

**Instructions.** Answer each of the questions on your own paper. Be sure to show your work so that partial credit can be adequately assessed. *Credit will not be given for answers (even correct ones) without supporting work.* Put your name on each page of your paper. A table of Laplace transforms is appended to the exam.

1. [10 Points] Let  $A = \begin{bmatrix} 2 & 3 \\ 1 & -1 \\ -3 & 1 \end{bmatrix}$  and  $B = \begin{bmatrix} 1 & 2 \\ -3 & 1 \end{bmatrix}$ . Compute each of the following matrices, if it exists. If it does not exist, explain why.

(a)  $AB$  (b)  $BA$  (c)  $A^2$  (d)  $B^2$

2. [15 Points] Find all solutions to the linear system

$$\begin{aligned} x_1 - 6x_2 - 4x_3 &= -5 \\ 2x_1 - 10x_2 - 9x_3 &= -4 \\ -x_1 + 6x_2 + 5x_3 &= 3 \end{aligned}$$

Use Gauss-Jordan elimination.

3. [15 Points] Let  $A = \begin{bmatrix} 1 & -2 & 0 \\ 2 & -1 & 1 \\ 0 & 4 & 2 \end{bmatrix}$ .

(a) Compute  $\det A$ .

(b) Compute the inverse of  $A$ .

(c) Using your answer to part (b), solve the linear system  $A\mathbf{x} = \mathbf{b}$  if  $\mathbf{b} = \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix}$ .

4. Let  $A = \begin{bmatrix} -2 & 1 \\ -8 & 2 \end{bmatrix}$ .

(a) [3 Points] Verify that  $\det(sI - A) = s^2 + 4$ .

(b) [10 Points] Compute the matrix exponential  $e^{At}$ .

(c) [7 Points] Find the general solution of  $\mathbf{y}' = A\mathbf{y}$ .

5. Consider the following first order linear system of differential equations

$$\begin{aligned} y_1' &= 7y_1 + y_2 \\ y_2' &= -4y_1 + 3y_2 \end{aligned}$$

(a) [3 Points] Write the system in matrix form  $\mathbf{y}' = A\mathbf{y}$ .

(b) [3 Points] Verify that  $\det(sI - A) = (s - 5)^2$ .

(c) [14 Points] Solve this system with the initial conditions  $y_1(0) = 1$ ,  $y_2(0) = -2$ .

## Laplace Transform Table

	$f(t)$	$\longleftrightarrow$	$F(s) = \mathcal{L}\{f(t)\}(s)$
1.	1	$\longleftrightarrow$	$\frac{1}{s}$
2.	$t^n$	$\longleftrightarrow$	$\frac{n!}{s^{n+1}}$
3.	$e^{at}$	$\longleftrightarrow$	$\frac{1}{s-a}$
4.	$t^n e^{at}$	$\longleftrightarrow$	$\frac{n!}{(s-a)^{n+1}}$
5.	$\cos bt$	$\longleftrightarrow$	$\frac{s}{s^2 + b^2}$
6.	$\sin bt$	$\longleftrightarrow$	$\frac{b}{s^2 + b^2}$
7.	$e^{at} \cos bt$	$\longleftrightarrow$	$\frac{s-a}{(s-a)^2 + b^2}$
8.	$e^{at} \sin bt$	$\longleftrightarrow$	$\frac{b}{(s-a)^2 + b^2}$
9.	$h(t-c)$	$\longleftrightarrow$	$\frac{e^{-sc}}{s}$
10.	$\delta_c(t) = \delta(t-c)$	$\longleftrightarrow$	$e^{-sc}$

## Laplace Transform Principles

<b>Linearity</b>	$\mathcal{L}\{af(t) + bg(t)\} = a\mathcal{L}\{f\} + b\mathcal{L}\{g\}$
<b>Input Derivative Principles</b>	$\mathcal{L}\{f'(t)\}(s) = s\mathcal{L}\{f(t)\} - f(0)$
	$\mathcal{L}\{f''(t)\}(s) = s^2\mathcal{L}\{f(t)\} - sf(0) - f'(0)$
<b>First Translation Principle</b>	$\mathcal{L}\{e^{at}f(t)\} = F(s-a)$
<b>Transform Derivative Principle</b>	$\mathcal{L}\{-tf(t)\}(s) = \frac{d}{ds}F(s)$
<b>Second Translation Principle</b>	$\mathcal{L}\{h(t-c)f(t-c)\} = e^{-sc}F(s)$ , or
	$\mathcal{L}\{g(t)h(t-c)\} = e^{-sc}\mathcal{L}\{g(t+c)\}$ .