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## NATIONAL OPEN UNIVERSITY OF NIGERIA

University Village, Plot 91, Cadastral Zone, Nnamdi Azikwe Expressway, Jabi, Abuja

## **FACULTY OF SCIENCES** DEPARTMENT OFMATHEMATICS

**Course Code:** 

**MTH421** 

**Course Title:** 

**Ordinary Differential equations** 

**Credit Unit:** 

**Time Allowed:** 

3 Hours

**Total:** 

70 Marks

**Instruction:** 

**Answer Question Number One and any Other Four Questions** 

1 (a) (i) Classify the DE  $\frac{y''-2}{y'+3} = x$ 

(3 marks)

(ii) Is the following DE Linear or nonlinear?  $\frac{y''-2}{y'+3} = xy$ 

$$\frac{y''-2}{y'+3} = xy$$

(iii) find the particular solution of the IVP

$$y' = 6x^2y, y(3) = 1$$

And give its interval of existence

(3 marks)

- (b) (i) Show that the function  $f(x) = \frac{1}{1+x^2}$  is a solution of  $(1+x^2)\frac{d^2y}{dx^2} + 4x\frac{dy}{dx} + 2y = 0$  on interval a < x < b of the x - axis.
- (b) (ii) given that every solution of

$$\frac{dy}{dx} + y = 2xe^{-x}$$

Maybe be written in the form  $y = (x^2 + c)e^{-x}$ , for some choice of the arbitrary constant c, solve the given initial value problem

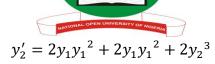
$$\frac{dy}{dx} + y = 2xe^{-x} \quad y(0) = 2$$

(3 marks)

- Use the operator method described in this section to find the general solution of the given linear system 5x' + y' - 5x - y = 0(5 marks)
- (d) Determine the stability property of the critical point at the origin for the following system

$$y_1' = y_1^3 - y_1^3$$

(4 marks)



2. Use the operator method to find the general solution of the linear system

x' + y' - 2x - 4y = e' (12 marks)

3. consider the linear system

x' = 5x + 3y, y' = 4x + y

(a) Show that

 $x = 3e^{7t}$ ,  $y = 2e^{7t}$  and  $x = e^{-t}$   $y = -2e^{-t}$ 

Are solution of the system.

(5 marks)

(2 marks)

- (b) Show that the two solutions of part (a) are linearly independent on every interval  $a \le t \le b$ , and write the general solution of the system. (2 marks)
- (c) Find the solution

 $y = f(t), \quad y = g(t)$  of the system which is such that f(0) = 0 and g(0) = 8 (5 marks)

4. (a) show that the solutions of the following system of differential equations remain bounded at  $t \to \infty$ 

u' = v - u v' = -u (3 marks)

- 4 (b) let A be the matrix given by:  $A = \begin{pmatrix} 1 & 0 & 3 \\ 2 & 1 & 2 \\ 0 & 0 & 2 \end{pmatrix}$ . Find
  - (i) The eigenvalues (3 marks)
  - (ii) The generalized eigenspaces (3 marks)
  - (iii) A fundamental matrix for the system  $y'(t) = A_y$ . (3 marks)
- 5. Let  $V(x, y) = x^2(x 1)^2 + y^2$ . Consider the dynamical system

$$\frac{dx}{dt} = -\frac{\partial V}{\partial x},$$

$$\frac{dy}{dt} = -\frac{\partial V}{\partial y},$$

- (a) Find the critical points of this system and determine their linear stability. (5 marks)
- (b) Show that *V* decreases along any solution of the system.

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- (c) Use (b) to prove that if  $z_0 = (x_0, y_0)$  is an isolated minimum of V then  $z_0$  is an asymptotically stable equilibrium. (5 marks)
- 6. (a) Consider the boundary value problem

$$x\frac{d^2w}{dx^2} + (a-x)\frac{dw}{dx} = -\lambda w$$
$$w(L) = w(R) = 0$$

Where a, L(>0) and R(>L) are real constants.

By casting the problem in self-adjoint form shows that the eigenfunctions,  $w_1$  and  $w_2$ , corresponding to different eigen values,  $\lambda_1$  and  $\lambda_2$  are orthogonal in the sense that

$$\int_{L}^{R} e^{-x} x^{a-1} w_{1} w_{2} dx = \int_{L}^{R} e^{-x} x^{a} \frac{dw_{1}}{dx} \frac{dw_{2}}{dx} dx = 0$$

Show also that

$$\lambda_{i} \frac{\int_{L}^{R} e^{-x} x^{a} \left(\frac{dw_{i}}{dx}\right)^{2} dx}{\int_{L}^{R} e^{-x} x^{a-1} w_{i}^{2} dx}$$

And hence that all eigenvalues are positive.

(6 marks)

6 (b) Determine the eigenvalues and eigenfunctions of the Sturm-Liouville problem

$$y'' + \lambda y = 0$$
,  $0 \le x \le L$   
 $y(0) = 0$ ,  $y(L) = 0$  (6 marks)