

NATIONAL OPEN UNIVERSITY OF NIGERIA Plot 91, Cadastral Zone, Nnamdi Azikwe Expressway, Jabi, Abuja.

FACULTY OF SCIENCES DEPARTMENT OF MATHEMATICS September Examination 2020 1

Course Code: MTH 421

Course Title: Ordinary Differential Equations

Credit Unit: 3

Time Allowed: 3 Hours

Total: 70 Marks

Instruction: Answer Question Number One (1) and Any Other Four (4) Questions

1) a. Solve the differential equations

i)
$$y' = 1 + y^2$$

ii)
$$y' = ky$$
 $y(0) = y_0$

$$y(0) = y_0$$

(6 marks)

b. Apply the method of variation of parameters to solve

$$i) y'' + y = \tan x$$

ii)
$$y'' + 7y' - 8y = \ell^{2x}$$

(6 marks)

c. Solve the differential equations

$$(i) (1+x) y dx + (1-y) x dy = 0 (ii) \frac{dy}{dx} = \frac{1+y}{1+x}$$

$$(ii) \frac{dy}{dx} = \frac{1+y}{1+x}$$

(6 marks)

d. Describe the homogeneous linear equations with constant coefficients. (4 marks)

2) a. Describe the method of underdetermined coefficients.

(3 marks)

b. Find the general solution of $y^{iv} - 5y''' + 6y'' + 4y' - 8y = 0$

(4 marks)

c. Using the method of undetermined coefficients solve the differential equation

i)
$$y'' - 2y' - 3y = 2\ell^x - 10\sin x$$

(5 marks)

ii)
$$y'' - 2y' - 3y = 2\ell^x - 10\sin x$$
, $y(0) = 2$, $y'(0) = 4.72$

$$v(0) = 2$$
 $v'(0) = 4.73$

3) a. Define the following

(i) Uniform convergence (ii) Pointwise convergent (iii) Convergent sequence

(5 marks)

b. Solve $x^2 \frac{d^2 y}{dx^2} + 7x \frac{dy}{dx} + 8y = 0$, determine a solution of its adjoint equation by (3 marks) inspection.

c. Solve the differential equations

i)
$$\frac{dy}{dx} + 2xy = 3x$$
 (ii) $(D^2 + 4D + 3)y = \ell^{3x}$ (4 marks)

4) a. Use matrices to solve the differential equation

$$\frac{d^2x}{dt^2} + 4\frac{dx}{dt} - 12x = 0, x(0) = 0, x'(0) = 8 (4 \text{ marks})$$

b. Solve the following systems of differential equation

$$\frac{dx}{dy} = y + 1; \qquad \frac{dy}{dx} = x + 1 \tag{4 marks}$$

c. If ϕ is a fundamental matrix for $\dot{X} = A(t)x$. Show that ψ is a fundamental matrix for its adjoint $\dot{X} = A^T(t)x$ iff $\psi^T\phi = c$ for some constant nonsingular C matrix C.

(4 marks)

5) a. Define the terms Lipschitz continuity and Lipschitz constant of a function in a region.

(3 marks)

b. Find Picards first three approximations y_1, y_2, y_3 for the initial value problem $y' = x^2 + y$, y(0) = 1, $D: |x| \le 1$, $|y-1| \le 1$. Determine the largest interval on which theorem guaranteed the existence and uniqueness of a solution. (5 marks)

c. Find nontrivial solutions of the Sturm-Liouville problem

$$\frac{d^2y}{dx^2} + y = 0$$
, $y(0) = 0$, $y'(0) = 0$. (4 marks)

6) a. i) State the Lyapunov theorem of the system

(4 marks)

b. Show that the solution ℓ^x , ℓ^x and ℓ^{2x} , of y''' - 2y'' - y' + 2y = 0 are linearly independent. (4 marks)

c. Consider the system
$$\dot{X}_1 = x_1^3 - 2x_1x_2^2$$
, $\dot{X}_2 = x_1^2x_2 - x_2^3$

with the function $V(x_1, x_2)$ defined by $V(x_1, x_2) = x_1^2 + x_1^2 x_2^2 + x_2^4$ prove that the system is asymptotically stable in the sense of Lyapunov. (4 marks)