

Final Exam Topics(emphasis will be place on newer material)

- Homogenous Linear Systems of 1st Order equations
 - Matrix algebra, determinant, trace, eigenvalues, eigenvectors
 - General solutions by eigenvalues and eigenvectors
 - Initial value problems
 - Phase-plane diagrams: identification of saddle's, node's, and spiral's
- Autonomous Non-Linear Systems
 - Identification of Steady-States
 - Orbit and Nullcline construction
 - Linearization at Steady-States
- First-Order Equations
 - Linear equations, and Bernoulli equations that can be turned into linear equations
 - Separable equations, and Homogeneous equations that can be made separable
 - Exact equations
- Second-Order Constant Coefficient Linear Equations
 - Homogeneous equations
 - Inhomogeneous equations and Undetermined Coefficients
- Identification of any of the general classes of equations at which we've looked.

Review Problems

1. Consider the system

$$\begin{aligned} \dot{x}_1 &= b^2 x_2 \\ \dot{x}_2 &= -a^2 x_1 \end{aligned}$$

- Show that the orbits of this system are ellipses if a and b are real numbers, using the method in Section 9.2 and discussed in class.
 - Solve the equations with initial conditions $x_1 = 0, x_2 = 1$
 - Check that your solution satisfies the orbit equation.
2. Solve and draw a phase-plane for $\frac{d\vec{x}}{dt} = \begin{bmatrix} 4 & -2 \\ 8 & -4 \end{bmatrix} \vec{x}$
3. Prove that the vector $\langle 1, 2, 3 \rangle$ is an eigenvector of $M = \begin{bmatrix} 2 & 2 & -1 \\ -1 & 2 & 2 \\ 2 & -1 & 2 \end{bmatrix}$.
What is the corresponding eigenvalue? Also show that $\det(M^2) = \det(M)^2$.
4. Consider $\dot{x} = 4 - 2y, \dot{y} = 12 - 3x^2$.
- Draw the nullclines and steady-states.
 - Linearize around $(x, y) = (2, 2)$ and show that it is a saddle point.
5. Classify each of the following problems, and discuss how you would approach solving it.
- $\frac{d^2g}{dt^2} + 4\frac{dg}{dt} + 4g = 0, g(-1) = 3, \frac{dg}{dt}(-1) = 0$
 - $\frac{d^2g}{dt^2} + 4\frac{dg}{dt} + 4 = 0$
 - $y' + x^2y = e^x$
 - $y'' + y' + x^2y = 0$
 - $y' = \frac{-2x-y^2}{2xy}$
 - $\dot{x} = \frac{t^2-3x^2}{2xt}$
 - $t^2\frac{dy}{dt} + 2y - y^2 = 0$
 - $t^2\frac{dy}{dt} + 2ty - y^2 = 0, y(1) = 1$
 - $\dot{x} = 5x, \dot{y} = 2x$
 - $\dot{S} = S(1-S), \dot{R} = SR$
 - $\ddot{z} + z - \epsilon z^3 = 0$
 - $\dot{y}^2 - 2\dot{y} + 4y = 4x$
6. Solve any of the above problems you can.