

Nom / Name :

No d'ét. / Stud. No.:

Test mi-session 2

Durée: 90 min

Place: SIM 224

18 mars 2009

17:30–19:00

Prof.: Rémi Vaillancourt

MAT 2784 B

Midterm 2

Time: 90 min

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Instructions:

- (a) *À livre fermé. Tout type de calculatrices permis.*
Closed book. Any type of calculators is allowed.
- (b) *Répondre sur le questionnaire.*
Answer on the question sheets.
- (c) *Les 6 questions sont d'égale valeur.*
All 6 questions have the same value.
- (d) *Donner le détail de vos calculs.*
Show all computation.
- (e) *Un formulaire sera distribué.*
Formulae will be distributed.
- (f) *Tous les angles sont en RADIANS.*
Tester et ajuster votre calculatrice.
All angles are in RADIAN measures.
Test and adjust your calculators.

$$\sin 1.123456789 = 0.90160112364453$$

1	/10
2	/10
3	/10
4	/10
5	/10
6	/10
Total	/60

Qu. 1. Trouver la solution générale.

Find the general solution.

$$y''' + 3y'' - 4y' - 12y = 0.$$

On fait la substitution $y = e^{\lambda x}$, $y' = \lambda e^{\lambda x}$, $y'' = \lambda^2 e^{\lambda x}$, $y''' = \lambda^3 e^{\lambda x}$

le polynôme caractéristique est:

$$\lambda^3 + 3\lambda^2 - 4\lambda - 12 = 0$$

une racine évidente est $\lambda = -2$

$$\begin{array}{r|l} \lambda^3 + 3\lambda^2 - 4\lambda - 12 & (\lambda + 2) \\ \hline \lambda^3 + 2\lambda^2 & \lambda^2 + \lambda - 6 \\ \hline \lambda^2 - 4\lambda - 12 & \\ - \lambda^2 + 2\lambda & \\ \hline -6\lambda - 12 & \\ - -6\lambda - 12 & \\ \hline 0 & \end{array}$$

$$\Rightarrow \lambda^3 + 3\lambda^2 - 4\lambda - 12 = (\lambda + 2)(\lambda^2 + \lambda - 6) = 0$$

$$(\lambda + 2)(\lambda - 2)(\lambda + 3) = 0$$

$$\lambda_1 = -2, \lambda_2 = 2, \lambda_3 = -3$$

La solution générale est:

$$y(x) = c_1 e^{-2x} + c_2 e^{2x} + c_3 e^{-3x}$$

✓

Qu. 2. Résoudre le problème aux valeurs initiales.

Solve the initial value problem.

$$y'' + y = 2 \cos x, \quad y(0) = 1, \quad y'(0) = 0.$$

$$Y_h = y'' + y = 0$$

posons $y = e^{\lambda x}$

$$\hookrightarrow \lambda^2 + 1 = 0$$

$$\lambda^2 = -1$$

$$\lambda = \pm i \quad \alpha = 0 \quad \beta = 1$$

$$Y_h = C_1 \cos x + C_2 \sin x$$

y_p est dans Y_h
donc il faut multiplier
par x

$$y_p = ax \cos x + bx \sin x$$

$$y_p' = a \cos x - ax \sin x + b \sin x + bx \cos x$$

$$y_p'' = -a \sin x - a \sin x - ax \cos x + b \cos x - b \sin x + b \cos x$$

$$y_p'' + y_p = -2a \sin x - ax \cos x + 2b \cos x - bx \sin x + ax \cos x + bx \sin x$$

$$= -2a \sin x + 2b \cos x = 2 \cos x$$

$$a = 0$$

$$2b = 2$$

$$b = 1$$

$$Y_h + y_p = C_1 \cos x + C_2 \sin x + x \sin x$$

$$y_{\text{gens}} = C_1 \cos x + C_2 \sin x + x \sin x$$

$$y(0) = C_1 + 0 + 0 = 1 \Rightarrow C_1 = 1$$

$$y_g'(x) = C_1 \sin x + C_2 \cos x + \sin x + x \cos x$$

$$y_g'(0) = 0 + C_2 + 0 + 0 = 0$$

$$C_2 = 0$$

$$y_g = \cos x + x \sin x$$

Qu. 2. Résoudre le problème aux valeurs initiales.

Solve the initial value problem.

$$y'' + y = 2 \cos x, \quad y(0) = 1, \quad y'(0) = 0.$$

$$y_h(x): \lambda^2 + 1 = 0 \quad \lambda = \pm i \\ \lambda^2 = -1$$

$$y_h(x) = c_1 \cos x + c_2 \sin x$$

$y_p(x)$: variation des paramètres

$$y_p = c_1(x) \cos x + c_2(x) \sin x$$

$$\begin{bmatrix} \cos x & \sin x \\ -\sin x & \cos x \end{bmatrix} \begin{bmatrix} c_1' \\ c_2' \end{bmatrix} = \begin{bmatrix} 0 \\ 2 \cos x \end{bmatrix}$$

$$\begin{bmatrix} \cos x & -\sin x \\ \sin x & \cos x \end{bmatrix} \begin{bmatrix} 0 \\ 2 \cos x \end{bmatrix}$$

$$\begin{bmatrix} c_1' \\ c_2' \end{bmatrix} = \begin{bmatrix} 0 \\ 2 \cos x \end{bmatrix} \begin{bmatrix} \cos x & -\sin x \\ \sin x & \cos x \end{bmatrix}$$

$$c_1' = 2 \cos x (-\sin x) \Rightarrow c_1 = \cos^2 x$$

$$c_2' = 2 \cos^2 x \Rightarrow c_2 = x + \frac{1}{2} \sin 2x$$

$$y_p = \cos^3 x + x \sin x + \frac{1}{2} \sin 2x \sin x$$

$$y_g = c_1 \cos x + c_2 \sin x + \cos^3 x + x \sin x + \frac{1}{2} \sin 2x \sin x$$

$$y_g(0) = 1 = c_1 \cos 0 + c_2 \sin 0 + \cos^3 0 + 0 \sin 0 + \frac{1}{2} \sin 0 \sin 0 = c_1 + 1 \Rightarrow c_1 = 0$$

$$y_g'(x) = -c_1 \sin x + c_2 \cos x + 3 \cos^2 x \sin x + \sin x + x \cos x + 2 \cos x \sin x + \frac{1}{2} \sin 2x \cos x$$

$$y_g'(0) = 0 = -c_1 \sin 0 + c_2 \cos 0 - 3 \cos^2 0 \sin 0 + \sin 0 + 0 \cos 0 + 2 \cos 0 \sin 0 + \frac{1}{2} \sin 0 \cos 0 \\ 0 = c_2$$

$$y_g(x) = \cos^3 x + x \sin x + \frac{1}{2} \sin 2x \sin x$$

Qu. 4. Trouver la solution générale.

Find the general solution.

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

$$\det(A - \lambda I) = \det \begin{bmatrix} -1-\lambda & 1 \\ 4 & -1-\lambda \end{bmatrix} \Rightarrow (-1-\lambda)^2 - 4 = 0$$

$$(\lambda^2 + 2\lambda + 1) - 4 = 0$$

$$\lambda^2 + 2\lambda - 3 = 0$$

$$(\lambda - 1)(\lambda + 3) = 0$$

$$\lambda_1 = 1 \quad \lambda_2 = -3$$

$$(A - \lambda_1 I) \vec{u} = \begin{bmatrix} -2 & 1 \\ 4 & -2 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} = 0 \Rightarrow \begin{bmatrix} -2 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} = 0$$

$$\begin{aligned} -2u_1 + u_2 &= 0 \\ 2u_1 &= u_2 \end{aligned}$$

posons $u_1 = 1$, on trouve $u_2 = 2$

$$(A - \lambda_2 I) \vec{v} = \begin{bmatrix} 2 & 1 \\ 4 & 2 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = 0 \Rightarrow \begin{bmatrix} 2 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = 0$$

$$\begin{aligned} 2v_1 + v_2 &= 0 \\ 2v_1 &= -v_2 \end{aligned}$$

posons $v_1 = 1$ on trouve $v_2 = -2$

on obtient alors la solution générale

$$y(x) = c_1 \begin{bmatrix} 1 \\ 2 \end{bmatrix} e^x + c_2 \begin{bmatrix} 1 \\ -2 \end{bmatrix} e^{-3x} \quad \checkmark$$

Qu. 5

Construire le polynôme de Lagrange qui interpole la fonction

Construct Lagrange's polynomial which interpolates the function

$$f(x) = e^{2x} \cos 3x, \text{ en / at } x_0 = 0, x_1 = 0.3, x_2 = 0.6.$$

$$L_0 = \frac{(x - x_1)(x - x_2)}{(x_0 - x_1)(x_0 - x_2)} = \frac{(x - 0.3)(x - 0.6)}{-0.3 \cdot -0.6}$$

$$L_1 = \frac{(x - x_0)(x - x_2)}{(x_1 - x_0)(x_1 - x_2)} = \frac{x(x - 0.6)}{0.3 \cdot -0.3}$$

$$L_2 = \frac{(x - x_0)(x - x_1)}{(x_2 - x_0)(x_2 - x_1)} = \frac{x(x - 0.3)}{0.6 \cdot 0.3}$$

$$p(x) = f(x_0)L_0 + f(x_1)L_1 + f(x_2)L_2$$

$$= L_0 + 1.1326472L_1 - 0.7543375195L_2$$

$$= 5.55(x - 0.3)(x - 0.6) + -12.584969(x(x - 0.6)) \\ + -4.190763397(x(x - 0.3))$$

angle en
radian

Qu. 6. Compléter le tableau de différences divisées :

Complete the divided difference table:

i	x_i	$f[x_i]$	$f[x_i, x_{i+1}]$	$f[x_i, x_{i+1}, x_{i+2}]$	$f[x_i, x_{i+1}, x_{i+2}, x_{i+3}]$
0	3.2	22.0			
1	2.7	17.8	8.400		
2	1.0	14.2	2.118	2.856	
3	4.8	38.3	6.342	2.011	-0.528
4	5.6	5.17	-4.413	-10.382	-4.273

Construire le polynôme de degré 3 qui interpole les données aux 4 points de $x_0 = 3.2$ à $x_3 = 4.8$.

Construct the cubic interpolating polynomial which interpolates the data at the 4 points $x_0 = 3.2$ to $x_3 = 4.8$.

$$f(x) = 22.0 + (x-3.2) \cdot 8.400 + \frac{(x-3.2)(x-2.7)}{2} \cdot 2.856 + \frac{(x-3.2)(x-2.7)(x-1.0)}{6} \cdot (-0.528)$$

$$f(x) = 22.0 + 8.4(x-3.2) + 1.428(x-3.2)(x-2.7) - 0.088(x-3.2)(x-2.7)(x-1.0)$$