

## NATIONAL CHENGCHI UNIVERSITY EXAMINATION FORM

|    |       |          |       |          |                 |          |               |
|----|-------|----------|-------|----------|-----------------|----------|---------------|
| 系別 | 應用數學系 | 考試<br>科目 | 微分方程式 | 考試<br>日期 | 2023 年 2 月 20 日 | 考試<br>時間 | 13:00 至 16:00 |
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## 注意事項

- 務必作答於答案卷並標明題號，請勿作答於試題卷上，否則不予計分。
- 本試題卷共有 6 個問題，總計 100 分。

1. (10 %) Define

$$A = \begin{pmatrix} 4 & -1 & 0 \\ 3 & 1 & -1 \\ 1 & 0 & 1 \end{pmatrix}.$$

Find the general solution of  $\dot{\mathbf{x}} = A\mathbf{x}$ .

2. (20 %) Consider the problem

$$\begin{cases} \dot{x} = x(1-x) - 2xy, \\ \dot{y} = y(x-3), \\ x(0) = x_0 > 0, \quad y(0) = y_0 > 0 \end{cases}$$

(1) (10 %) Prove that the problem has a unique solution for all  $t > 0$ .

(2) (10 %) Prove that there exists  $C > 0$  such that  $0 < x(t), y(t) \leq C$  for all  $t > 0$ .

3. (20 %) Consider the second-order linear equation

$$\ddot{x} + q(t)x = 0, \quad (1)$$

where  $q$  is continuous in  $\mathbb{R}$ . A solution  $x(t)$  is said to be *oscillatory* if it has no last zero. That is, if  $x(t_1) = 0$ , then there exists an  $t_2 > t_1$  such that  $x(t_2) = 0$ .

(1) (10 %) Suppose that  $a, b \in \mathbb{R}$  are the consecutive zeros of a nontrivial solution  $x(t)$  of (1) and let  $r(t)$  be continuous with  $r(t) \geq (\neq)q(t)$  for  $t \in [a, b]$ . Prove that every nontrivial solution  $y(t)$  of the equation

$$\ddot{y} + r(t)y = 0$$

has a zero in  $(a, b)$ .

(2) (10 %) Prove that each solution of the equation  $\ddot{z} + (c/t^2)z = 0$  for  $t > 0$  has infinitely many positive zeros if  $c > 1/4$ , and only has finitely many positive zeros if  $c < 1/4$ .

4. (25 %) We consider a disease model where the number of individuals in the susceptible (healthy) class is represented by  $S(t)$  and the number of individuals who are infectious (sick) is represented by  $I(t)$ . The following model accounts for the possibility of individuals becoming susceptible again after recovery from infection:

$$\begin{cases} \dot{S} = \Lambda - \beta SI - \mu S + \kappa I \\ \dot{I} = \beta SI - (\kappa + \mu + \alpha)I, \end{cases}$$

where  $\Lambda, \beta, \mu, \kappa, \alpha$  are positive constants.

(1) (5 %) Find all equilibrium points in  $\{(S, I) | S \geq 0, I \geq 0\}$ .

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(2) (10 %) Let  $E^0(S, I)$  be the disease-free equilibrium, which is represented as  $(S_0, 0)$  for some constant  $S_0 > 0$ . Prove that there exists a critical value  $R_0$  (depending on system parameters) such that  $E^0$  is asymptotically stable if  $R_0 < 1$  and is unstable if  $R_0 > 1$ .

(3) (10 %) Construct a Lyapunov function  $V(S, I)$  to prove that  $E^0$  is globally asymptotically stable if  $R_0 < 1$  (Hint: quadratic functions may be useful).

5. (15 %) Consider the system

$$\begin{cases} \dot{x} = x - y - x(x^2 + 5y^2), \\ \dot{y} = x + y - y(x^2 + y^2). \end{cases}$$

(1) (5 %) State the Poincaré-Bendixon Theorem for two-dimensional autonomous system.

(2) (10 %) Prove that there exists a periodic orbit in the trapping region  $1/\sqrt{2} \leq r \leq 1$ , where  $r := \sqrt{x^2 + y^2}$  (Hint: rewrite the system in polar coordinates).

6. (10 %) Suppose that the  $n \times n$  matrix  $A(t)$  is continuous and periodic of period  $\omega$  in  $\mathbb{R}$ . Also, let  $\Psi(t)$  be a fundamental matrix of the differential system  $\dot{\mathbf{x}} = A(t)\mathbf{x}$ . Prove that the differential system has a nontrivial periodic solution  $\mathbf{x}(t)$  of period  $\omega$  if and only if  $\det(\Psi(0) - \Psi(\omega)) = 0$ .