

Total time: 75 minutes

Notice:

- (1) Write your solution to each problem on a **DIFFERENT** answer sheet.
- (2) Write your name on every answer sheet.
- (3) You are allowed to use calculators, the textbook, and your notes in this exam.
- (4) You are **NOT** allowed to use MATLAB or the internet in this exam.
- (5) You do not need to write the interval of definition unless you are asked to do so.

Problem 1. (20=5+5+5+5 points) Compute: (\mathcal{L} denotes the Laplace transform, \mathcal{L}^{-1} denotes the inverse Laplace transform)

$$(1) \mathcal{L}[\cos(2t)]; \quad (2) \mathcal{L}[t^2 e^t (e^t + e^{2t})]; \quad (3) \mathcal{L}^{-1}\left[\frac{s}{(s+1)(s+3)}\right]; \quad (4) \mathcal{L}^{-1}\left[\frac{1}{s^3 + s}\right];$$

Express your solution with real-valued functions.

Problem 2. (20 points) Solve the initial value problem

$$y' + 2y = u(t-1)e^{3t}, \quad y(0) = 1$$

where u denotes the Heaviside function. Express your solution as a piecewise defined function (u should not appear in your final answer).

Problem 3. (20=10+10 points) Consider the ODE system

$$\frac{d\mathbf{x}}{dt} = A(t)\mathbf{x}, \quad A(t) = \begin{pmatrix} 2t+1 & -3 \\ 1 & 2t+5 \end{pmatrix}$$

(1) Find the constant c such that

$$\mathbf{x}_1(t) = e^{t^2+ct} \begin{pmatrix} -3 \\ 1 \end{pmatrix}$$

is a solution.

(2) Given that

$$\mathbf{x}_2(t) = e^{t^2+4t} \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

is a solution. Is $\mathbf{x}_1, \mathbf{x}_2$ a fundamental set of solutions? Justify your answer.

More problems on the next page!

Problem 4. (25=15+10 points) Define the matrix

$$A = \begin{pmatrix} 3 & 2 \\ 1 & 2 \end{pmatrix}$$

(1) Find e^{tA} .

(2) Solve the initial value problem

$$\frac{d\mathbf{x}}{dt} = A\mathbf{x}, \quad \mathbf{x}(0) = \begin{pmatrix} -3 \\ 1 \end{pmatrix}$$

Problem 5. (15 points) Find e^{tA} for the matrix

$$A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$$