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EKSAMEN I TMA4115 MATEMATIKK 3

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Hjelpemidler (kode C): Enkel kalkulator (HP30S), med tilhørende bruksanvisning Rottman: *Matematisk formelsamling*

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Give reasons for all answers (with the exception of Problem 4).

Problem 1 Complex numbers

a) Write the complex number

$$w = \left(-\frac{\sqrt{3}}{4} + \frac{i}{4}\right)^3$$

in the form $re^{i\theta}$. Find all complex numbers z such that $z^3 = w$. Write the answer in the form a + ib where a and b are real numbers. Use exact values for a and b.

b) Let z be an arbitrary complex number. A square OABC in the complex plane has one corner in the origin O, and the corners are given counter clockwise. If the corner A is the number z, what are the corners B and C expressed by z?

Problem 2 First order differential equations

a) Solve the initial value problem

$$y' + \frac{2}{x}y = \frac{\cos x}{x^2}, \qquad y(\pi/2) = 0.$$

b) Use Euler's method with step size h=0.5 to find approximates $y_1\approx y(2.5)$ and $y_2\approx y(3.0)$ to the solution y(x) of the initial value problem

$$y' = 1 + (x - y)^2, y(2) = 1.$$

Problem 3 Second order differential equations

a) Find a general solution of the differential equation

$$y'' + y' - 2y = e^x + e^{2x}.$$

b) The differential equation

(*)
$$(1 - x^2)y'' + 2xy' - 2y = 0, \qquad -1 < x < 1$$

has two solutions of the form $y_1 = x + a$ and $y_2 = x^2 + b$ where a and b are constants. Find a and b by substitution. Explain why the solutions y_1 and y_2 are linearly independent, and give general solution of (*).

c) Find a particular solution of the differential equations

$$(1-x^2)y'' + 2xy' - 2y = 6(1-x^2)^2$$
, $-1 < x < 1$.

Problem 4 Multiple choice problem - to be answered without explanations.

a) Let A and B be 2×2 - matrices. If the determinant of A is 2 and the determinant of B is 3, what is the determinant of $C = -2A^{-1}B^{T}$?

A: 3 B: -3 C: 6 D: -6

b) For which (n) c are the vectors $\mathbf{v_1} = (1, 3, -3)$, $\mathbf{v_2} = (-2, 4, 1)$, $\mathbf{v_3} = (-1, 1, c)$ linearly independent?

A: No c B: c=1 C: $c \neq 1$ D: All c

Problem 5 Matrices and systems of linear equations
Given the matrix

$$A = \begin{bmatrix} 1 & 2 & 1 & 0 \\ 1 & 2 & -2 & 3 \\ 2 & 4 & -3 & 5 \end{bmatrix}.$$

- a) Solve the system of equations Ax = 0.
- b) Find a basis for the row space Row(A) and for the column space Col(A).
- c) Show that the vector $\mathbf{y} = (1, 5, -3)$ lies in $\operatorname{Col}(A)^{\perp}$. What other vectors does $\operatorname{Col}(A)^{\perp}$ consist of? Give reason for your answer.

Problem 6 Eigenvalues and eigenvectors

a) Find the eigenvalues of the matrix

$$A = \begin{bmatrix} 1 & 1 & -2 \\ 4 & 0 & 4 \\ 1 & -1 & 4 \end{bmatrix}.$$

Show that $\mathbf{v_1} = (-1, 3, 1)$ and $\mathbf{v_2} = (0, 2, 1)$ are eigenvalues of A by computing $A\mathbf{v_1}$ and $A\mathbf{v_2}$.

- b) Find an eigenvector \mathbf{v}_3 of A such that \mathbf{v}_1 , \mathbf{v}_2 and \mathbf{v}_3 are linearly independent. Write up an invertible matrix P and a diagonal matrix D such that $P^{-1}AP = D$.
- c) Let $y_1 = y_1(t)$, $y_2 = y_2(t)$ and $y_3 = y_3(t)$ be differentiable functions of t. Solve the system of differential equations

$$y'_1 = y_1 + y_2 - 2y_3$$

$$y'_2 = 4y_1 + 4y_3$$

$$y'_3 = y_1 - y_2 + 4y_3$$

with initial conditions $y_1(0) = 0$, $y_2(0) = 1$ and $y_3(0) = 2$.

Problem 7 Symmetric matrices

Show in general that if all eigenvalues of a symmetric $n \times n$ – matrix A are positive $(\lambda > 0)_r$ then $\mathbf{x}^T A \mathbf{x} > 0$ for all vectors $\mathbf{x} \neq \mathbf{0}$ in \mathbb{R}^n .