

Math 830-831, Qualifying Exam, June, 2010

Work all six of the following problems:

1. Show that each of the following systems either has a nontrivial periodic solution or does not have a nontrivial periodic solution.

(a)

$$\begin{aligned}x' &= x - y - x(2x^2 + y^2), \\y' &= x + y - y(2x^2 + y^2).\end{aligned}$$

(b)

$$\begin{aligned}x' &= -y, \\y' &= x + y - y^2 - x^2.\end{aligned}$$

2. (a) Find the Floquet multipliers for the Floquet system

$$\vec{x}' = \begin{bmatrix} \cos(2\pi t) & 1 \\ 0 & \cos(2\pi t) + 1 \end{bmatrix} \vec{x}.$$

- (b) What can you say about a Floquet system if 1 is a Floquet multiplier? What can you say about a Floquet system if -1 is a Floquet multiplier? Under what conditions on the Floquet multipliers is the trivial solution of the Floquet system asymptotically stable?

3. (a) Find a fundamental matrix for

$$x' = \begin{bmatrix} 2 & 1 \\ -1 & 4 \end{bmatrix} x.$$

Use a variation of constants formula to solve the initial value problem

$$x' = \begin{bmatrix} 2 & 1 \\ -1 & 4 \end{bmatrix} x + \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \quad x(0) = \begin{bmatrix} 1 \\ -1 \end{bmatrix}.$$

4. (a) Find the Cauchy function for $(tx')' = 0$, $t > 0$.
(b) Find the Green's function for the boundary value problem

$$(tx')' = 0, \quad x(1) = 0, \quad x(2) = 0.$$

- (c) Use your Green's function to help you solve the boundary value problem

$$(tx')' = t^2, \quad x(1) = 1, \quad x(2) = 2.$$

5. (a) Prove directly that the self-adjoint differential equation $(p(t)x')' + q(t)x(t) = 0$ is disconjugate on $[a, b]$ if and only if it has a positive solution on $[a, b]$.

- (b) Verify that $x'' + t(t - 2)x = 0$ is disconjugate on $[0, 3]$.

6. Assume p , q , and r are continuous on $[a, b]$, with $p(t) > 0$, $r(t) > 0$ on $[a, b]$, and $\lim_{t \rightarrow b^-} p(t) = 0$. Prove that eigenfunctions corresponding to distinct eigenvalues of the singular SLP

$$\begin{aligned}(p(t)x')' + q(t)x &= -\lambda r(t)x \\ \alpha x(a) - \beta x'(a) &= 0, \quad \alpha^2 + \beta^2 > 0 \\ x, \quad x' &\text{ are bounded on } [a, b)\end{aligned}$$

satisfy a certain orthogonality condition.