Analysis II Prof. Jan Hesthaven Spring Semester 2015–2016



## Exercise Session, May 30, 2016

1. Find the general solution of the following systems of differential equations and specify the shape of the phase portrait.

(a)

(b)

$$\frac{dt}{dt} \mathbf{u} = \begin{pmatrix} -3 & \sqrt{2} \\ \sqrt{2} & -2 \end{pmatrix} \mathbf{u}$$

 $\frac{d}{dt}\mathbf{u} = \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}\mathbf{u}$ 

(c)

$$\frac{d}{dt}\mathbf{u} = \begin{pmatrix} -1/2 & 1\\ -1 & -1/2 \end{pmatrix} \mathbf{u}$$

- 2. Solve the following Cauchy problem:
  - (a) y''(t) + 2y'(t) + y(t) = 0, and y(0) = 1, y'(0) = 0
  - (b) y''(t) + 2y'(t) + 5y(t) = 0, and y(0) = 3, y'(0) = 1
  - (c) y''(t) + 2y'(t) + 0.36y(t) = 0, and y(0) = 1, y'(0) = 0
- 3. For each of the following, write the general solution of the differential equation by solving the homogeneous equation and finding the particular solution.
  - (a)  $y''(t) + y'(t) 2y(t) = e^{3t}$
  - (b)  $y''(t) 3y'(t) = e^{3t}$
  - (c)  $y''(t) 2y'(t) + 2y(t) = e^{-t}\cos(t)$
  - (d)  $y''(t) + 2y'(t) + y(t) = 8e^{-t}$
- 4. Bifurcation. Consider the parametric linear system of differential equations:

$$\frac{d\mathbf{u}}{dt} = \begin{pmatrix} -1 & -1\\ -P & -1 \end{pmatrix} \mathbf{u}$$

- (a) As P varies in the interval ] −∞,∞[, how many times does the phase portrait change? Identify the types of the phase portrait.
- (b) Write the general solution for P = 0 and draw the phase portraits.
- 5. A tank contains 1000 liters of brine (salty water) with 15kg of dissolved salt. A stream of salty water enters the tank with salt density of  $0.025 \ kg/L$  at a rate of 10 L/min. The solution is kept thoroughly mixed and drains from the tank at the same rate (10 L/min). How much salt is in the tank after t minutes?