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:
Total:
Instruction:

## 3

3 Hours
70 Marks
Answer Question Number One and any Other Four Questions

1 (a) (i) Classify the DE $\frac{y^{\prime \prime}-2}{y^{\prime}+3}=x$
(3 marks)
(ii) Is the following DE Linear or nonlinear? $\frac{y^{\prime \prime}-2}{y^{\prime}+3}=x y$
(1 mark)
(iii) find the particular solution of the IVP

$$
y^{\prime}=6 x^{2} y, y(3)=1
$$

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 $\left(1+x^{2}\right) \frac{d^{2} y}{d x^{2}}+4 x \frac{d y}{d x}+2 y=0$ on every interval $a<x<b$ of the $x$-axis.
(3 marks)
(b) (ii) given that every solution of

$$
\frac{d y}{d x}+y=2 x e^{-x}
$$

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

$$
\begin{equation*}
\frac{d y}{d x}+y=2 x e^{-x} \quad y(0)=2 \tag{3marks}
\end{equation*}
$$

(c) Use the operator method described in this section to find the general solution of the given linear system $5 x^{\prime}+y^{\prime}-5 x-y=0$
(d) Determine the stability property of the critical point at the origin for the following system

$$
\begin{equation*}
y_{1}^{\prime}=y_{1}^{3}-y_{1}^{3} \tag{4marks}
\end{equation*}
$$


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

$$
x^{\prime}+y^{\prime}-2 x-4 y=e^{\prime}
$$

(12 marks)
3. consider the linear system

$$
x^{\prime}=5 x+3 y, \quad y^{\prime}=4 x+y
$$

(a) Show that

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

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

$$
\begin{equation*}
y=f(t), \quad y=g(t) \tag{5marks}
\end{equation*}
$$

of the system which is such that $f(0)=0$ and $g(0)=8$
4. (a) show that the solutions of the following system of differential equations remain bounded at $t \rightarrow \infty$

$$
\begin{align*}
u^{\prime} & =v-u \\
v^{\prime} & =-u \tag{3marks}
\end{align*}
$$

4 (b) let A be the matrix given by: $A=\left(\begin{array}{lll}1 & 0 & 3 \\ 2 & 1 & 2 \\ 0 & 0 & 2\end{array}\right)$. Find
(i) The eigenvalues
(ii) The generalized eigenspaces
(3 marks)
(iii) A fundamental matrix for the system $y^{\prime}(t)=A_{y}$.
5. Let $V(x, y)=x^{2}(x-1)^{2}+y^{2}$. Consider the dynamical system

$$
\begin{aligned}
& \frac{d x}{d t}=-\frac{\partial V}{\partial x} \\
& \frac{d y}{d t}=-\frac{\partial V}{\partial y}
\end{aligned}
$$

(a) Find the critical points of this system and determine their linear stability. ( $\mathbf{5}$ marks)
(b) Show that $V$ decreases along any solution of the system.
(2 marks)
(c) Use (b) to prove that if $z_{0}=\left(x_{0}, y_{0}\right)$ is an isolated minimum of $V$ then $z_{0}$ is an asymptotically stable equilibrium.
( 5 marks)
6. (a) Consider the boundary value problem

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

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

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

Show also that

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

And hence that all eigenvalues are positive.
6 (b) Determine the eigenvalues and eigenfunctions of the Sturm-Liouville problem

$$
\begin{gather*}
y^{\prime \prime}+\lambda y=0, \quad 0 \leq x \leq L \\
y(0)=0, y(L)=0 \tag{6marks}
\end{gather*}
$$

