D-ARCH

# Mathematics

# 1. System of linear equations

Consider the equation

$$\begin{pmatrix} 1 & 3 \\ 2 & t \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -1 \\ 4 - t \end{pmatrix} .$$

- (a) For which values of the parameter  $t \in \mathbb{R}$  does the above equation have a unique solution  $\binom{x_1}{x_2} \in \mathbb{R}^2$ ?
- (b) Determine this unique solution.

# 2. Eigenvalues and eigenvectors

For the  $3 \times 3$ -matrix

$$A = \begin{pmatrix} \frac{1}{2} & 1 & -\frac{3}{2} \\ 1 & 0 & 1 \\ -\frac{3}{2} & 1 & \frac{1}{2} \end{pmatrix}$$

determine a diagonal matrix B and a transformation matrix T such that

$$B = T^{-1}AT.$$

### 3. Complex numbers

(a) Compute

$$(z-1)(z^2+z+1)$$
.

(b) Use your previous result in order to determine all the solutions of

$$z^2 + z + 1 = 0$$

in their polar form  $z = r \exp(i\varphi)$  with  $0 \le r \in \mathbb{R}$  and  $0 \le \varphi < 2\pi$ .

#### 4. Extrema

Find the global maximum M and the global minimum m of the function

$$f(x) := x^4 + 4x^3 - 20x^2 + 15$$

on the interval [-6, 4] and give the two values  $x_{\max}, x_{\min} \in [-6, 4]$ , where the global maximum M and the global minimum m is attained.

#### 5. First order differential equation

Let  $x \ge 0$ . Find the solution y(x) of the differential equation

$$(x^2 + 3x + 2)y' + y^2 = 0$$

satisfying the initial condition

$$y(0) = \frac{1}{1 - \ln(2)}$$

6. Linear differential equations with constant coefficients

Find the solution y(x) of the differential equation

$$y'' - 2y' - 3y = -10\cos(x)$$

that is bounded for  $x \to \infty$  and that satisfies y(0) = 1.

#### 7. System of linear differential equations

Determine the solutions  $x_1(t)$ ,  $x_2(t)$  of the following system of differential equations

$$\dot{x}_1 = 2x_1 + 3x_2$$
  
 $\dot{x}_2 = 5x_2$ 

that satisfy  $x_1(0) = 0, x_2(0) = 1.$