

Név:

Aláírás:

(2+2+4+2 pont)

1.a. Legyen $y'(t) = t^7$, $y(5) = -5$. Fejezd ki $y(8)$ -at határozott integrálas segítségével!

$$y(8) = -5 + \int_5^8 s^7 ds$$

1.b. Legyen

$$\frac{d^2}{dt^2} \begin{pmatrix} y_1(t) \\ y_2(t) \end{pmatrix} = \begin{pmatrix} 3y_2(t) + 2\frac{d}{dt}y_2(t) \\ y_1^2(t)y_2(t)\frac{d}{dt}y_1(t) \end{pmatrix}$$

Írj fel egy elsőrendű DE-t amelyik ekvivalens ezzel az egyenlettel!

$$\frac{d}{dt} \begin{bmatrix} y_1 \\ y_2 \\ v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} v_1 \\ v_2 \\ 3y_2 + 2v_2 \\ y_1^2 y_2 v_1 \end{bmatrix}$$

1.c. Legyen

$$\frac{d}{dt}y = (y-1)(1-t), \quad y(1) = 3.$$

Írd fel $y(1 + \Delta t)$ másodrendű Taylor polinomját!

$$y(1 + \Delta t) \approx y(1) + \dot{y}(1)\Delta t + \frac{1}{2}\ddot{y}(1)\Delta t^2$$

$$y(1) = 3$$

$$\dot{y}(1) = (3-1)(1-1) = 0$$

$$\ddot{y}(t) = \left(\partial_t + (y-1)(1-t)\partial_y \right) \left[(y-1)(1-t) \right] = -(y-1) + (y-1)(1-t)(1-t)$$

$$\ddot{y}(1) = -(3-1) + (3-1)(1-1)^2 = -2$$

Vagyis

$$y(1 + \Delta t) \approx 3 + 0 \cdot \Delta t + \frac{-2}{2!} \Delta t^2 = 3 - \Delta t^2$$

1.d. Legyen $x_{n+1} - 3x_n + 4 = 0$, $x_1 = 33$. Mennyi x_n ?

$$x_{n+1} = 3x_n - 4$$

$$\textcircled{1} \text{ Fixpont: } x_{\text{fix}} = 3x_{\text{fix}} - 4 \longrightarrow x_{\text{fix}} = 2$$

$$\textcircled{2} x_n = 3^{n-1} (33 - 2) + 2 = 3^{n-1} \cdot 31 + 2$$

2. (4+1+3+2 pont) Legyen

$$\frac{d}{dt} \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \begin{pmatrix} y_1 + y_2 \\ y_1 + y_2 \end{pmatrix} = A \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}, \quad \begin{pmatrix} y_1(0) \\ y_2(0) \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \text{ illetve } \begin{pmatrix} y_1(0) \\ y_2(0) \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

Keress meg A sajátértékeit és sajátvektorait!

Sajátérték: $0 = \det(A - \lambda E) = \begin{vmatrix} 1-\lambda & 1 \\ 1 & 1-\lambda \end{vmatrix} = (1-\lambda)^2 - 1^2 = \lambda^2 - 2\lambda$

tehát $\lambda_1 = 0, \lambda_2 = 2$

$\lambda_1 = 0: \begin{bmatrix} 1-0 & 1 \\ 1 & 1-0 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

$x+y=0$ sajátaltér: $\left\{ \begin{bmatrix} x \\ -x \end{bmatrix} \right\}$

$\vec{v}_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

$\lambda_2 = 2: \begin{bmatrix} 1-2 & 1 \\ 1 & 1-2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

$-x+y=0$, sajátaltér: $\left\{ \begin{bmatrix} x \\ x \end{bmatrix} \right\}$

$\vec{v}_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

Ird fel a DE általános megoldását!

$$\vec{y}_{\text{által}}(t) = C_1 \cdot e^{0t} \begin{bmatrix} 1 \\ -1 \end{bmatrix} + C_2 \cdot e^{2t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} C_1 e^{0t} + C_2 e^{2t} \\ C_2 e^{2t} - C_1 \end{bmatrix}$$

Számold ki a DE partikularis megoldásait mindket kezdeti feltétel mellett!

$\vec{y}(0) = \begin{bmatrix} 1 \\ 0 \end{bmatrix}: C_1 \begin{bmatrix} 1 \\ -1 \end{bmatrix} + C_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$

$\begin{cases} C_1 + C_2 = 1 \\ -C_1 + C_2 = 0 \end{cases} \Rightarrow C_1 = C_2 = \frac{1}{2}$

vagy $\begin{bmatrix} C_1 \\ C_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}^{-1} \begin{bmatrix} 1 \\ 0 \end{bmatrix}$

$\vec{y}^I(t) = \frac{1}{2} e^{0t} \begin{bmatrix} 1 \\ -1 \end{bmatrix} + \frac{1}{2} e^{2t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 1 + e^{2t} \\ -1 + e^{2t} \end{bmatrix}$

$\vec{y}(0) = \begin{bmatrix} 0 \\ 1 \end{bmatrix}: C_1 \begin{bmatrix} 1 \\ -1 \end{bmatrix} + C_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$

$\begin{cases} C_1 + C_2 = 0 \\ -C_1 + C_2 = 1 \end{cases} \Rightarrow C_2 = \frac{1}{2}, C_1 = -\frac{1}{2}$

vagy $\begin{bmatrix} C_1 \\ C_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}^{-1} \begin{bmatrix} 0 \\ 1 \end{bmatrix}$

$\vec{y}^{II}(t) = -\frac{1}{2} e^{0t} \begin{bmatrix} 1 \\ -1 \end{bmatrix} + \frac{1}{2} e^{2t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} -1 + e^{2t} \\ 1 + e^{2t} \end{bmatrix}$

Mennyi e^{tA} ?

$e^{tA} = S e^{tD} S^{-1} = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} e^{0t} & 0 \\ 0 & e^{2t} \end{bmatrix} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}^{-1}$

vagy

$e^{tA} = \begin{bmatrix} \frac{1}{y^I(t)} & \frac{1}{y^{II}(t)} \\ 1 & 1 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 1 + e^{2t} & -1 + e^{2t} \\ -1 + e^{2t} & 1 + e^{2t} \end{bmatrix}$

3

((2)+2)+(2+3) pont)

3a. Legyen

$$\frac{d}{dt} \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \begin{pmatrix} 2y_1 + 3y_2 \\ 2y_2 \end{pmatrix} = A \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \begin{bmatrix} 2 & 3 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$$

Mennyi e^{tA} ?

$$\begin{aligned} \exp\left(t \begin{bmatrix} 2 & 3 \\ 0 & 2 \end{bmatrix}\right) &= \exp\left(\begin{bmatrix} 2t & 0 \\ 0 & 2t \end{bmatrix} + \begin{bmatrix} 0 & 3t \\ 0 & 0 \end{bmatrix}\right) = \\ &= \exp\left[\begin{bmatrix} 2t & 0 \\ 0 & 2t \end{bmatrix}\right] \cdot \left(\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 3t \\ 0 & 0 \end{bmatrix} + \frac{1}{2!} \underbrace{\begin{bmatrix} 0 & 3t \\ 0 & 0 \end{bmatrix}^2}_{\text{zero matrix}} + \dots\right) \\ &= \exp\left[\begin{bmatrix} 2t & 0 \\ 0 & 2t \end{bmatrix}\right] \cdot \begin{bmatrix} 1 & 3t \\ 0 & 1 \end{bmatrix} = e^{2t} \cdot \begin{bmatrix} 1 & 3t \\ 0 & 1 \end{bmatrix} \end{aligned}$$

Mi az elozo DE partikularis megoldasa az $(y_1(0), y_2(0))^T = (4, 5)$ kezdeti feltetel mellett?

$$\begin{bmatrix} y_1(t) \\ y_2(t) \end{bmatrix} = e^{2t} \cdot \begin{bmatrix} 1 & 3t \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 4 \\ 5 \end{bmatrix} = e^{2t} \begin{bmatrix} 4 + 15t \\ 5 \end{bmatrix}$$

3.b. Legyen $x_{n+1} - x_n = 77$, $x_2 = 33$. Mennyi x_n ?

Szamtani sor: $x_n = 33 + (n-2) \cdot 77$

3.d Legyen

$$\frac{d}{dt} y = (y-1)(1-t), \quad y(3) = 1.$$

Mit josomal Heun modszere $y(3.001)$ ertekere?

Euler: $k_1 = (1-1)(1-3) = 0$

becslés: $y(3.001) = 1 + 0 \cdot 0.001 = 1$

Heun: $k_2 = (1-1) \cdot (1-3.001) = 0$

becslés: $y(3.001) = 1 + \frac{1}{2}(0+0) \cdot 0.001 = 1$

4a. (5 pont)

$$\frac{dy}{dt} = y^3 - y.$$

Keressd meg a DE fixpontjait!

$$y^3 - y = 0 = y(y^2 - 1) = y(y-1)(y+1)$$

$$y_1 = -1, \quad y_2 = 0, \quad y_3 = 1$$

Ird fel a fixpontok koruli linearizalt kozelito DE-t!

$$\frac{d}{dy}(y^3 - y) = 3y^2 - 1 \quad \left| \frac{d}{dt}(y - (-1)) = \frac{d}{dt} \Delta y = 2 \Delta y \right. \quad \left. \frac{d}{dt}(y - 0) = \frac{d}{dt} \Delta y = -1 \cdot \Delta y \right. \quad \left. \frac{d}{dt}(y - 1) = \frac{d}{dt} \Delta y = 2 \Delta y \right.$$

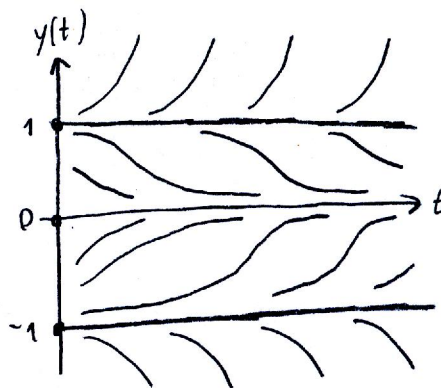
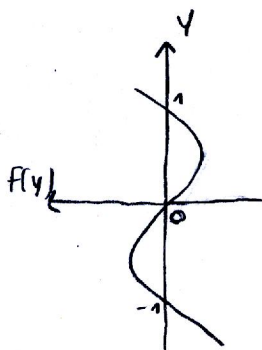
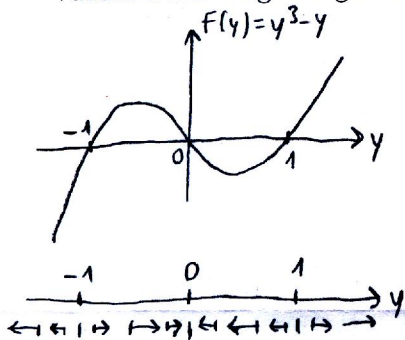
$3 \cdot (-1)^2 - 1$ $3 \cdot 0^2 - 1$ $3 \cdot 1^2 - 1$

Ha $y(0) = 0.34$, akkor mennyi

$$\lim_{x \rightarrow \infty} y(x) = 0$$

$$\lim_{x \rightarrow -\infty} y(x) = 1$$

Vazold a DE megoldasgorbeit!



4b. (5 pont)

Keressd meg a DE fixpontjat!

$$y_2 - 1 = 0 \rightarrow y_2 = 1, \text{ de ekkor}$$

$$(y_1 - 4)(5 - y_2) = 0 \quad (1 - 4)(5 - 1) \neq 0,$$

így nincs fixpont

$$\frac{d}{dt} \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \begin{pmatrix} y_2 - 1 \\ (y_1 - 4)(5 - y_2) \end{pmatrix}$$

$$\frac{d}{dt} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} y_2 - 1 \\ (y_1 - 4)(5 - y_2) \end{bmatrix}$$

Fixpont: $y_2 - 1 = 0 \rightarrow y_2 = 1 \rightarrow$
 $(y_1 - 4)(5 - y_2) = 0 \rightarrow (y_1 - 4)(5 - 1) = 0 \rightarrow$
 $\rightarrow y_1 = 4$

tíhát a fixpont $\vec{z} = \begin{bmatrix} 4 \\ 1 \end{bmatrix}$

Jacobi mátrix:

$$Jac = \begin{bmatrix} \partial_{y_1}(y_2 - 1) & \partial_{y_2}(y_2 - 1) \\ \partial_{y_1}[(y_1 - 4)(5 - y_2)] & \partial_{y_2}[(y_1 - 4)(5 - y_2)] \end{bmatrix} =$$

$$= \begin{bmatrix} 0 & 1 \\ 5 - y_2 & -(y_1 - 4) \end{bmatrix}, \quad Jac(\vec{z}) = \begin{bmatrix} 0 & 1 \\ 4 & 0 \end{bmatrix}$$

Lin. DE:

$$\frac{d}{dt} \begin{bmatrix} y_1 - 4 \\ y_2 - 1 \end{bmatrix} = \frac{d}{dt} \begin{bmatrix} \Delta y_1 \\ \Delta y_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 4 & 0 \end{bmatrix} \begin{bmatrix} \Delta y_1 \\ \Delta y_2 \end{bmatrix}$$

bármelyik jó megoldás