

Quiz n° 3 (20 minutes)

Show your work and justify your answers. Calculators, notes, cell phones, books are not allowed. Please do not use red or pink ink. Maximum: 20 points

Exercise 1 (2+3+2+3 points)

Consider the system of differential equations $\begin{cases} \frac{dx}{dt} = -x + 1 \\ \frac{dy}{dt} = -2y \end{cases}$

(a) Suppose $x \neq 1$. Determine a first order differential equation for y as a function of x .

$\frac{dy}{dt} = \frac{dy}{dx} \frac{dx}{dt}$. Hence, if $\frac{dx}{dt} \neq 0$, i.e. $x \neq 1$, we have $\frac{dy}{dx} = \frac{\frac{dy}{dt}}{\frac{dx}{dt}} = \frac{2y}{x-1}$

(b) Solve the differential equation in (a) and determine a function $H(x, y)$ such that every solution satisfies an equation of the form $H(x, y) = C$, where C is a constant. (Write $H(x, y)$ so that it does not contain any logarithmic terms.)

$\frac{dy}{dx} = \frac{2y}{x-1}$. If $y \neq 0$, then $\frac{1}{y} \frac{dy}{dx} = 2 \frac{1}{x-1}$ (separable first order DE)

Integrate both sides wrt x and substitute $dy = \frac{dy}{dx} dx$: $\int \frac{1}{y} dy = 2 \int \frac{1}{x-1} dx$

i.e. $\ln|y| = 2 \ln|x-1| + C_1 = \ln(C(x-1)^2) + C_1$, with C_1 constant. Exponentiating, we obtain:

$|y| = e^{C_1} (x-1)^2$, i.e. $y = \pm e^{C_1} (x-1)^2$. So: $y = C(x-1)^2$ where C is an arbitrary constant ($C=0$ allows the solution $y=0$ too)

Thus $H(x, y) = \frac{y}{(x-1)^2}$

(c) Describe the level curves of the function $H(x, y)$ and sketch some of them.

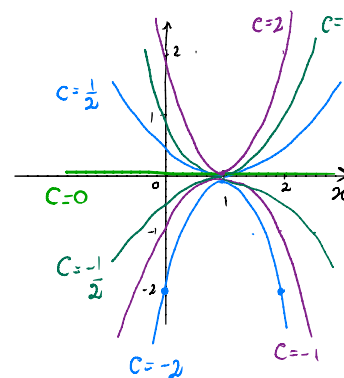
$H(x, y) = C \Leftrightarrow y = C(x-1)^2$

For $C \neq 0$, this is a family of parabolas with common vertex $(x_v, y_v) = (1, 0)$

They are concave up for $C > 0$ and concave down for $C < 0$

They intersect the y -axis at $(0, C)$.

The level curve for $C=0$ is the line $y=0$ (the x -axis)

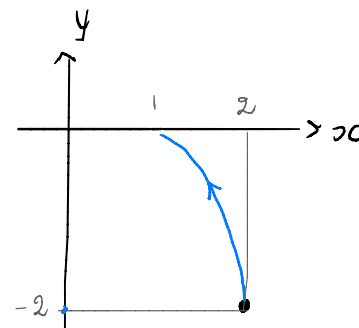


(d) For $t > 0$, sketch the trajectory corresponding to the initial condition $x(0) = 2$ and $y(0) = -2$ and indicate the direction of motion for increasing t .

(Sketch the trajectory only and not the level curve to which it belongs.)

$C = H(2, -2) = -2 \Rightarrow y = -2(x-1)^2$

As $t > 0$ increases, the x value decreases to 1 and the y value increases to 0.



Exercise 2 (2+4+2+2 points)

A 1-kilogram mass stretches a spring 20 cm. The mass is pulled down 5 cm below its equilibrium position and given an initial upward velocity of 10 cm/s. Assume that there is no damping and recall that $g = 9.8 \text{ m/sec}^2$

(a) Determine the spring constant of this spring.

The spring and the gravitational force balance each other when the mass is at equilibrium, i.e. $mg - kL = 0$, where: $m = 1 \text{ kg}$, $g = 9.8 \text{ m/sec}^2$, $L =$ extension of the spring from natural length to equilibrium position $= 20 \text{ cm} = 0.2 \text{ m}$, $k =$ spring constant

$$\text{Hence } k = \frac{1 \cdot 9.8}{0.2} = 49 \text{ kg/sec}^2 = 49 \text{ N/m}$$

(b) Write an initial value problem (IVP) that models the motion of the mass.

(Choose a downward-pointing coordinate axis with origin at the equilibrium position. Do not solve this IVP)

Unforced, undamped oscillator } : The equation of motion is :

$$my'' + ky = 0 \text{ i.e. } y'' + 49y = 0$$

with initial conditions

$$y(0) = 0.05 \text{ m}, y'(0) = -0.1 \text{ m/sec}$$

(c) Introduce state variables and convert the IVP of (b) into an IVP for a system of two first-order linear differential equations. Use matrix notation.

(Do not solve this IVP)

State variables

$$\begin{cases} x_1 = y \\ x_2 = y' \end{cases} \Rightarrow \begin{cases} x_1' = x_2 \\ x_2' = -49x_1 \end{cases} \text{ with initial condition } \begin{cases} x_1(0) = 0.05 \\ x_2(0) = -0.1 \end{cases}$$

Matrix notation: $x' = \underbrace{\begin{pmatrix} 0 & 1 \\ -49 & 0 \end{pmatrix}}_A x$ with initial condition

$$x(0) = \begin{pmatrix} 0.05 \\ -0.1 \end{pmatrix}$$

(d) Will the system oscillate indefinitely? Explain.

(A mathematical argument is expected.)

The characteristic equation of A is $\det(A - \lambda I) = 0$, i.e. $\lambda^2 + 49 = 0$, i.e. $\lambda = \pm 7i$
so A has two complex conjugate purely imaginary eigenvalues.
This yields a periodic solution.
Therefore the system will oscillate indefinitely.