}t} = C_1 e^{-\frac{3}{4}t} + C_2 t e^{-\frac{3}{4}t} \Rightarrow$$

$$y(0) = -1 \Rightarrow C_1 = -1 \quad y'(t) = -\frac{3}{4} C_1 e^{-\frac{3}{4}t} + C_2 e^{-\frac{3}{4}t} - \frac{3}{4} C_2 t e^{-\frac{3}{4}t}$$

$$y'(0) = \alpha \Rightarrow -\frac{3}{4} C_1 + C_2 = \frac{3}{4} + C_2 = \alpha \Rightarrow C_2 = \alpha - \frac{3}{4} \Rightarrow$$

$$y(t) = \left(-1 + \left(\alpha - \frac{3}{4}\right)t\right) e^{-\frac{3}{4}t}$$

(b) $e^{-\frac{3}{4}t} \xrightarrow{t \rightarrow \infty} +\infty$

i) $-1 + \left(\alpha - \frac{3}{4}\right)t \xrightarrow{t \rightarrow \infty} +\infty$ if $\alpha - \frac{3}{4} < 0 \Leftrightarrow \alpha < \frac{3}{4} \Rightarrow y(t) \xrightarrow{t \rightarrow \infty} +\infty$

ii) $-1 + \left(\alpha - \frac{3}{4}\right)t \xrightarrow{t \rightarrow \infty} -\infty$ if $\alpha - \frac{3}{4} > 0 \Leftrightarrow \alpha > \frac{3}{4} \Rightarrow y(t) \xrightarrow{t \rightarrow \infty} -\infty$

iii) Finally, if $\alpha - \frac{3}{4} = 0$ then $-1 + \left(\alpha - \frac{3}{4}\right)t = -1 \xrightarrow{t \rightarrow \infty} -1 \Rightarrow y(t) \xrightarrow{t \rightarrow \infty} -\infty$

\circ Combining all this we conclude that

$$y(t) \xrightarrow{t \rightarrow \infty} +\infty \Leftrightarrow \alpha < \frac{3}{4}$$

$$y(t) \xrightarrow{t \rightarrow \infty} -\infty \Leftrightarrow \alpha \geq \frac{3}{4}$$


Problem 3

(a) i) $(3-2i)(10+5i) = 30 - 20i + 15i + 10 = \boxed{40-5i}$

ii) $\frac{3-4i}{2-5i} = \frac{(3-4i)(2+5i)}{(2-5i)(2+5i)} = \frac{6-8i+15i+20}{4+25} = \frac{26}{29} + \frac{7}{29}i$

$2^2 - (5i)^2 = 2^2 + 5^2$

(b) ii) $e^{-2 - \frac{11\pi}{6}i} = e^{-2} (\cos(-\frac{11}{6}\pi) + i\sin(-\frac{11}{6}\pi)) =$



$= -e^{-2} (\cos(\frac{\pi}{6}) + i\sin(\frac{\pi}{6})) = e^{-2} (\cos\frac{\pi}{6} + i\sin\frac{\pi}{6}) =$

$-\frac{11}{6}\pi = \frac{\pi}{6} - 2\pi$

$\cos\frac{\pi}{6} = \frac{\sqrt{3}}{2}$ $\sin\frac{\pi}{6} = \frac{1}{2}$

$= \boxed{e^{-2} \frac{\sqrt{3}}{2} + i \frac{e^{-2}}{2}}$

(c) ii) $(1-i)^9$

Represent $(1-i)$ as $re^{i\theta}$

$(1-i) = re^{i\theta} \Rightarrow r = \sqrt{1+1} = \sqrt{2}$

$\cos\theta = \frac{1}{\sqrt{2}} \Rightarrow$ we can take $\theta = -\frac{\pi}{4}$

$\sin\theta = -\frac{1}{\sqrt{2}}$



$\Rightarrow (1-i) = \sqrt{2}e^{-i\frac{\pi}{4}} \Rightarrow$

$(1-i)^9 = (\sqrt{2}e^{-i\frac{\pi}{4}})^9 = (\sqrt{2})^9 e^{-i\frac{9\pi}{4}} = 2^{\frac{9}{2}} e^{-i\frac{\pi}{4}} =$

$\frac{2^9}{\sqrt{2}} = 2^8 \sqrt{2}$

$-\frac{9\pi}{4} = -2\pi - \frac{\pi}{4}$

$= 16\sqrt{2} (\cos(-\frac{\pi}{4}) + i\sin(-\frac{\pi}{4})) = 16\sqrt{2} (\frac{1}{\sqrt{2}} - i\frac{1}{\sqrt{2}}) = \boxed{16(1-i)}$

Problem 4

$$9y'' + 12y' + 20y = 0$$

1a) Characteristic equation $y(t) = e^{rt}$

$$9r^2 + 12r + 20 = 0$$

$$D = 144 - 4 \cdot 9 \cdot 20 = 144 - 720 = -576 = -24^2$$

$$r_{1,2} = \frac{-12 \pm 24i}{18} = -\frac{2}{3} \pm \frac{4}{3}i$$

Alternatively, by completing square

$$9r^2 + 12r + 20 = 9\left(r^2 + \frac{4}{3}r + \frac{20}{9}\right) =$$

$$= 9\left(r^2 + 2 \cdot \frac{2}{3}r + \frac{4}{9} + \frac{16}{9}\right) = 9\left(\left(r + \frac{2}{3}\right)^2 + \frac{16}{9}\right) = 0 \Rightarrow$$

$$\left(r + \frac{2}{3}\right)^2 = -\frac{16}{9} \Rightarrow r + \frac{2}{3} = \pm \frac{4}{3}i \Rightarrow$$

$$r_{1,2} = -\frac{2}{3} \pm \frac{4}{3}i$$

The general solution is

$$y(t) = e^{-\frac{2}{3}t} \left(c_1 \cos \frac{4}{3}t + c_2 \sin \frac{4}{3}t \right)$$

$$y\left(-\frac{\pi}{2}\right) = -3 \Rightarrow e^{\frac{\pi}{3}} \left(c_1 \cos\left(-\frac{2\pi}{3}\right) + c_2 \sin\left(-\frac{2\pi}{3}\right) \right) =$$

$$= e^{\frac{\pi}{3}} \left(c_1 \underbrace{\cos \frac{2\pi}{3}}_{-\frac{1}{2}} - c_2 \underbrace{\sin \frac{2\pi}{3}}_{\frac{\sqrt{3}}{2}} \right) = e^{\frac{\pi}{3}} \left(-\frac{1}{2}c_1 - \frac{\sqrt{3}}{2}c_2 \right) = -3 \Rightarrow$$

$$\frac{1}{2}c_1 + \frac{\sqrt{3}}{2}c_2 = 3e^{-\frac{\pi}{3}} \Rightarrow c_1 + \sqrt{3}c_2 = 6e^{-\frac{\pi}{3}}$$

$$y'(t) = -\frac{2}{3}e^{-\frac{2}{3}t} \left(c_1 \cos \frac{4}{3}t + c_2 \sin \frac{4}{3}t \right) + e^{-\frac{2}{3}t} \left(-\frac{4}{3}c_1 \sin \frac{4}{3}t + \frac{4}{3}c_2 \cos \frac{4}{3}t \right) \Rightarrow$$

$$y'(-\frac{\pi}{2}) = -\frac{2}{3} e^{\frac{\pi}{3}} \left(C_1 \cos(-\frac{2\pi}{3}) + C_2 \sin(-\frac{2\pi}{3}) \right) + e^{\frac{\pi}{3}} \times$$

$$\left(-\frac{4}{3} C_1 \sin(-\frac{2\pi}{3}) + \frac{4}{3} C_2 \cos(-\frac{2\pi}{3}) \right) =$$

$$= e^{\frac{\pi}{3}} \left(\left(-\frac{2}{3} \right) \cdot \left(-\frac{1}{2} \right) C_1 + \left(-\frac{2}{3} \right) \cdot \left(-\frac{\sqrt{3}}{2} \right) C_2 + \left(-\frac{4}{3} \right) \cdot \left(-\frac{\sqrt{3}}{2} \right) C_1 + \frac{4}{3} \cdot \left(-\frac{1}{2} \right) C_2 \right) = e^{\frac{\pi}{3}} \left(\left(\frac{1}{3} + \frac{2\sqrt{3}}{3} \right) C_1 + \left(-\frac{2}{3} + \frac{\sqrt{3}}{3} \right) C_2 \right) = 4$$

$$\Rightarrow \left(\frac{1}{3} + \frac{2\sqrt{3}}{3} \right) C_1 + \left(-\frac{2}{3} + \frac{\sqrt{3}}{3} \right) C_2 = 4 e^{-\frac{\pi}{3}} \Leftrightarrow$$

$$(1+2\sqrt{3})C_1 + (-2+\sqrt{3})C_2 = 12e^{-\frac{\pi}{3}}$$

So, we have a system of 2 equations for C_1 & C_2

$$\begin{cases} C_1 + \sqrt{3}C_2 = 6e^{-\frac{\pi}{3}} & \text{(Eq 1)} \\ (1+2\sqrt{3})C_1 + (-2+\sqrt{3})C_2 = 12e^{-\frac{\pi}{3}} & \text{(Eq 2)} \end{cases}$$

To eliminate C_1 :

$$\text{Eq 2} - (1+2\sqrt{3})\text{Eq 1} =$$

$$\left(-2+\sqrt{3} - (1+2\sqrt{3})\sqrt{3} \right) C_2 = \left(-2+\sqrt{3} - \sqrt{3} - 6 \right) C_2 = -8C_2 =$$

$$= (12 - (1+2\sqrt{3}) \cdot 6) e^{-\frac{\pi}{3}} = (6 - 12\sqrt{3}) e^{-\frac{\pi}{3}} \Rightarrow$$

$$C_2 = -\frac{1}{8} (6 - 12\sqrt{3}) e^{-\frac{\pi}{3}} = \boxed{\left(\frac{3}{2}\sqrt{3} - \frac{3}{4} \right) e^{-\frac{\pi}{3}}}$$

From Eq 1

$$C_1 = 6e^{-\frac{\pi}{3}} - \sqrt{3}C_2 = \left(6 - \sqrt{3} \left(\frac{3}{2}\sqrt{3} - \frac{3}{4} \right) \right) e^{-\frac{\pi}{3}} = \left(6 - \frac{9}{2} + \frac{3\sqrt{3}}{4} \right) e^{-\frac{\pi}{3}}$$

$$= \boxed{\left(\frac{3}{2} + \frac{3\sqrt{3}}{4} \right) e^{-\frac{\pi}{3}}}$$

Therefore, $y(t) = e^{-\frac{2}{3}t} e^{-\frac{\pi}{3}t} \left(\left(\frac{3}{2} + \frac{3\sqrt{3}}{4} \right) \cos \frac{4}{3}t + \left(\frac{3\sqrt{3}}{2} - \frac{3}{4} \right) \sin \frac{4}{3}t \right)$

$$= e^{-\frac{2}{3}t - \frac{\pi}{3}t} \cdot \frac{3}{4} \left((2 + \sqrt{3}) \cos \frac{4}{3}t + (2\sqrt{3} - 1) \sin \frac{4}{3}t \right)$$

$y(t) \rightarrow$ Since $\lim_{t \rightarrow \infty} e^{-\frac{2}{3}t} = 0$ and $\cos \frac{4}{3}t$ and

$\sin \frac{4}{3}t$ are bounded, then $\boxed{y(t) \rightarrow 0}$

(b) $R = \sqrt{C_1^2 + C_2^2}$; where C_1 and C_2 as in the previous item

$$C_2 = e^{-\frac{\pi}{3}t} \sqrt{\left(\frac{3}{2} \sqrt{3} - \frac{3}{4} \right)^2 + \left(\frac{3}{4} \right)^2} = e^{-\frac{\pi}{3}t} \cdot \frac{3}{4} (2\sqrt{3} - 1)$$

$$C_1 = e^{-\frac{\pi}{3}t} \left(\frac{3}{2} + \frac{3\sqrt{3}}{4} \right) = e^{-\frac{\pi}{3}t} \cdot \frac{3}{4} (2 + \sqrt{3})$$

\Downarrow

$$R = \sqrt{C_1^2 + C_2^2} = e^{-\frac{\pi}{3}t} \cdot \frac{3}{4} \sqrt{(2 + \sqrt{3})^2 + (2\sqrt{3} - 1)^2} = e^{-\frac{\pi}{3}t} \cdot \frac{3}{4} \times$$

$$\sqrt{4 + 4\sqrt{3} + 3 + 12 - 4\sqrt{3} + 1} = \boxed{e^{-\frac{\pi}{3}t} \cdot \frac{3}{4} \sqrt{20}} = e^{-\frac{\pi}{3}t} \cdot \frac{3}{2} \sqrt{5}$$

Also $C_1 > 0, C_2 > 0 \Rightarrow \delta$ is in the first quadrant \Rightarrow

$$\delta = \arctan \frac{C_2}{C_1} = \boxed{\arctan \frac{2\sqrt{3} - 1}{2(2 + \sqrt{3})}} = \arctan \frac{(\sqrt{3} - 1)(2 - \sqrt{3})}{4 - 3}$$

$$= \arctan (4\sqrt{3} - 2 - 6 + \sqrt{3}) = \arctan (5\sqrt{3} - 8) \approx \boxed{0.583 \text{ rad or } 33.43^\circ}$$

$$\text{So } \boxed{y(t) = e^{-\frac{\pi}{3}t} \cdot \frac{3}{2} \sqrt{20} e^{-\frac{2}{3}t} \cos \left(\frac{4}{3}t - \frac{0.583}{\sqrt{5}} \right)}$$

-7- Preliminary calculations for sketch

$$y(t) = e^{-\frac{\pi}{3}t} \frac{3}{4} \sqrt{26} e^{-\frac{2}{3}t} \cos\left(\frac{4}{3}t - \delta\right)$$

$$y(t) = 0 \Leftrightarrow \frac{4}{3}t - \delta = \frac{\pi}{2} + \pi k, k \in \mathbb{Z}$$

$$t = \frac{3}{4} \left(\delta + \frac{\pi}{2} + \pi k \right) = \frac{3}{4}\delta + \frac{3\pi}{8} + \frac{3\pi k}{4}$$

The graph of $y(t)$ touch the graph of

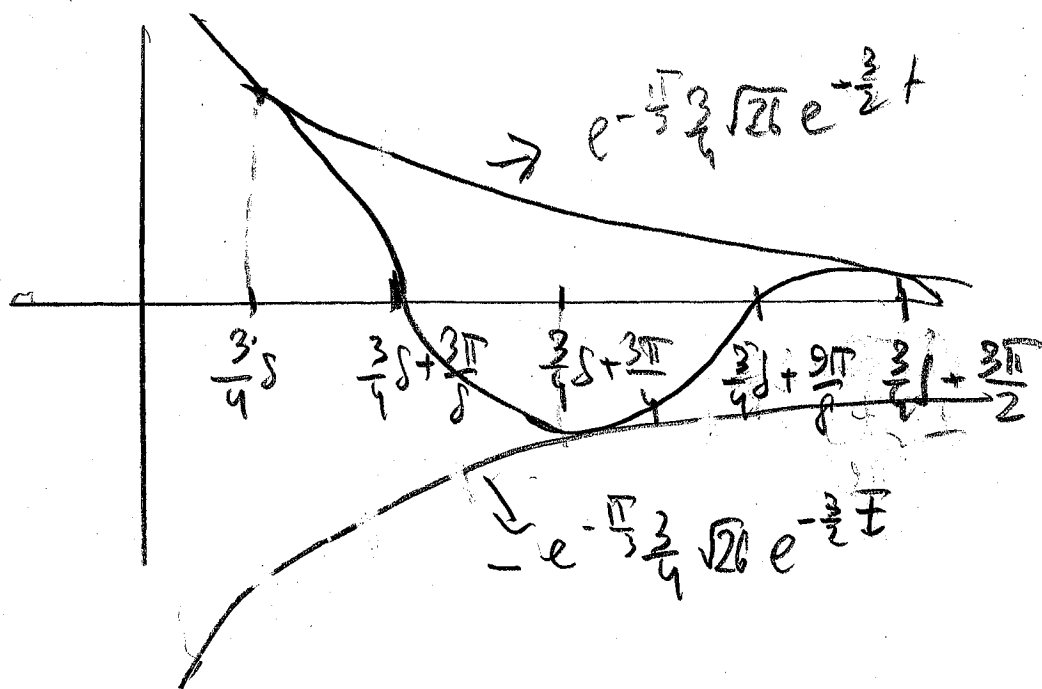
$$e^{-\frac{\pi}{3}t} \frac{3}{4} \sqrt{26} e^{-\frac{2}{3}t} \Leftrightarrow \cos\left(\frac{4}{3}t - \delta\right) = \pm 1 \Leftrightarrow$$

$$\frac{4}{3}t - \delta = \pi k \Leftrightarrow t = \frac{3}{4}(\delta + \pi k) = \frac{3}{4}\delta + \frac{3\pi k}{4}$$

$k \in \mathbb{Z}$

The quasi-frequency $\mu = \frac{4}{3}$, the quasi-period is $T = \frac{2\pi}{\mu} = \frac{2\pi}{\frac{4}{3}} = \frac{3\pi}{2}$

Sketch



8- Problem 5

a) $W = 4 \text{ lb}$ $\Rightarrow L = 24 \text{ m} = \frac{24}{12} \text{ ft} = 2 \text{ ft}$

$k = \frac{W}{L} = \frac{4}{2} = 2 \text{ lb/ft}$

$\frac{k}{m} = \frac{2}{\frac{1}{32}} = 64$

$m = \frac{W}{g} = \frac{4}{32} = \frac{1}{8}$

(note that $\frac{k}{m} = \frac{L}{\frac{W}{g}} = \frac{g}{L}$)

$\Rightarrow \frac{1}{8} u'' + 2u = 0 \Leftrightarrow u'' + 16u = 0$
 $u(0) = 2 \text{ in} = \frac{1}{6} \text{ ft}$
 $u'(0) = -\frac{3 \text{ in}}{5} = -\frac{1}{5} \text{ ft/s}$

i.e. if u independent of W

\Downarrow
 Natural frequency

$\omega_0 = \sqrt{\frac{k}{m}} = 8$

because upward

Period is

$T = \frac{2\pi}{\omega_0} = \frac{\pi}{4}$

Gen. solution is

$u(t) = C_1 \cos 4t + C_2 \sin 4t \Rightarrow u'(t) =$

$u'(t) = -4C_1 \sin 4t + 4C_2 \cos 4t$

$u(0) = \frac{1}{6} \Rightarrow C_1 = \frac{1}{6}$

$u'(0) = -\frac{1}{5} \Rightarrow 4C_2 = -\frac{1}{5} \Rightarrow C_2 = -\frac{1}{20}$

$u(t) = \frac{1}{6} \cos 4t - \frac{1}{20} \sin 4t$

$R = \sqrt{\left(\frac{1}{6}\right)^2 + \left(-\frac{1}{20}\right)^2} = \sqrt{\frac{1}{36} + \frac{1}{400}} = \sqrt{\frac{73}{2304}}$

$\cos \delta = \frac{C_1}{R} > 0$, $\sin \delta = \frac{C_2}{R} < 0 \Rightarrow \delta$ is in the fourth quadrant

$\Rightarrow \delta = \arccos \frac{C_1}{R} = \arccos \frac{1/6}{\sqrt{73}/48} = -\arccos \frac{3}{\sqrt{73}} \approx -0.359 \text{ rad}$
 or -20.556°

Problem 5 b)

$$\delta_{crit} = 2\sqrt{mk} = 2\sqrt{\frac{1}{8} \cdot 2} = 2\sqrt{\frac{1}{4}} = 1$$

$$(mU'' + \delta U' + kU = 0$$

δ_{crit} is when $\delta = \delta_{crit}$ when $D = \delta^2 - 4mk = 0$ i.e.
 $\delta = 2\sqrt{mk}$ -