

Midterm # 3 – Fall 2007

December 4, 2007

1.

Evaluate $\iint_S (6x - 3y) dA$

where S is the region bounded by the lines

$$2x - y = 1 \quad 2x - y = 3$$

$$x + y = 1 \quad x + y = 2$$

- A) 2 B) 3 C) 12 D) 4 E) 6

$$\begin{aligned} u = 2x - y \quad 1 \leq u \leq 3 & & u = 2x - y \\ v = x + y \quad 1 \leq v \leq 2 & & \frac{v = x + y}{u + v = 3x} \Rightarrow x = \frac{1}{3}(u + v) \Rightarrow 6x = 2u + 2v \end{aligned}$$

$$v = \frac{1}{3}(u + v) + y \Rightarrow y = \frac{2}{3}v - \frac{1}{3}u \Rightarrow -3y = u - 2v \Rightarrow 6x - 3y = 3u$$

$$J(u, v) = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} = \begin{vmatrix} \frac{1}{3} & \frac{1}{3} \\ -\frac{1}{3} & \frac{2}{3} \end{vmatrix} = \frac{2}{9} + \frac{1}{9} = \frac{1}{3}$$

$$\iint_S (6x - 3y) dA = \int \int 3u |J(u, v)| dA = \int_1^2 \int_1^3 u du dv = \int_1^2 u du \cdot \int_1^2 dv = \boxed{4}$$

2.

Solve the homogeneous differential equation

$$\left(1 + \frac{y}{x}\right) dx - dy = 0 \text{ with } y(1) = 0$$

Find $f(e)$.

- A) e B) 1 C) $\frac{1}{e}$ D) $\frac{1}{e^2}$ E) none of the above

$$y = ux$$

$$dy = u dx + x du$$

$$\frac{y}{x} = u$$

$$\left(1 + \frac{y}{x}\right) dx - dy = 0 \Rightarrow (1 + u) dx - (u dx + x du) = 0$$

$$(1 + \cancel{u} - u) dx - x du = 0$$

$$dx = x du$$

$$\frac{1}{x} dx = du$$

$$u = \ln x + C$$

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

$$y = x \ln x + Cx$$

$$y(1) = 0 \Rightarrow 0 = 1 \ln 1 + C \Rightarrow C = 0$$

$$y = x \ln x$$

$$y(e) = e \ln e =$$

$$\boxed{e}$$

3.

Solve the differential equation

$$y' + y = y^3$$

$$\text{with } y(0) = \frac{1}{3}.$$

A) $\frac{1}{\sqrt{5e^{-2x} + 4}}$ B) $\frac{1}{\sqrt{3e^{-2x} + 6}}$ C) $\frac{1}{\sqrt{8e^{-2x} + 1}}$ D) $\frac{1}{\sqrt{7e^{-2x} + 2}}$ E) none of the above

Bernoulli equation with $n = 3$

$$u = y^{-2}$$

$$y = u^{-1/2} \quad \text{and} \quad y^3 = u^{-3/2}$$

$$\frac{dy}{dx} = -\frac{1}{2}u^{-3/2} \frac{du}{dx}$$

$$y' + y = y^3 \Rightarrow -\frac{1}{2}u^{-3/2} \frac{du}{dx} + u^{-1/2} = u^{-3/2}$$

Multiply by $-2u^{3/2}$

$$u' - 2u = -2 \Leftarrow \text{Linear}$$

$$\text{integrating factor } \mu = e^{\int P(x)dx} = e^{-2x}$$

Mult. both sides by μ :

$$\underbrace{e^{-2x}u' - 2ue^{-2x}} = -2e^{-2x}$$

$$(e^{-2x}u)' = -2e^{-2x}$$

Integrate both sides

$$e^{-2x}u = -2 \int e^{-2x} dx$$

$$e^{-2x}u = e^{-2x} + C$$

Solve for u

$$u = 1 + Ce^{2x}$$

$$y^{-2} = 1 + Ce^{2x}$$

$$y = (1 + Ce^{2x})^{-1/2}$$

$$y = \frac{1}{\sqrt{1 + Ce^{2x}}} \quad y(0) = 1/3 \Rightarrow \frac{1}{3} = \frac{1}{\sqrt{1 + C}} \Rightarrow C = 8$$

$$y = \frac{1}{\sqrt{1 + 8e^{2x}}}$$

4. Solve

$$x^2 y'' - xy' + 2y = 0 \quad y(1) = -1, y'(1) = -1$$

Find $y(e^\pi)$.

- A) $-e^\pi$ B) e^π C) 0 D) $-\pi$ E) π

Cauchy-Euler Equation $a = 1, b = -1, c = 2$

$$\text{Auxillary Equation} \Rightarrow x^r (ar^2 + (b-a)r + c) = 0$$

$$r^2 - 2r + 2 = 0$$

$$r = \frac{2 \pm \sqrt{4-8}}{2} = \frac{2 \pm \sqrt{-4}}{2} = \frac{2 \pm 2i}{2} = 1 \pm i$$

• complex roots $r_1 = \alpha + \beta i, r_2 = \alpha - \beta i$

$$y = x^\alpha (c_1 \cos(\beta \ln x) + c_2 \sin(\beta \ln x))$$

$$y = x(c_1 \cos(\ln x) + c_2 \sin(\ln x))$$

$$y' = (c_1 \cos(\ln x) + c_2 \sin(\ln x)) + x \left(-c_1 \sin(\ln x) \cdot \frac{1}{x} + c_2 \cos(\ln x) \cdot \frac{1}{x} \right)$$

$$y' = ((c_1 + c_2) \cos(\ln x) + (c_2 - c_1) \sin(\ln x))$$

$$y(1) = -1 \Rightarrow -1 = 1 \left(\underbrace{c_1 \cos(\ln 1)}_0 + \underbrace{c_2 \sin(\ln 1)}_0 \right) \Rightarrow c_1 = -1$$

$$y'(1) = -1 \Rightarrow c_1 + c_2 = -1 \text{ but } c_1 = -1 \Rightarrow c_2 = 0$$

$$y = -x \cos(\ln x)$$

$$y(e^\pi) = -e^\pi \cos(\ln e^\pi) = -e^\pi \cos(\pi) = \boxed{e^\pi}$$

5. A spring with a **mass** of 2 kg, attached has damping constant 16. A force of 12.8 N keeps the spring stretched 0.2 m beyond its natural length. If it starts at equilibrium position with a downward velocity of 2.4 m/s, how much time passes until the spring reaches equilibrium for the first time?

- A) $\frac{\pi}{4}$ B) $\frac{\pi}{2}$ C) π D) 2π E) $\frac{\pi}{8}$

$$m = 2, \beta = 16$$

$$F = ks \Rightarrow 12.8 = 0.2k \Rightarrow k = 64$$

$$x'' + \frac{\beta}{m}x' + \frac{k}{m}x = 0$$

$$x'' + 8x' + 32x = 0$$

$$\text{Let } 2\lambda = \frac{\beta}{m} \Rightarrow \lambda = 4, \text{ and } \omega^2 = \frac{k}{m} \Rightarrow \omega^2 = 32$$

$$r = -\lambda \pm \sqrt{\lambda^2 - \omega^2} \Rightarrow r = -4 \pm \sqrt{16 - 32} \Rightarrow r = -4 \pm 4i$$

$$x(t) = e^{-\lambda t} \left(c_1 \cos(\sqrt{\omega^2 - \lambda^2} t) + c_2 \sin(\sqrt{\omega^2 - \lambda^2} t) \right)$$

$$x(t) = e^{-4t} (c_1 \cos(4t) + c_2 \sin(4t))$$

$$\text{starts at equilibrium position} \Rightarrow x(0) = 0 \Rightarrow c_1 = 0$$

$$x(t) = c_2 e^{-4t} \sin(4t)$$

$$\text{starts with a downward velocity of 2.4 m/s} \Rightarrow x'(0) = 2.4 \Rightarrow c_2 = 0.6$$

$$x'(t) = -4c_2 e^{-4t} \sin(4t) + 4c_2 e^{-4t} \cos(4t)$$

$$x'(0) = 4c_2 = 2.4 \Rightarrow c_2 = 0.6$$

$$x(t) = 0.6 e^{-4t} \sin(4t)$$

$$\text{spring reaches equilibrium for the first time} \Rightarrow x(t) = 0, t > 0$$

$$0.6 e^{-4t} \sin(4t) = 0 \Rightarrow \sin(4t) = 0 \Rightarrow 4t = \pi \Rightarrow$$

$$t = \frac{\pi}{4}$$

6. Let $f(t) = L^{-1} \left\{ \frac{2s-3}{s^2+2s+10} \right\}$. Find $f\left(\frac{\pi}{6}\right)$

- A) $\frac{-5}{3}e^{-\pi/6}$ B) $2e^{-\pi/6}$ C) $\left(\sqrt{3}-\frac{5}{6}\right)e^{-\pi/6}$ D) $\frac{5}{6}e^{-\pi/6}$ E) none of the above

$$\begin{aligned} \frac{2s-3}{s^2+2s+10} &= \frac{2s-3}{(s+1)^2+9} = \frac{2s}{(s+1)^2+9} - \frac{3}{(s+1)^2+9} \\ &= \frac{2s+2-2}{(s+1)^2+9} - \frac{3}{(s+1)^2+9} = \frac{2(s+1)}{(s+1)^2+9} - \frac{5}{(s+1)^2+9} = 2 \frac{(s+1)}{(s+1)^2+9} - \frac{5}{3} \frac{5 \cdot \frac{3}{5}}{(s+1)^2+9} \end{aligned}$$

$$f(t) = L^{-1} \left\{ \frac{2s-3}{s^2+2s+10} \right\} = L^{-1} \left\{ 2 \frac{(s+1)}{(s+1)^2+9} - \frac{5}{3} \frac{5 \cdot \frac{3}{5}}{(s+1)^2+9} \right\}$$

$$f(t) = 2L^{-1} \left\{ \frac{(s+1)}{(s+1)^2+9} \right\} - \frac{5}{3} L^{-1} \left\{ \frac{3}{(s+1)^2+9} \right\}$$

$$f(t) = 2L^{-1} \left\{ \frac{(s+1)}{(s+1)^2+9} \right\} - \frac{5}{3} L^{-1} \left\{ \frac{3}{(s+1)^2+9} \right\}$$

$$f(t) = e^{-t} \left(2 \cos(3t) - \frac{5}{3} \sin(3t) \right)$$

$$f\left(\frac{\pi}{6}\right) = e^{-\pi/6} \left(2 \cos\left(\frac{\pi}{2}\right) - \frac{5}{3} \sin\left(\frac{\pi}{2}\right) \right) = \boxed{-\frac{5}{3}e^{-\pi/6}}$$

7. Find the Laplace Transform of

$$f(t) = \frac{1}{2} t e^{-2t} \sin t$$

by any means other than the definition.

A) $\frac{s+4}{s^2+4s+5}$ B) $\frac{s+2}{(s^2+4s+5)^2}$ C) $\frac{2s+4}{(s^2+4s+5)^2}$ D) $\frac{s+2}{s^2-4s-5}$ E) none of the

above

$$\begin{aligned} L\{f(t)\} &= \frac{1}{2} L\{t e^{-2t} \sin t\} = -\frac{1}{2} \frac{d}{ds} \left[L\{e^{-2t} \sin t\} \right] \\ &= -\frac{1}{2} \frac{d}{ds} \left[\frac{1}{(s+2)^2 + 1} \right] = -\frac{1}{2} \frac{d}{ds} \left[\frac{1}{s^2 + 4s + 5} \right] = -\frac{1}{2} \frac{d}{ds} \left[(s^2 + 4s + 5)^{-1} \right] \\ &= -\frac{1}{2} \left[-(s^2 + 4s + 5)^{-2} (2s + 4) \right] = \boxed{\frac{s+2}{(s^2+4s+5)^2}} \end{aligned}$$

8. Derive the Laplace transform of

$$f(t) = t \cosh(at)$$

You should find a theorem or property more useful than the definition. "I read it off my table" will receive 3 points.

A) $\frac{-2as}{(s^2 - a^2)^2}$ B) $\frac{2as}{(s^2 - a^2)^2}$ C) $\frac{-(s^2 + a^2)}{(s^2 - a^2)^2}$ D) $\frac{s^2 + a^2}{(s^2 - a^2)^2}$ E) none of the

above

$$L\{f(t)\} = L\{t \cosh(at)\} = -\frac{d}{dt} L\{\cosh(at)\}$$

$$= -\frac{d}{dt} \left[\frac{s}{s^2 - a^2} \right] = -\left[\frac{1 \cdot (s^2 - a^2) - s \cdot 2s}{(s^2 - a^2)^2} \right] = -\left[\frac{-s^2 - a^2}{(s^2 - a^2)^2} \right] =$$

$$\boxed{\frac{s^2 + a^2}{(s^2 - a^2)^2}}$$

9. Solve $y'' - 2y' + 2y = e^{-2t}$ $y(0) = 0, y'(0) = 0$

Using Laplace transforms. Find $y(2\pi)$.

- A) $\frac{1}{5}e^{2\pi}$ B) $4e^{2\pi}$ C) $\frac{4}{5}e^{2\pi}$ D) $\frac{e^{2\pi} - e^{-4\pi}}{5}$ E) none of the above

$$L\{y'' - 2y' + 2y\} = L\{e^{-2t}\} \quad y(0) = 0, y'(0) = 0$$

$$L\{y''\} - 2L\{y'\} + 2L\{y\} = \frac{1}{s+2}$$

$$s^2L\{y\} - sy(0) - y'(0) - 2[sL\{y\} - y(0)] + 2L\{y\} = \frac{1}{s+2}$$

$$(s^2 - 2s + 2)L\{y\} = \frac{1}{s+2}$$

$$L\{y\} = \frac{1}{(s+2)(s^2 - 2s + 2)} = \frac{A}{s+2} + \frac{Bs+C}{s^2 - 2s + 2}$$

$$\Rightarrow A(s^2 - 2s + 2) + (Bs + C)(s + 2) = 1$$

$$(A+B)s^2 + (-2A+2B+C)s + (2A+2C) = 1$$

$$A+B=0 \Rightarrow B=-A$$

$$2A+2C=1 \Rightarrow 2C=1-2A \Rightarrow C=\frac{1}{2}-A$$

$$-2A+2B+C=0 \Rightarrow -2A-2A+\frac{1}{2}-A=0 \Rightarrow 5A=\frac{1}{2} \Rightarrow A=\frac{1}{10}$$

$$\Rightarrow B=-\frac{1}{10} \quad \text{and} \quad C=\frac{1}{2}-\frac{1}{10}=\frac{2}{5}$$

$$L\{y\} = \frac{1}{10} \left(\frac{1}{s+2} \right) + \frac{\frac{1}{10}s + \frac{2}{5}}{s^2 - 2s + 2} = \frac{1}{10} \left(\frac{1}{s+2} \right) + \frac{\frac{1}{10}s}{(s-1)^2 + 1} + \frac{\frac{2}{5}}{(s-1)^2 + 1}$$

$$L\{y\} = \frac{1}{10} \left(\frac{1}{s+2} \right) + \frac{-\frac{1}{10}s + \frac{1}{10} - \frac{1}{10}}{(s-1)^2 + 1} + \frac{\frac{2}{5}}{(s-1)^2 + 1}$$

$$L\{y\} = \frac{1}{10} \left(\frac{1}{s+2} \right) - \frac{1}{10} \left(\frac{s-1}{(s-1)^2 + 1} \right) + \frac{\frac{2}{5} - \frac{1}{10}}{(s-1)^2 + 1}$$

$$L\{y\} = \frac{1}{10} \left(\frac{1}{s+2} \right) - \frac{1}{10} \left(\frac{s-1}{(s-1)^2 + 1} \right) + \frac{3}{10} \left(\frac{1}{(s-1)^2 + 1} \right)$$

$$\Rightarrow y = \frac{1}{10}e^{-2t} + e^{-t} \left(-\frac{1}{10}\cos t + \frac{3}{10}\sin t \right)$$

$$y(\pi) = \frac{1}{10}e^{-4\pi} + e^{-2\pi} \left(-\frac{1}{10} \right) = \boxed{\frac{1}{10}(e^{-4\pi} - e^{-2\pi})}$$

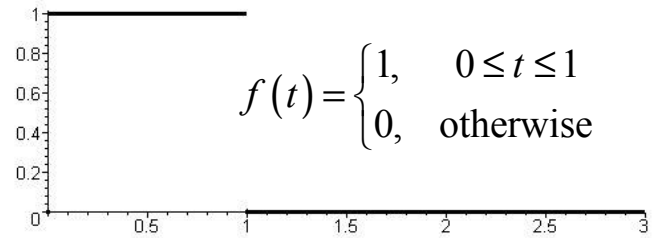
10.

$$x'' - x = f(t)$$

$$\text{with } x(0) = 0, x'(0) = 0$$

Find the value of the Laplace transform of x evaluated at $s = 2$.

(no need to find the function $x(t)$)



- A) $\frac{1}{2}(1 - e^{-2})$ B) $\frac{1}{6}(1 - e^{-2})$ C) $\frac{8}{3}(1 - e^{-1/2})$ D) $\frac{1}{3}(1 - e^{-2})$
 E) none of the above

$$L\{x' - x\} = L\{f(t)\}$$

$$L\{x'\} - L\{x\} = L\{f(t)\}$$

$$s^2 L\{x\} - s x(0) - x'(0) - L\{x\} = L\{f(t)\}$$

$$(s^2 - 1)L\{x\} = L\{f(t)\}$$

$$L\{x\} = \frac{L\{f(t)\}}{(s^2 - 1)}$$

$$L\{x\} = \frac{1 - e^{-s}}{s(s^2 - 1)}$$

$$L\{x\} \text{ at } s = 2 \Rightarrow \frac{1 - e^{-2}}{2(4 - 1)} = \boxed{\frac{1}{6}(1 - e^{-2})}$$

$$f(t) = \begin{cases} 1, & 0 \leq t \leq 1 \\ 0, & \text{otherwise} \end{cases}$$

$$f(t) = \begin{cases} g(t), & 0 \leq t \leq a \\ h(t), & \text{otherwise} \end{cases} \Rightarrow f(t) = g(t) + [h(t) - g(t)]U(t - a)$$

$$f(t) = 1 - U(t - 1)$$

$$L\{f(t)\} = L\{1 - U(t - 1)\} = L\{1\} - L\{U(t - 1)\}$$

$$L\{f(t)\} = \frac{1 - e^{-s}}{s}$$