

Differential Equations Prelim Spring 2014

May 16, 2014

0.1 ODEs and OEs

1. Find the equilibria and their stability types for the system

$$\begin{aligned}\dot{x} &= x + y \\ \dot{y} &= x^2 + x - y^2\end{aligned}$$

2. Analyze the following system and show that it has a closed orbit.

$$\begin{aligned}\dot{p} &= q \\ \dot{q} &= p + pq - p^3\end{aligned}$$

3. Analyze the system

$$\begin{aligned}r_{n+1} &= 1 + s_n - |r_n| \\ s_{n+1} &= -r_n\end{aligned}$$

especially for the values $r = 0, 1/2, 1$ and $s = 1, \frac{7}{4}, -3, \frac{1}{2}, -\frac{1}{2}, 0, 4, 3, 5$

2. Solve Poisson's equation:

$$u_{xx} + u_{yy} = (x - x_0)(y - y_0)$$

in the region $R = \{(x, y) | 0 < x < a, 0 < y < b\}$, assuming $(x_0, y_0) \in R$
 subject to the boundary conditions $u(0, y) = u(a, y) = 0$, $u_y(x, 0) = u_y(x, b) = 0$

Give your answer in the form of a single Fourier sine series:

$$u(x, y) = \sum_{n=1}^{\infty} \frac{2}{a} A(n, y) \sin \frac{n\pi x}{a}$$

The function $A(n, y)$ may be written in a piecewise manner: $A(n, y) =$

$$A_1(n, y), \quad 0 < y < y_0$$

$$A_2(n, y), \quad y_0 < y < b$$

3. Find the solution of the boundary value problem

$$u_t = u_{xx} - u + g(t), \quad x, t > 0$$

$$u(x, 0) = f(x), \quad 0 < x < \infty$$

$$u_x(0, t) = 0, \quad t > 0$$

with $u < \infty$ as $x, t \rightarrow \infty$

Simplify the solution for the case when $f(x) = \begin{cases} 4 - x, & 0 < x < 2 \\ 0, & 2 < x < \infty \end{cases}$,

$$g(t) = \frac{1}{4} \text{ and } g(t) = 1 + e^{-\alpha t}.$$

Plot $u(0, t)$ for $t \in [0, 12]$.