

Instructions: Show all work. Answers without work required to obtain the solution will not receive full credit. Some questions may contain multiple parts: be sure to answer all of them. Give exact answers unless specifically asked to estimate.

1. Find the eigenvalues and eigenvectors of the matrix $\begin{bmatrix} 7 & -5 \\ 4 & 3 \end{bmatrix}$.

$$(7-\lambda)(3-\lambda) + 20$$

$$\lambda^2 - 10\lambda + 21 + 20 = 0$$

$$\lambda^2 - 10\lambda + 41 = 0$$

$$\lambda = \frac{+10 \pm \sqrt{100 - 164}}{2}$$

$$= \frac{10 \pm \sqrt{-64}}{2} = \frac{10 \pm 8i}{2}$$

$$\lambda_{1,2} = 5 \pm 4i$$

$$\begin{bmatrix} 7-5-4i & -5 \\ 4 & 3-5-4i \end{bmatrix} = \begin{bmatrix} 2-4i & -5 \\ 4 & -2-4i \end{bmatrix} \div 2$$

$$2x_1 - (1+2i)x_2 = 0$$

$$x_1 = \frac{(1+2i)}{2} x_2$$

$$x_2 = x_2 \quad \vec{v}_1 = \begin{pmatrix} 1+2i \\ 2 \end{pmatrix}$$

$$\vec{v}_2 = \begin{pmatrix} 1-2i \\ 2 \end{pmatrix}$$

2. Solve the ODE $y'' + 5y' + 6y = 2 \cos 4t$, $y(0) = 1$, $y'(0) = 2$ using Laplace transforms.

$$s^2 Y(s) - s(1) - 2 + s(sY(s) - 1) + 6Y(s) = \frac{2s}{s^2+16}$$

$$(s^2 + 5s + 6)Y(s) - s - 2 - s = \frac{2s}{s^2+16}$$

$$Y(s) = \frac{(s+7)(s^2+16) + 2s}{(s^2+5s+6)(s^2+16)} = \frac{s^3 + 7s^2 + 18s + 112}{(s+2)(s+3)(s^2+16)}$$

$$\frac{A}{s+2} + \frac{B}{s+3} + \frac{Cs+D}{s^2+16} = \frac{(As+3A)(s^2+16) + (Bs+2B)(s^2+16) + (Cs+D)(s^2+5s+6)}{(s+2)(s+3)(s^2+16)}$$

$$As^3 + 16As + 3As^2 + 48A + Bs^3 + 16Bs + 2Bs^2 + 32B + Cs^3 + 5Cs^2 + 6Cs + Ds^2 + 5Ds + 6D$$

$$A+B+C=1$$

$$3A+2B+5C+D=7$$

$$16A+16B+6C+5D=18$$

$$48A+32B+6D=112$$

$$\left[\begin{array}{cccc|c} 1 & 1 & 1 & 0 & 1 \\ 3 & 2 & 5 & 1 & 7 \\ 16 & 16 & 6 & 5 & 18 \\ 48 & 32 & 0 & 6 & 112 \end{array} \right] \quad \begin{array}{l} A = 24/5 \\ B = -94/25 \\ C = -1/25 \\ D = 8/25 \end{array}$$

$$\frac{24}{5} \left(\frac{1}{s+2} \right) - \frac{94}{25} \left(\frac{1}{s+3} \right) - \frac{1}{25} \left(\frac{s}{s^2+16} \right) + \frac{2}{25} \left(\frac{4}{s^2+16} \right)$$

$$\frac{24}{5} e^{-2t} - \frac{94}{25} e^{-3t} - \frac{1}{25} \cos 4t + \frac{2}{25} \sin 4t$$

Table of Laplace Transforms

| $f(t) = \mathcal{L}^{-1}\{F(s)\}$ | $F(s) = \mathcal{L}\{f(t)\}$ | $f(t) = \mathcal{L}^{-1}\{F(s)\}$ | $F(s) = \mathcal{L}\{f(t)\}$ |
|--|--|--|---|
| 1. 1 | $\frac{1}{s}$ | 2. e^{at} | $\frac{1}{s-a}$ |
| 3. $t^n, n=1,2,3,\dots$ | $\frac{n!}{s^{n+1}}$ | 4. $t^p, p > -1$ | $\frac{\Gamma(p+1)}{s^{p+1}}$ |
| 5. \sqrt{t} | $\frac{\sqrt{\pi}}{2s^{3/2}}$ | 6. $t^{n+}, n=1,2,3,\dots$ | $\frac{1 \cdot 3 \cdot 5 \cdots (2n-1)\sqrt{\pi}}{2^n s^{n+1/2}}$ |
| 7. $\sin(at)$ | $\frac{a}{s^2+a^2}$ | 8. $\cos(at)$ | $\frac{s}{s^2+a^2}$ |
| 9. $t \sin(at)$ | $\frac{2as}{(s^2+a^2)^2}$ | 10. $t \cos(at)$ | $\frac{s^2-a^2}{(s^2+a^2)^2}$ |
| 11. $\sin(at) - at \cos(at)$ | $\frac{2a^3}{(s^2+a^2)^2}$ | 12. $\sin(at) + at \cos(at)$ | $\frac{2as^2}{(s^2+a^2)^2}$ |
| 13. $\cos(at) - at \sin(at)$ | $\frac{s(s^2-a^2)}{(s^2+a^2)^2}$ | 14. $\cos(at) + at \sin(at)$ | $\frac{s(s^2+3a^2)}{(s^2+a^2)^2}$ |
| 15. $\sin(at+b)$ | $\frac{s \sin(b) + a \cos(b)}{s^2+a^2}$ | 16. $\cos(at+b)$ | $\frac{s \cos(b) - a \sin(b)}{s^2+a^2}$ |
| 17. $\sinh(at)$ | $\frac{a}{s^2-a^2}$ | 18. $\cosh(at)$ | $\frac{s}{s^2-a^2}$ |
| 19. $e^{at} \sin(bt)$ | $\frac{b}{(s-a)^2+b^2}$ | 20. $e^{at} \cos(bt)$ | $\frac{s-a}{(s-a)^2+b^2}$ |
| 21. $e^{at} \sinh(bt)$ | $\frac{b}{(s-a)^2-b^2}$ | 22. $e^{at} \cosh(bt)$ | $\frac{s-a}{(s-a)^2-b^2}$ |
| 23. $t^n e^{at}, n=1,2,3,\dots$ | $\frac{n!}{(s-a)^{n+1}}$ | 24. $f(ct)$ | $\frac{1}{c} F\left(\frac{s}{c}\right)$ |
| 25. $u_c(t) = u(t-c)$ <u>Heaviside Function</u> | $\frac{e^{-cs}}{s}$ | 26. $\delta(t-c)$ <u>Dirac Delta Function</u> | e^{-cs} |
| 27. $u_c(t) f(t-c)$ | $e^{-cs} F(s)$ | 28. $u_c(t) g(t)$ | $e^{-cs} \mathcal{L}\{g(t+c)\}$ |
| 29. $e^{at} f(t)$ | $F(s-c)$ | 30. $t^n f(t), n=1,2,3,\dots$ | $(-1)^n F^{(n)}(s)$ |
| 31. $\frac{1}{t} f(t)$ | $\int_s^\infty F(u) du$ | 32. $\int_0^t f(v) dv$ | $\frac{F(s)}{s}$ |
| 33. $\int_0^t f(t-\tau)g(\tau) d\tau$ | $F(s)G(s)$ | 34. $f(t+T) = f(t)$ | $\frac{\int_0^T e^{-st} f(t) dt}{1-e^{-sT}}$ |
| 35. $f'(t)$ | $sF(s) - f(0)$ | 36. $f''(t)$ | $s^2 F(s) - sf'(0) - f''(0)$ |
| 37. $f^{(n)}(t)$ | $s^n F(s) - s^{n-1} f(0) - s^{n-2} f'(0) - \dots - sf^{(n-2)}(0) - f^{(n-1)}(0)$ | | |