

Math 20580

Final Exam

December 10, 2021

Name: _____

Instructor: _____

Section: _____

Calculators are NOT allowed. You will be allowed 120 minutes to do the test.

There are 20 multiple choice questions worth 7 points each. You will receive 10 points for following the instructions. Record your answers by placing an \times through one letter for each problem on this answer sheet.

Sign the pledge. "On my honor, I have neither given nor received unauthorized aid on this Exam":

- | | |
|---|---|
| 1. <input type="checkbox"/> a <input type="checkbox"/> b <input type="checkbox"/> c <input checked="" type="checkbox"/> d <input type="checkbox"/> e | 11. <input type="checkbox"/> a <input type="checkbox"/> b <input checked="" type="checkbox"/> c <input type="checkbox"/> d <input type="checkbox"/> e |
| 2. <input checked="" type="checkbox"/> a <input type="checkbox"/> b <input type="checkbox"/> c <input type="checkbox"/> d <input type="checkbox"/> e | 12. <input type="checkbox"/> a <input checked="" type="checkbox"/> b <input type="checkbox"/> c <input type="checkbox"/> d <input type="checkbox"/> e |
| 3. <input type="checkbox"/> a <input checked="" type="checkbox"/> b <input type="checkbox"/> c <input type="checkbox"/> d <input type="checkbox"/> e | 13. <input checked="" type="checkbox"/> a <input type="checkbox"/> b <input type="checkbox"/> c <input type="checkbox"/> d <input type="checkbox"/> e |
| 4. <input type="checkbox"/> a <input type="checkbox"/> b <input type="checkbox"/> c <input type="checkbox"/> d <input checked="" type="checkbox"/> e | 14. <input type="checkbox"/> a <input checked="" type="checkbox"/> b <input type="checkbox"/> c <input type="checkbox"/> d <input type="checkbox"/> e |
| 5. <input type="checkbox"/> a <input type="checkbox"/> b <input type="checkbox"/> c <input type="checkbox"/> d <input checked="" type="checkbox"/> e | 15. <input type="checkbox"/> a <input type="checkbox"/> b <input type="checkbox"/> c <input type="checkbox"/> d <input checked="" type="checkbox"/> e |
| 6. <input checked="" type="checkbox"/> a <input type="checkbox"/> b <input type="checkbox"/> c <input type="checkbox"/> d <input type="checkbox"/> e | 16. <input type="checkbox"/> a <input type="checkbox"/> b <input checked="" type="checkbox"/> c <input type="checkbox"/> d <input type="checkbox"/> e |
| 7. <input checked="" type="checkbox"/> a <input type="checkbox"/> b <input type="checkbox"/> c <input type="checkbox"/> d <input type="checkbox"/> e | 17. <input type="checkbox"/> a <input type="checkbox"/> b <input type="checkbox"/> c <input checked="" type="checkbox"/> d <input type="checkbox"/> e |
| 8. <input checked="" type="checkbox"/> a <input type="checkbox"/> b <input type="checkbox"/> c <input type="checkbox"/> d <input type="checkbox"/> e | 18. <input checked="" type="checkbox"/> a <input type="checkbox"/> b <input type="checkbox"/> c <input type="checkbox"/> d <input type="checkbox"/> e |
| 9. <input type="checkbox"/> a <input type="checkbox"/> b <input type="checkbox"/> c <input checked="" type="checkbox"/> d <input type="checkbox"/> e | 19. <input type="checkbox"/> a <input type="checkbox"/> b <input type="checkbox"/> c <input checked="" type="checkbox"/> d <input type="checkbox"/> e |
| 10. <input type="checkbox"/> a <input type="checkbox"/> b <input type="checkbox"/> c <input checked="" type="checkbox"/> d <input type="checkbox"/> e | 20. <input type="checkbox"/> a <input type="checkbox"/> b <input type="checkbox"/> c <input checked="" type="checkbox"/> d <input type="checkbox"/> e |

1. Consider the bases $\mathcal{B} = \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\}$ and $\mathcal{C} = \left\{ \begin{bmatrix} 2 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \end{bmatrix} \right\}$ for \mathbb{R}^2 . Find the change of basis matrix $P_{\mathcal{C} \leftarrow \mathcal{B}}$.

(a) $\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$

(b) $\begin{bmatrix} 2 & -1 \\ 0 & 1 \end{bmatrix}$

(c) $\begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix}$

(d) $\begin{bmatrix} 1/2 & 1 \\ 0 & 1 \end{bmatrix}$

(e) none of the above

$$\left[\begin{array}{cc|cc} 2 & -1 & 1 & 1 \\ 0 & 1 & 0 & 1 \end{array} \right] \xrightarrow{R_1 \rightarrow R_1 + R_2} \left[\begin{array}{cc|cc} 2 & 0 & 1 & 2 \\ 0 & 1 & 0 & 1 \end{array} \right]$$

$$\xrightarrow{R_1 \rightarrow \frac{1}{2} R_1} \left[\begin{array}{cc|cc} 1 & 0 & 1/2 & 1 \\ 0 & 1 & 0 & 1 \end{array} \right]$$

$P_{\mathcal{C} \leftarrow \mathcal{B}}$

2. Let M be the following matrix

$$\begin{bmatrix} 1 & 2 & 3 \\ 0 & 1 & 1 \\ 0 & 2 & 2 \end{bmatrix}$$

Which of the following are eigenvalues of M ?

I. 0 ✓ II. 1 ✓ III. 2 ~~✓~~ IV. 3 ✓

(a) I, II, and IV only

(b) I, II, and III only

(c) II, III, and IV only

(d) all of them

(e) none of them

$$\begin{vmatrix} 1-\lambda & 2 & 3 \\ 0 & 1-\lambda & 1 \\ 0 & 2 & 2-\lambda \end{vmatrix} = (1-\lambda) \begin{vmatrix} 1-\lambda & 1 \\ 2 & 2-\lambda \end{vmatrix}$$

$$= (1-\lambda) \left[(1-\lambda)(2-\lambda) - 2 \right]$$

$$= (1-\lambda) (3\lambda - \lambda^2)$$

$$= (1-\lambda) (3-\lambda) \cdot \lambda$$

$\Rightarrow \lambda = 0, 1, 3$ are eigenvalues

3. Let L be a line through the origin in \mathbb{R}^{2021} . What is the dimension of L^\perp ?

- (a) 2021 (b) 2020 (c) 1997 (d) 1 (e) none of these

$$\begin{aligned}\dim(L^\perp) &= 2021 - \dim L \\ &= 2021 - 1 \\ &= 2020\end{aligned}$$

4. Consider the exact first-order equation

$$\left(\frac{y}{x} + 6x\right) + (\ln(x) - 2)y' = 0.$$

Which of the following is the general implicit solution to this equation?

- (a) $y \ln(x) + 3x^2 = C$ (b) $\frac{y^2}{2x} + 6xy = C$ (c) $(\ln(x) - 1)x - 2x = C$
(d) $y \ln(x) - 2y = C$ (e) $y \ln(x) + 3x^2 - 2y = C$

$$\left\{ \begin{array}{l} M = \frac{y}{x} + 6x = \frac{\partial f}{\partial x} \\ N = \ln x - 2 = \frac{\partial f}{\partial y} \end{array} \right. \Rightarrow f(x, y) = \int M dx = y \ln x + 3x^2 + g(y)$$

$$\frac{\partial f}{\partial y} = \ln x + g'(y) = \ln x - 2$$

$$\Rightarrow g(y) = -2y \quad \Rightarrow f(x, y) = y \ln x + 3x^2 - 2y$$

Implicit solution: $y \ln x + 3x^2 - 2y = C$

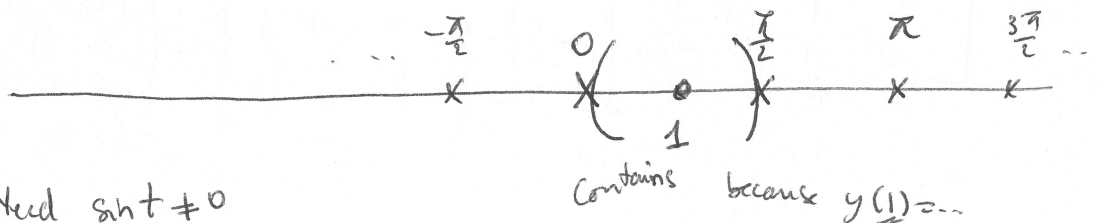
7. Consider the initial-value problem

$$\sin(t)y'' + 3y = \tan(t), \quad y(1) = 1.$$

$\frac{\sin t}{\cos t} \leftarrow \text{need } \cos t \neq 0 \text{ so}$
 $t \neq \frac{\pi}{2}, \frac{3\pi}{2}, \frac{5\pi}{2}, \dots$

Which of the following is the largest interval on which a solution is guaranteed to exist?

- (a) $(0, \pi/2)$ (b) $(0, \pi)$ (c) $(\pi/2, \pi)$ (d) $(0, \infty)$ (e) $(-\infty, \infty)$



Need $\sin t \neq 0$
 (coefficient of y'')

so $t \neq 0, \pm\pi, \pm 2\pi, \dots$

8. Let S be a subspace of \mathbb{R}^3 of dimension 2. Which of the following sets of vectors could be a basis for S ?

- (a) $\left\{ \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 6 \end{bmatrix} \right\}$ (b) $\left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\}$ (c) $\left\{ \begin{bmatrix} 0 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \right\}$
- (d) $\left\{ \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix} \right\}$ (e) none of these
- $\xleftrightarrow{2x}$

Need 2 linearly independent vectors!

9. What is the dimension of the row space of $A = \begin{bmatrix} 1 & 2 & 0 & 5 \\ -3 & -5 & -1 & -12 \\ 2 & 3 & 1 & 8 \\ 0 & 0 & 0 & 1 \end{bmatrix}$?

- (a) 0 (b) 1 (c) 2 (d) 3 (e) 4

$$A \sim \begin{bmatrix} 1 & 2 & 0 & 5 \\ 0 & 1 & -1 & 3 \\ 0 & -1 & 1 & -2 \\ 0 & 0 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 0 & 5 \\ 0 & 1 & -1 & 3 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 0 & 5 \\ 0 & 1 & -1 & 3 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

10. If $A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 0 & -1 \\ 1 & 0 & -2 \end{bmatrix}$ and $A^{-1} = \begin{bmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{bmatrix}$ then b_{32} is:

- (a) -2 (b) -1 (c) 0 (d) 1 (e) 2

$$b_{32} = \frac{C_{23}}{\det A} = \frac{1}{1} = 1$$

$$C_{2,3} = (-1)^{2+3} \begin{vmatrix} 1 & 1 \\ 1 & 0 \end{vmatrix} = (-1)(-1) = 1$$

$$\det A = \begin{vmatrix} 1 & 1 & 1 \\ 1 & 0 & -1 \\ 1 & 0 & -2 \end{vmatrix} = (-1) \begin{vmatrix} 1 & -1 \\ 1 & -2 \end{vmatrix} = (-1)(-2+1) = 1$$

11. Find the solution of the initial value problem

$$\begin{cases} y'' + y' - 2y = 0, & \rightarrow m^2 + m - 2 = 0 \quad (m+2)(m-1) = 0 \\ y(0) = 3, y'(0) = -6. \end{cases} \quad m_1 = -2, m_2 = 1$$

(a) $2e^{-3t}$ (b) $e^t + 2e^{-2t}$ (c) $3e^{-2t}$ (d) $-6e^t + 3e^{-2t}$ (e) $2e^t + e^{-2t}$

General solution $y = C_1 e^{-2t} + C_2 e^t$

$$\begin{matrix} t=0 \\ \Rightarrow \end{matrix} \boxed{3 = C_1 + C_2}$$

$$y' = -2C_1 e^{-2t} + C_2 e^t \quad \begin{matrix} t=0 \\ \Rightarrow \end{matrix} \boxed{-6 = -2C_1 + C_2} \quad \Rightarrow \begin{matrix} C_1 = 3 \\ C_2 = 0 \end{matrix}$$

⇓

$$\underline{\underline{y = 3e^{-2t}}}$$

12. Consider the equation

$$y'' - 2y' + 2y = 0.$$

Let y_1 be the solution satisfying $y_1(0) = 1, y_1'(0) = 2$, and let y_2 be the solution satisfying $y_2(0) = 3, y_2'(0) = 4$. Using Abel's formula, find the Wronskian $W(y_1, y_2)$.

Hint: you can find the constant in Abel's formula by computing $W(y_1, y_2)$ at $t = 0$ using the initial conditions on y_1, y_2 .

(a) 0 (b) $-2e^{2t}$ (c) $-2e^{-2t}$ (d) $4e^{2t}$ (e) $-2e^{-t^3/3}$

$$W(y_1, y_2)(t) = C \cdot e^{\int 2dt} = C \cdot e^{2t}$$

at $\underline{\underline{t=0}}$

$$C = \begin{vmatrix} 1 & 3 \\ 2 & 4 \end{vmatrix} = 4 - 6 = -2$$

$$\text{So } \underline{\underline{W(y_1, y_2)(t) = -2e^{2t}}}$$

13. Consider the differential equation $y'' - 2y' + y = 2xe^x$. By the method of undetermined coefficients, a particular solution will have the form

- (a) $(Ax^3 + Bx^2)e^x$ (b) $(Ax + B)e^x$ (c) Axe^x
 (d) Axe^{-x} (e) $A \sin(x) + B \cos(x)$

$$Y = x^S \cdot (Ax + B) e^x \quad \text{for } S \in \{0, 1, 2\}$$

So no terms are solutions of homogeneous eqn!

Homogeneous eqn:

$$y'' - 2y' + y = 0$$

has FSS = $\{e^x, xe^x\}$

$\rightarrow \underline{S=2}$

$$Y = x^2(Ax + B) e^x = (Ax^3 + Bx^2) e^x$$

14. Find the solution of the initial value problem

$$\begin{cases} y + 3xy' = 0, & x > 0 \\ y(1) = 1 \end{cases}$$

- (a) $3x - 2$ (b) $x^{-1/3}$ (c) x^2 (d) $x^{-2/3}$ (e) there is no solution

$$3x \frac{dy}{dx} = -y \quad \text{separable}$$

$$\int \frac{dy}{y} = \int -\frac{dx}{3x}$$

$$\ln|y| = -\frac{1}{3} \ln x + C$$

$$\Rightarrow y = x^{-1/3} \cdot K$$

$y(1) = 1 \quad \Rightarrow K = 1, \text{ so } \boxed{y(x) = x^{-1/3}}$

15. Which of the following can *not* be the rank of a 7×5 matrix?

- (a) 0 (b) 1 (c) 2 (d) 5 (e) 7

$$\text{rank} \leq 5$$

16. Let $A = \begin{bmatrix} 1 & 2 \\ -1 & -2 \\ 0 & 7 \end{bmatrix}$. Find the matrix Q in the QR decomposition of A .

- (a) $\begin{bmatrix} 1 & 0 \\ -1 & 0 \\ 0 & 7 \end{bmatrix}$ (b) $\begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{2}{\sqrt{57}} \\ -\frac{1}{\sqrt{2}} & -\frac{2}{\sqrt{57}} \\ \frac{1}{\sqrt{2}} & \frac{7}{\sqrt{57}} \\ 0 & \frac{1}{\sqrt{57}} \end{bmatrix}$ (c) $\begin{bmatrix} \frac{1}{\sqrt{2}} & 0 \\ -\frac{1}{\sqrt{2}} & 0 \\ \frac{1}{\sqrt{2}} & 0 \\ 0 & 1 \end{bmatrix}$ (d) $\begin{bmatrix} \sqrt{2} & 2\sqrt{2} \\ 0 & 7 \end{bmatrix}$
- (e) does not exist

Gram-Schmidt: $\vec{v}_1 = \vec{w}_1 = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$, $\|\vec{v}_1\| = \sqrt{2}$

$$\vec{v}_2 = \vec{w}_2 - \frac{\vec{w}_2 \cdot \vec{v}_1}{\vec{v}_1 \cdot \vec{v}_1} \vec{v}_1$$

$$= \begin{bmatrix} 2 \\ -2 \\ 7 \end{bmatrix} - \frac{4}{2} \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 7 \end{bmatrix}, \|\vec{v}_2\| = 7$$

Orthonormal basis $\left\{ \frac{1}{\|\vec{v}_1\|} \vec{v}_1, \frac{1}{\|\vec{v}_2\|} \vec{v}_2 \right\} = \left\{ \begin{bmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\}$

So $Q = \begin{bmatrix} 1/\sqrt{2} & 0 \\ -1/\sqrt{2} & 0 \\ 0 & 1 \end{bmatrix}$

17. Which of the following describes the least-squares solutions of the equation $Ax = b$, where

$$A = \begin{bmatrix} 1 & -1 \\ 0 & 0 \\ -1 & 1 \end{bmatrix} \text{ and } b = \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}.$$

(a) $\begin{bmatrix} 2 \\ 1 \end{bmatrix}$ only

(b) $\begin{bmatrix} 5 \\ 4 \end{bmatrix}$ only

(c) $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$ only

(d) infinitely many solutions

(e) no solutions

$$A^T A = \begin{bmatrix} 2 & -2 \\ -2 & 2 \end{bmatrix} \quad A^T b = \begin{bmatrix} 2 \\ -2 \end{bmatrix}$$

$$\left[\begin{array}{cc|c} 2 & -2 & 2 \\ -2 & 2 & -2 \end{array} \right] \sim \left[\begin{array}{cc|c} 2 & -2 & 2 \\ 0 & 0 & 0 \end{array} \right]$$

↑ free so infinitely many solutions

18. Which formula describes the general solution of the differential equation $t^2 y'' - 4ty' + 6y = 0, t > 0$ given the fact that $y_1(t) = t^2$ is a solution of this equation?

$$P(t) = \frac{-4}{t}$$

$$t^2 y'' - 4ty' + 6y = 0, t > 0 \rightsquigarrow y'' - \frac{4}{t} y' + \frac{6}{t^2} y = 0$$

(a) $c_1 t^2 + c_2 t^3$ (b) $c_1 t^2 + c_2$ (c) $c_1 t^2 + c_2 t e^t$ (d) $c_1 t \ln(t) + c_2 t^2$ (e) $c_1 t + c_2 t^2$

$$y_2 = v \cdot y_1, \quad v \text{ not constant}, \quad V = \int \frac{e^{-\int P(t) dt}}{y_1^2(t)} dt$$

$$\begin{aligned} \text{So } y_2 &= t \cdot t^2 \\ &= t^3 \\ &= \int \frac{e^{\int \frac{4}{t} dt}}{t^4} dt = \int \frac{e^{4 \ln t}}{t^4} dt \\ &= \int 1 dt = t \end{aligned}$$

Get $y = c_1 t^2 + c_2 t^3$

19. Consider the differential equation $y'' + y = \cos^2(x)$. The functions

$$y_1 = \cos(x) \quad \text{and} \quad y_2 = \sin(x)$$

form a fundamental set of solutions for the associated homogeneous equation. Variation of parameters produces a solution to the nonhomogeneous ODE of the form

$$y(x) = u_1(x)y_1(x) + u_2(x)y_2(x).$$

Up to a constant of integration, what is u_1 ?

- (a) $-\frac{1}{3}\sin^3(x)$ (b) $\cos(x)$ (c) $-\frac{1}{2} - \frac{1}{4}\sin(2x)$ (d) $\frac{1}{3}\cos^3(x)$
 (e) none of the above

$$W(y_1, y_2) = \begin{vmatrix} \cos x & \sin x \\ -\sin x & \cos x \end{vmatrix} = \cos^2(x) + \sin^2(x) = 1$$

$$u_1' = \frac{-y_2 f}{W} = -\sin x \cos^2 x \Rightarrow u_1 = \int -\sin x \cos^2 x dx$$

$$\begin{aligned} u &= \cos x \\ du &= -\sin x dx \\ \int u^2 du &= \frac{u^3}{3} = \frac{\cos^3 x}{3} \end{aligned}$$

20. Find the general solution of the equation $y' + t^2 y = t^2 f(t)$

- (a) $C + e^{-t^3/3}$ (b) $1 + Ce^{t^3/3}$ (c) $t^2 + Ce^{-t}$ (d) $1 + Ce^{-t^3/3}$
 (e) cannot be found explicitly using methods we learned

$$\text{Integrating factor } \mu(t) = e^{\int t^2 dt} = e^{t^3/3}$$

$$\begin{aligned} \text{solution } y(t) &= \frac{\int \mu(t) f(t) dt}{\mu(t)} = \frac{\int e^{t^3/3} \cdot t^2 dt}{e^{t^3/3}} \\ &= \frac{e^{t^3/3} + C}{e^{t^3/3}} = 1 + C e^{-t^3/3} \end{aligned}$$

