

§1.1#1 $3 \frac{d^2x}{dt^2} + 4 \frac{dx}{dt} + 9x = 2\cos(3t)$

dependent variable = x
independent variable = t

is a nonhomogeneous, 2nd order, ODE, which is linear.

This equation describes motion of a spring moving in a media and the mass has an external force $\propto$ to $\cos(3t)$ applied. Or this could describe an RLC circuit with an oscillating source voltage of $2\cos(3t)$. The possibilities are endless really.

§1.1#3 $\frac{dy}{dx} = \frac{y(2-3x)}{x(1-3y)}$: 1st order nonlinear ODE, dependent var. = y
indep. var. = x

§1.1#9 $x \frac{d^2y}{dx^2} + \frac{dy}{dx} + xy = 0$: 2nd order linear ODE, dep. var. = y
indep. var. = x .

§1.1#11 $\frac{\partial N}{\partial t} = \frac{\partial^2 N}{\partial r^2} + \frac{1}{r} \frac{\partial N}{\partial r} + kN$: 2nd order PDE

§1.2#1 (a.) $\phi(x) = 2x^3$ has $\phi'(x) = 6x^2$ thus

$$x \cdot \phi'(x) = x \cdot 6x^2 = 6x^3 = 3(2x^3) = 3\phi(x)$$

$$\therefore \phi(x) = 2x^3 \text{ is a sol}^n \text{ to } x \frac{dy}{dx} = 3y.$$

(b.) Show $\phi(x) = e^x - x$ solves $y' + y^2 = e^{2x} + (1-2x)e^x + x^2 - 1$.

Let $y = \phi(x)$.

$$y' = e^x - 1$$

$$y^2 = (e^x - x)^2 = (e^x)^2 - 2xe^x + x^2$$

But $(e^x)^2 = e^{2x}$ thus

$$y'' + y^2 = e^x - 1 + e^{2x} - 2xe^x + x^2$$

$$= e^{2x} + (1-2x)e^x + x^2 - 1 \therefore \phi(x) \text{ is a sol}^n.$$

§1.2#3 $y'' + y = x^2 + 2$ (*) is $y = \sin(x) + x^2$ a solⁿ of (*)?

Well $y'' = \frac{d}{dx} \frac{d}{dx} (\sin(x) + x^2) = \frac{d}{dx} (\cos(x) + 2x) = -\sin(x) + 2$

Thus $y'' + y = -\sin(x) + 2 + \sin(x) + x^2 = x^2 + 2$ thus

$y = \sin(x) + x^2$ is a solⁿ to (*).

§1.2#5 $\frac{dx}{dt} + tx = \sin(2t)$ is $x = \cos(2t)$ a solⁿ?

Let $x = \cos(2t)$ then,

$$\frac{dx}{dt} + tx = -2\sin(2t) + t\cos(2t) \stackrel{(?)}{=} \sin(2t) \quad \text{answer to (?)} \\ \text{is No.}$$

Equating coefficients of linearly dependent functions,

$$\sin(2t): -2 = 1$$

$$t\cos(2t): 1 = 0$$

more on this later 3

The idea here I'm using is that $\sin(t)$ and $\cos(t)$ are never both zero for same t , thus they are independent in the sense

$$\text{that if } A\sin(t) + B\cos(t) = C\sin(t) + D\cos(t) \Rightarrow \begin{matrix} A=C & (\sin(t)) \\ B=D & (\cos(t)) \end{matrix}$$

§1.2#9 $x^2 + y^2 = 6 \Rightarrow 2x + 2y \frac{dy}{dx} = 0$ (just differentiate w.r.t. x)
 $\Rightarrow \frac{dy}{dx} = -\frac{x}{y}$ thus this is not an implicit solⁿ to $\frac{dy}{dx} = \frac{x}{y}$

(in fact $x^2 + y^2 = 6$ gives an implicit solⁿ to $\frac{dy}{dx} = -\frac{x}{y}$.)

§1.2#11 $e^{xy} + y = x - 1$ diff. w.r.t. x ; assume $y = y(x)$,

$$e^{xy} \frac{d}{dx}(xy) + \frac{dy}{dx} = 1$$

$$e^{xy} \left(y + x \frac{dy}{dx} \right) + \frac{dy}{dx} = 1$$

product rule

$$\frac{dy}{dx} (xe^{xy} + 1) = 1 - ye^{xy} \Rightarrow \frac{dy}{dx} = \frac{1 - ye^{xy}}{xe^{xy} + 1}$$

Multiplying by e^{-xy} on top & bottom yields

$$\frac{dy}{dx} = \frac{e^{-xy} - y}{x + e^{-xy}}$$

$$\text{thus } e^{xy} + y = x - 1$$

$$\text{implicitly solves } \frac{dy}{dx} = \frac{e^{-xy} - y}{e^{-xy} + x}$$

§1.2#21 Let $\phi(x) = x^m$, what must m be to solve $3x^2 y'' + 11x y' - 3y = 0$

Let $y = \phi(x)$ then, $\phi'(x) = mx^{m-1}$ & $\phi''(x) = m(m-1)x^{m-2}$

$$\begin{aligned} 3x^2 y'' + 11x y' - 3y &= 3x^2 m(m-1)x^{m-2} + 11x mx^{m-1} - 3x^m \\ &= (3m(m-1) + 11m - 3)x^m \quad (\text{cool.}) \\ &= 0 \end{aligned}$$

Thus we need $3m(m-1) + 11m - 3 = 0$, a.k.a. $3m^2 + 8m - 3 = 0$

Which has well-known solⁿ $m = \frac{-8 \pm \sqrt{64 + 36}}{6} = \frac{-18}{6} \text{ or } \frac{2}{6} = m$

§1.2 # 23 $\frac{dy}{dx} = x^3 - y^3$ and $y(0) = 6$ does $Th^m(1)$ tell us that this IVP has a unique solⁿ?

$Th^m(1)$ says if $\frac{dy}{dx} = f(x, y)$ and $\frac{\partial f}{\partial y}$ and f are continuous in some rectangle R containing the initial condition (x_0, y_0) then $\exists$ some interval containing x_0 such that the DE_gⁿ will have a unique solⁿ.

For our problem here $f(x, y) = x^3 - y^3$ and $\frac{\partial f}{\partial y} = -3y^2$ these are both polynomial fncts. of x & y (polynomial functions are continuous everywhere since $\lim_{\vec{x} \rightarrow \vec{a}} P(x_1, x_2, \dots, x_n) = P(a_1, a_2, \dots, a_n)$)

Thus by $Th^m(1)$ we get a unique solⁿ for some nbhd of zero.

§1.2 # 30 Consider $e^{xy} + x + y = 0$. We wish to show this eqⁿ implicitly defines y as a fnct. of x near $(0, -1)$. Use the implicit fnct. Th^m ,

$$G(x, y) = e^{xy} + x + y$$

Note $G(0, -1) = e^0 + 0 - 1 = 1 - 1 = 0$. Also calculate

$$\frac{\partial G}{\partial x} = ye^{xy} + 1 \quad \text{and} \quad \frac{\partial G}{\partial y} = xe^{xy} + 1$$

these partials are continuous everywhere. Then note

$$\left. \frac{\partial G}{\partial y} \right|_{(0, -1)} = 0 \cdot e^0 + 1 = 1 \neq 0 \quad \therefore \text{by implicit fnct. } Th^m \exists \phi(x) \text{ such that } G(x, \phi(x)) = 0. \text{ Hence } y = \phi(x) \text{ near } (0, -1).$$

Remark: the Th^m tells us there exists such a function ϕ , it is however silent on how to calculate ϕ 's explicit formula, in fact that may be impossible in closed form. Existence is never the less important since we can justifiably find approximate solⁿ's by replacing all the eqⁿ's expressions with power series centered near the point of interest... (we won't do this, just mentioning it.)

§2.2#1 $\frac{dy}{dx} = 2y^3 + y + 4 \Rightarrow \frac{dy}{2y^3 + y + 4} = dx$ (separated variables!)
so it's separable.

§2.2#2 $\frac{dy}{dx} = \sin(x+y) = \sin(x)\cos(y) + \sin(y)\cos(x)$
 $= \cos(x) [\underbrace{\tan(x)\cos(y) + \sin(y)}_{\text{trig-identity we'll derive later in lecture}}]$

no way to factor out $\tan(x)$
w/o adding x -dependence to $\sin(y)$
term. $\Rightarrow$ cannot factor into $g(x)P(y)$.

§2.2#3 $\frac{dy}{dx} = \frac{ye^{x+y}}{x^2+2} = ye^y \left(\frac{e^x}{x^2+2} \right) = P(y)g(x)$ with the obvious choices.

§2.2#4 $\frac{ds}{dt} = t \ln(s^{2t}) + 8t^2$
 $= t \cdot 2t \ln(s) + 8t^2$
 $= t^2 (2\ln(s) + 8) \Rightarrow \frac{ds}{2\ln(s) + 8} = t^2 dt$, separable.

§2.2#7 $\frac{dy}{dx} = \frac{1-x^2}{y^2} \Rightarrow y^2 dy = (1-x^2) dx$
 integrating both sides $\Rightarrow \boxed{\frac{y^3}{3} = x - \frac{x^3}{3} + C}$ (implicit solⁿ for DE₉)

§2.2#8 $\frac{dy}{dx} = \frac{1}{xy^3} \Rightarrow \int y^3 dy = \int \frac{dx}{x} \Rightarrow \boxed{\frac{1}{4} y^4 = \ln|x| + C}$

§2.2#9 $\frac{dy}{dx} = y(2 + \sin(x)) \Rightarrow \int \frac{dy}{y} = \int (2 + \sin(x)) dx \Rightarrow \boxed{\ln|y| = 2x - \cos(x) + C}$

§2.2#10 $\frac{dx}{dt} = 3xt^2 \Rightarrow \int \frac{dx}{x} = \int 3t^2 dt \Rightarrow \boxed{\ln|x| = t^3 + C}$

§2.2#11 $\frac{dy}{dx} = \frac{\sec^2(y)}{1+x^2} \Rightarrow \int \frac{dy}{\sec^2(y)} = \int \frac{dx}{1+x^2}$ note $\frac{1}{\sec^2 y} = \cos^2(y)$

$\int \frac{dy}{\sec^2 y} = \int \cos^2 y dy \stackrel{(*)}{=} \int \frac{1}{2} (1 + \cos(2y)) dy = \frac{1}{2} (y + \frac{1}{2} \sin(2y)) + C$

$\int \frac{1}{1+x^2} dx = \tan^{-1}(x) + C$

Thus we find $\boxed{\frac{1}{2} y + \frac{1}{4} \sin(2y) = \tan^{-1}(x) + C}$

(*) trig identity

§2.2#12 $x \frac{dv}{dx} = \frac{1-4v^2}{3v} \Rightarrow \frac{3v dv}{1-4v^2} = \frac{dx}{x}$ then consider,

$$\int \frac{3v dv}{1-4v^2} = \int \frac{3 \cdot \frac{1}{2} du}{u} = -\frac{3}{8} \ln|u| + C = -\frac{3}{8} \ln|1-4v^2| + C$$

$u = 1-4v^2$
 $du = -8v dv$

thus $-\frac{3}{8} \ln|1-4v^2| = \ln|x| + C$

Remark: it would be a good exercise to find explicit solⁿs for # 8, 9, 10 & 12. That is do some algebra, solve each implicit solⁿ for the dependent variable (Y, y, x, v respectively)

§2.2#20 $\frac{dy}{dx} = \frac{3x^2+4x+2}{2y+1} \Rightarrow (2y+1)dy = (3x^2+4x+2)dx$
 $\Rightarrow \underline{y^2+y = x^3+2x^2+2x+C}$

$y(0) = -1 \Rightarrow (-1)^2 - 1 = 0 + 2(0)^2 + 2(0) + C \Rightarrow \underline{C=0}$

therefore the solⁿ with $y(0) = -1$ is $\underline{y^2+y = x^3+2x^2+x}$

§2.2#21 $\frac{dy}{dx} = 2\sqrt{y+1} \cos(x) \Rightarrow \int \frac{dy}{\sqrt{y+1}} = \int 2 \cos(x) dx$

$$\int \frac{dy}{\sqrt{y+1}} = \int \frac{du}{\sqrt{u}} = \frac{u^{\frac{1}{2}}}{\frac{1}{2}} + C = 2\sqrt{y+1} + C$$

letting $u = y+1$
so $du = dy$

$\therefore 2\sqrt{y+1} + C = 2\sin(x)$

We know $y(\pi) = 0 \Rightarrow 2\sqrt{0+1} + C = 2\sin(\pi)$

$\Rightarrow 2+C=0 \Rightarrow C=-2$

$\Rightarrow \underline{2\sqrt{y+1} - 2 = 2\sin(x)}$

§2.2#22 $x^2 dx + 2y dy = 0 \Rightarrow \int x^2 dx = \int -2y dy$

thus $\frac{1}{3}x^3 = -y^2 + C$. We know $y(0)=2 \Rightarrow 0 = -4 + C \therefore \underline{C=4}$

Hence $\underline{\frac{1}{3}x^3 = y^2 + 4}$.

§2.2#23 $\frac{dy}{dx} = 2x \cos^2(y) \Rightarrow \int \frac{dy}{\cos^2 y} = \int 2x dx \xrightarrow{(*)} \tan(y) = x^2 + C$.

(*) $(\frac{1}{\cos^2 y} = \sec^2 y$ and $\int \sec^2 y dy = \tan(y) + C$) then $y(0) = \frac{\pi}{4} \Rightarrow \underline{\tan(\pi/4) = 0+C}$

Now $\tan(\pi/4) = 1$ thus $\underline{\tan(y) = x^2 + 1}$

§2.2 #24 $\frac{dy}{dx} = 8x^3 e^{-2y} \Rightarrow e^{2y} dy = 8x^3 dx$
 $\Rightarrow \frac{1}{2} e^{2y} = 2x^4 + C$

$y(1) = 0 \Rightarrow \frac{1}{2} e^{(0)} = 2(1)^4 + C \Rightarrow \frac{1}{2} = 2 + C \Rightarrow C = -3/2$

thus $\boxed{\frac{1}{2} e^{2y} = 2x^4 - \frac{3}{2}}$ ok I'll find the explicit solⁿ

for this one, $e^{2y} = 4x^4 - 3 \Rightarrow 2y = \ln(4x^4 - 3)$
 $\Rightarrow \boxed{y = \ln(\sqrt{4x^4 - 3})}$

§2.2 #25 $\frac{dy}{dx} = x^2(1+y) \Rightarrow \int \frac{dy}{1+y} = \int x^2 dx \Rightarrow \ln|1+y| = \frac{x^3}{3} + C$

Now $y(0) = 3 \Rightarrow \ln|4| = 0^3/3 + C \therefore C = \ln(4)$ hence

$\boxed{\ln|1+y| = \frac{1}{3}x^3 + \ln(4)}$

§2.2 #26 $\sqrt{y} dx + (1+x) dy = 0 \Rightarrow \int \frac{dy}{\sqrt{y}} = \int \frac{-dx}{1+x}$

thus integrating yields $2\sqrt{y} = -\ln|1+x| + C$

Then $y(0) = 1 \Rightarrow 2 = -\ln(1) + C = C \therefore \boxed{2\sqrt{y} = -\ln|1+x| + 2}$

Or if you want

$\boxed{y = \left[\ln\left(\frac{1}{\sqrt{1+x}}\right) + 2 \right]^2}$

§2.2 #29 Consider $\frac{dy}{dx} = \sqrt[3]{y}$

a.) $\int \frac{dy}{\sqrt[3]{y}} = \int dx \Rightarrow \frac{3}{2} y^{2/3} = x + \tilde{C} \Rightarrow \boxed{y = \left(\frac{2}{3}x + C\right)^{3/2}}$

b.) Consider $y = \left(\frac{2x}{3}\right)^{3/2}$ notice $\frac{dy}{dx} = \frac{3}{2} \left(\frac{2x}{3}\right)^{1/2} \left(\frac{2}{3}\right) = \left(\frac{2x}{3}\right)^{1/2} = \sqrt[3]{y}$
 and $y(0) = \left(\frac{2(0)}{3}\right)^{3/2} = 0$ thus $y = \left(\frac{2x}{3}\right)^{3/2}$ is a solⁿ with $y(0) = 0$.

c.) Notice $y = 0$ is also a solⁿ with $y(0) = 0$. Clearly the constant fct. has $\frac{d}{dx}(0) = 0$ thus $\frac{dy}{dx} = 0 = \sqrt[3]{0} = 0$.

Thus: Solⁿ's to arbitrary IVP are not unique.

d.) Here $\frac{dy}{dx} = f(x, y)$ has $f(x, y) = \sqrt[3]{y}$ notice

$\frac{\partial f}{\partial y} = \frac{1}{3} \frac{1}{(\sqrt[3]{y})^2} \leftarrow$ not continuous at $(0, 0)$, thus the criteria of the unique solⁿ to IVP Th^m on pg. 12 are not met.

§2.2#31

$$a.) \frac{dy}{dx} = xy^3 \Rightarrow \int \frac{1}{y^3} dy = \int x dx \Rightarrow \boxed{\frac{-1}{y^2} = x^2 + C}$$

$$b.) y(0) = 1 \Rightarrow -1 = 0 + C \therefore \boxed{\frac{-1}{y^2} = x^2 - 1} \quad \text{I}$$

$$y(0) = 1/2 \Rightarrow -4 = C \therefore \boxed{\frac{-1}{y^2} = x^2 - 4} \quad \text{II}$$

$$y(0) = 2 \Rightarrow -1/4 = C \therefore \boxed{\frac{-1}{y^2} = x^2 - 1/4} \quad \text{III}$$

oops.
these
are
implicit
see
text
for
explicit
versions

$$c.) \text{I} \quad \frac{-1}{y^2} < 0 \Rightarrow x^2 - 1 < 0 \Rightarrow x^2 < 1 \Rightarrow -1 < x < 1.$$

$$\text{II} \quad \frac{-1}{y^2} < 0 \Rightarrow x^2 - 4 < 0 \Rightarrow -2 < x < 2.$$

$$\text{III} \quad \frac{-1}{y^2} < 0 \Rightarrow x^2 - 1/4 < 0 \Rightarrow \frac{1}{2} < x < \frac{1}{2}.$$

$$d.) y(0) = a > 0 \Rightarrow \frac{-1}{a^2} = C \therefore \frac{-1}{y^2} = x^2 - \frac{1}{a^2} \Rightarrow y = \frac{1}{\sqrt{1/a^2 - x^2}}$$

$$\text{domain of sol}^n \text{ given by } \frac{1}{a^2} - x^2 > 0 \Rightarrow \frac{1}{a^2} > x^2 \Rightarrow \frac{1}{a} > x > -\frac{1}{a}$$

as $a \rightarrow 0$ (from right where $a > 0$) then $\pm \frac{1}{a} \rightarrow \pm \infty$

hence domain $\rightarrow (-\infty, \infty)$. Alternatively

as $a \rightarrow \infty$ we have $\pm \frac{1}{a} \rightarrow 0$ hence domain is $\{0\}$.

$$\text{§2.3\#1} \quad x^2 \frac{dy}{dx} + \cos(x) = y, \text{ linear but not separable.}$$

$$\text{§2.3\#2} \quad \frac{dx}{dt} + xt = e^x, \text{ neither.}$$

$$\text{§2.3\#3} \quad x \frac{dx}{dt} + t^2 x = \sin(t), \text{ neither } \left(x \frac{dx}{dt} \text{ non linear term} \right)$$

$$\text{§2.3\#6} \quad 3r = \frac{dr}{d\theta} - \theta^3, \text{ linear, not separable.}$$

Remark: to prove an eqⁿ is separable we merely have to factor the expression appropriately. When it is not separable it's difficult to prove it cannot be separated, basically we just have to see it.

§2.3 #7
(long version)

$$\frac{dy}{dx} - y = e^{3x}$$

is in standard form

with $P(x) = -1$ and $Q(x) = e^{3x}$

H(8)

Calculate $\mu(x) = \exp(\int -1 dx) = \exp(-x)$. Then multiply the DE₉² by $\mu(x)$,

$$e^{-x} \frac{dy}{dx} - e^{-x} y = e^{-x} e^{3x} = e^{2x}$$

$$\frac{d}{dx} (e^{-x} y) = e^{2x}$$

product rule in reverse.

Integrate → use FTC

$$e^{-x} y = \frac{1}{2} e^{2x} + C \quad \Rightarrow \quad \boxed{y = \frac{1}{2} e^{3x} + C e^x}$$

(dividing by e^{-x})

§2.3 #7

(Short version) $P(x) = -1$ and $Q(x) = e^{3x}$

$$\begin{aligned} Y &= \frac{1}{\mu(x)} \left[\int \mu(x) Q(x) dx + C \right] \quad : \text{Eq. (8) of pg. (50).} \\ &= \frac{1}{e^{-x}} \left[\int e^{-x} e^{3x} dx + C \right] \\ &= \frac{1}{e^{-x}} \left[\frac{1}{2} e^{2x} + C \right] = \frac{1}{2} e^{3x} + C e^x \end{aligned}$$

Remark: I expect you to be able to show why this (long version) method works. It's name is the "integrating factor method". Here $\mu(x)$ is the integrating factor.

Remark: Notice that we need not add a constant upon integrating $P(x)$ in $\mu(x) = \exp(\int P(x) dx)$. If we did it would cancel when we divide by $\mu(x)$ to solve for Y . On the other hand in the final integration (★) we have no such expectation for that C to be cancelled. It is thus our custom to omit the integration constant when calculating $\mu(x)$.

§2.3#8

H 9

Standard form.

$$\frac{dy}{dx} = \frac{y}{x} + 2x + 1 \Rightarrow \frac{dy}{dx} - \frac{1}{x} y = 2x + 1$$

$$\mu(x) = \exp\left(\int -\frac{1}{x} dx\right) = \exp(-\ln|x|) = \exp(\ln|\frac{1}{x}|) = \frac{1}{|x|}$$

Multiply by $\mu(x)$, assume $x > 0 \Rightarrow |x| = x$.

$$\frac{1}{x} \frac{dy}{dx} - \frac{1}{x^2} y = \frac{1}{x} (2x + 1) = 2 + \frac{1}{x}$$

$$\frac{d}{dx}\left(\frac{1}{x} y\right) = 2 + \frac{1}{x}$$

integrating both sides, use for LHS that $\int \frac{d}{dx}(f(x)) dx = f(x)$.

$$\frac{1}{x} y = \int \left(2 + \frac{1}{x}\right) dx = 2x + \ln|x| + C$$

$$y = 2x^2 + x \ln(x) + Cx \quad (x > 0)$$

Solⁿ for $x < 0$ similar except $|x| = -x$.

Remark: You have two-options for the test.

1.) go through the steps each time

2.) prove f-la (8) in general then apply result.

You cannot just plug & chug from (8). You must demonstrate you understand why it works by 1) or 2.)

§2.3#9

$$\frac{dr}{d\theta} + (\tan \theta) r = \sec \theta \quad \mu(\theta) = \exp\left(\int \tan \theta d\theta\right) = \exp(\ln|\sec \theta|)$$

$$|\sec \theta| \frac{dr}{d\theta} + |\sec \theta| \tan \theta r = |\sec \theta| \sec \theta$$

$$\sec \theta \frac{dr}{d\theta} + \sec \theta \tan \theta r = \sec^2 \theta$$

$$\frac{d}{d\theta}(r \sec \theta) = \sec^2 \theta \Rightarrow r \sec \theta = \int \sec^2 \theta d\theta = \tan \theta + C$$

$$\Rightarrow r = \frac{\tan \theta}{\sec \theta} + \frac{C}{\sec \theta}$$

$$\Rightarrow r = \sin \theta + (\cos \theta) C$$

§2.3 #10

$$y + \frac{x}{2} \frac{dy}{dx} = \frac{1}{2x^3}$$

$$\frac{dy}{dx} + \frac{2}{x} y = \frac{1}{x^4} \Rightarrow \mu(x) = \exp\left(\int \frac{2}{x} dx\right) = e^{2 \ln|x|} = |x|^2 = x^2$$

$$x^2 \frac{dy}{dx} + 2xy = \frac{x^2}{x^4}$$

$$\frac{d}{dx}(x^2 y) = \frac{1}{x^2} \Rightarrow x^2 y = \int \frac{dx}{x^2} = -\frac{1}{x} + C \therefore \boxed{y = -\frac{1}{x^3} + \frac{C}{x^2}}$$

§2.3 #11

$$(t+y+1)dt - dy = 0 \Rightarrow \frac{dy}{dt} = t+y+1 \Rightarrow \frac{dy}{dt} - y = t+1$$

$$\mu = \exp\left(\int -dt\right) = \exp(-t)$$

(standard form)

$$e^{-t} \frac{dy}{dt} - e^{-t} y = e^{-t}(t+1)$$

$$\int \frac{d}{dt}(e^{-t} y) = \int (te^{-t} + e^{-t}) dt$$

$$= \int \underbrace{te^{-t}}_{u \frac{dv}{dv}} dt + \int e^{-t} dt$$

$$= -te^{-t} + \int e^{-t} dt - e^{-t}$$

$$= -te^{-t} - e^{-t} - e^{-t} + C \Rightarrow e^{-t} y = -e^{-t}(2+t) + C$$

$$\Rightarrow \boxed{y = -2 - t + Ce^t}$$

§2.3 #12

$$\frac{dy}{dx} + 4y = x^2 e^{-4x} \Rightarrow \mu(x) = \exp\left(\int 4dx\right) = e^{4x}$$

$$e^{4x} \frac{dy}{dx} + 4e^{4x} y = x^2 \Rightarrow \frac{d}{dx}(e^{4x} y) = x^2$$

$$\Rightarrow e^{4x} y = \int x^2 dx = \frac{x^3}{3} + C$$

$$\Rightarrow \boxed{y = e^{-4x} \left(\frac{1}{3} x^3 + C\right)}$$

§2.3 #18

$$\frac{dy}{dx} + 4y = e^{-x} \Rightarrow \mu = \exp\left(\int 4dx\right) = e^{4x}$$

$$e^{4x} \frac{dy}{dx} + 4e^{4x} y = e^{4x} e^{-x} \Rightarrow \frac{d}{dx}(e^{4x} y) = e^{3x} \Rightarrow e^{4x} y = \frac{1}{3} e^{3x} + C$$

$$y(0) = 4/3 \Rightarrow e^0 \frac{4}{3} = \frac{1}{3} e^0 + C \Rightarrow \underline{C=1}$$

$$\boxed{y = \frac{1}{3} e^{-x} + e^{-4x}}$$

(#17 → #21 same as #7 → #16)
just have to figure out what
the constant should be

§2.3 #22 $\sin(x) \frac{dy}{dx} + y \cos(x) = x \sin(x)$

$$\frac{dy}{dx} + \frac{\cos(x)}{\sin(x)} y = x$$

$$|\sin(x)| \frac{dy}{dx} + \frac{|\sin(x)| \cos(x)}{\sin(x)} y = |\sin(x)| x$$

$$\sin(x) \frac{dy}{dx} + \cos(x) y = x$$

$$\frac{d}{dx} (\sin(x) y) = x \Rightarrow y \sin(x) = \frac{x^2}{2} + C$$

$$y(\pi/2) = 2 \Rightarrow 2 \sin(\pi/2) = \frac{\pi^2}{8} + C \therefore C = 2 - \frac{\pi^2}{8}$$

Thus $y = \frac{1}{\sin(x)} \left(\frac{x^2}{2} + 2 - \frac{\pi^2}{8} \right)$

$$\begin{aligned} \mu &= \exp\left(\int \frac{\cos(x) dx}{\sin(x)}\right) \\ &= \exp\left(\int \frac{du}{u}\right) \\ &= \exp(\ln |\sin(x)|) \\ &= |\sin(x)| \end{aligned}$$

$$\begin{aligned} u &= \sin(x) \\ du &= \cos(x) dx \end{aligned}$$

§2.3 #29 $\frac{dy}{dx} = \frac{1}{e^{4y} + 2x} \rightarrow \frac{dx}{dy} = e^{4y} + 2x$

Then $\frac{dx}{dy} - 2x = e^{4y}$ thus $\mu(y) = \exp\left(\int -2 dy\right) = e^{-2y}$.

$$e^{-2y} \frac{dx}{dy} - 2e^{-2y} x = e^{2y}$$

$$\frac{d}{dy} (e^{-2y} x) = e^{2y} \rightarrow e^{-2y} x = \frac{1}{2} e^{2y} + C$$

$$\rightarrow x = \frac{1}{2} e^{4y} + C e^{2y}$$

§2.4 #1 $\underbrace{(x^2 y + x^4 \cos x)}_M dx - \underbrace{x^3}_N dy = 0$

$$\frac{\partial M}{\partial y} = x^2$$

$$\frac{\partial N}{\partial x} = 3x^2$$

$\therefore$ not exact (by Th^m (2) p. 61.)

However $\frac{dy}{dx} = \frac{x^2}{x^3} y + \frac{x^4}{x^3} \cos(x)$ so it's linear, but not separable.

§2.4 #4 $\underbrace{\sqrt{-2y-y^2}}_M dx + \underbrace{(3+2x-x^2)}_N dy = 0$

$$\frac{\partial M}{\partial y} = \frac{-2-2y}{2\sqrt{-2y-y^2}}$$

$$\frac{\partial N}{\partial x} = 2-2x$$

$$\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x} \therefore \text{not exact.}$$

§2.4#8 $\underbrace{[2x + y \cos(xy)]}_{M} dx + \underbrace{[x \cos(xy) - 2y]}_{N} dy = 0$

H (12)

$$\frac{\partial M}{\partial y} = \cos(xy) - y \sin(xy) \cdot x \quad \frac{\partial N}{\partial x} = \cos(xy) - x \sin(xy) \cdot y$$

Thus $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$ thus this eqⁿ is exact. That means $\exists F(x, y)$ such that $dF = Mdx + Ndy$. What's F?

§2.4#13 $\underbrace{(t/y)}_M dy + \underbrace{(1 + \ln(y))}_{N} dt = 0 \quad \frac{\partial M}{\partial t} = \frac{1}{y} = \frac{\partial N}{\partial y} \quad \text{exact} \checkmark$

So there exists $F(y, t)$ with $dF = Mdy + Ndt$ ($M = \frac{\partial F}{\partial y}$ $N = \frac{\partial F}{\partial t}$)

$$\frac{\partial F}{\partial y} = M \rightarrow F(y, t) = \int (t/y) dy = t \ln(y) + C_1(t)$$

$$\frac{\partial F}{\partial t} = N \rightarrow F(y, t) = \int (1 + \ln(y)) dt = t \ln(y) + t + C_2(y)$$

Comparing, we deduce that $F(y, t) = t \ln(y) + t + C$ then the solⁿ to the differential eqⁿ is $F(y, t) = 0 = t \ln(y) + t + C$. This is a solⁿ because dF is the DE_{eq}^t we began. (solⁿ.) with:

$$dF = \frac{\partial F}{\partial y} dy + \frac{\partial F}{\partial t} dt = (t/y) dy + (\ln(y) + 1) dt = d(0) = 0.$$

the circle is complete.

§2.4#14 $e^t(y-t)dt + (1+e^t)dy = Mdt + Ndy = 0$, $\left(\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t} \right)$ exact. $\checkmark$

$$F(y, t) = \int \frac{\partial F}{\partial y} dy = \int (1+e^t) dy = y(1+e^t) + C_1(t)$$

$$\frac{\partial F}{\partial t} = y e^t + \frac{\partial C_1}{\partial t} = e^t(y-t) \Rightarrow \frac{\partial C_1}{\partial t} = -t e^t$$

Then $\int t e^t dt = t e^t - e^t + C$, thus as $C_1 = C_1(t)$ we have $\frac{\partial C_1}{\partial y} = 0$,

$C_1(t) = \int \frac{\partial C_1}{\partial t} dt = -\int t e^t dt = e^t - t e^t + C$. Again $dF = 0$ is our differential equation so $F = 0$ gives solⁿ, that is,

$$y(1+e^t) + e^t - t e^t + C = 0$$

§2.4 #15 $\frac{\partial}{\partial \theta}(\cos \theta) = -\sin \theta = \frac{\partial}{\partial r}(r \sin \theta - e^\theta)$ so it's exact, find F as usual,
 $\underbrace{\cos \theta}_{\frac{\partial F}{\partial r}} dr - \underbrace{(r \sin \theta - e^\theta)}_{\frac{\partial F}{\partial \theta}} d\theta = 0 = dF$ now find F

$$F(r, \theta) = \int \frac{\partial F}{\partial r} dr = \int \cos \theta dr = r \cos \theta + C_1(\theta)$$

$$\frac{\partial F}{\partial \theta} = -r \sin \theta + \frac{\partial C_1}{\partial \theta} = -r \sin \theta + e^\theta \Rightarrow \frac{dC_1}{d\theta} = e^\theta \Rightarrow C_1 = e^\theta + C$$

Thus the solⁿ is $F = \boxed{r \cos \theta + e^\theta + C = 0}$ implicitly defines solⁿ.

§2.4 #16 You can verify it's exact. Find F such that.

$$dF = \frac{\partial F}{\partial x} dx + \frac{\partial F}{\partial y} dy = (ye^{xy} - 1/y)dx + (xe^{xy} + x/y^2)dy$$

Eyeballing it you can read off:

$$F = e^{xy} - x/y + C$$

Then solⁿ is $\boxed{e^{xy} - x/y + C = 0}$

§2.4 #17 $\frac{1}{y} dx - (3y - x/y^2) dy$ note $\frac{\partial}{\partial y}(\frac{1}{y}) = -\frac{1}{y^2}$ but $\frac{\partial}{\partial x}(-3y + \frac{x}{y^2}) = \frac{1}{y^2}$
not exact

§2.4 #18
$$\left. \begin{aligned} 2x + y^2 - \cos(x+y) &= \frac{\partial F}{\partial x} \\ 2xy - \cos(x+y) - e^y &= \frac{\partial F}{\partial y} \end{aligned} \right\} \Rightarrow F = -\sin(x+y) - e^y + x^2 + xy^2 + C$$

Thus the solⁿ is given implicitly by $\boxed{-\sin(x+y) - e^y + x^2 + xy^2 + C = 0}$

Remark: We now have 3-types of 1st order ODEs we can solve. ① separable ② Standard Form ③ Exact. Are standard form DEq^s exact?

$$\frac{dy}{dx} + P(x)y = Q(x) \rightarrow dy + (P(x)y - Q(x))dx = 0$$

Identify then that $M = P(x)y - Q(x)$ & $N = 1$, $\frac{\partial M}{\partial y} = P(x)$ yet $\frac{\partial N}{\partial x} = 0 \Rightarrow$ standard form DEq^s is inexact in general.

We can solve ② using the integrating factor, we solve ③ by finding F whose level surfaces implicit solⁿs.

§2.4#22 $[ye^{xy} - \frac{1}{y}]dx + [xe^{xy} + \frac{x}{y^2}]dy$

From #16 we found $e^{xy} - \frac{x}{y} + C = 0$ now use $y(1) = 1$
to determine C . $e^1 - \frac{1}{1} + C = 0 \Rightarrow C = 1 - e \therefore \boxed{e^{xy} - \frac{x}{y} + 1 - e = 0}$

§2.4#23 $[e^t y + te^t y]dt + [te^t + 2]dy = 0$ $\left(\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t} \right)$
 $M = \frac{\partial F}{\partial t}$ $N = \frac{\partial F}{\partial y}$ it's exact.

Find then $F(t, y)$ such that $M = F_t$ and $N = F_y$.

$$F = \int \frac{\partial F}{\partial y} dy = \int (te^t + 2) dy = y(te^t + 2) + C_1(t) \quad (*)$$

$$\begin{aligned} \frac{\partial F}{\partial t} &= \frac{\partial}{\partial t} (y(te^t + 2) + C_1(t)) \quad \text{using } (*) \\ &= y(e^t + te^t) + \frac{\partial C_1}{\partial t} = M = (e^t + te^t)y \end{aligned}$$

Hence $\frac{\partial C_1}{\partial t} = 0$ and $C_1 = C_1(t) \Rightarrow C_1 = C \leftarrow \text{just a plain-old constant.}$

Thus $F = y(te^t + 2) + C = 0$ gives general implicit solⁿ
however here we also know $y(0) = -1$ (from problem statement)

$$-1(0e^0 + 2) + C = 0 \Rightarrow C = 2 \Rightarrow \boxed{y(te^t + 2) + 2 = 0}$$

Or explicitly; $\boxed{y = \frac{-2}{te^t + 2}}$

§2.4#32 Consider family of curves given implicitly by $F(x, y) = k$

(a.) Curves in this family (call it C_0) have slope given by

$$\frac{dy}{dx} = -\frac{\partial F}{\partial x} / \frac{\partial F}{\partial y}$$

orthogonal trajectories will satisfy $\frac{dy}{dx}|_{OT} = \frac{-1}{(\frac{dy}{dx})|_{C_0}}$
that means that

$$\frac{dy}{dx}|_{OT} = \frac{\partial F}{\partial y} / \frac{\partial F}{\partial x}$$

For the O.T then $\frac{\partial F}{\partial x} dy = \frac{\partial F}{\partial y} dx \rightarrow \boxed{\frac{\partial F}{\partial y} dx - \frac{\partial F}{\partial x} dy = 0}$

Notice O.T. will not be given by $F(x, y) = k$, but rather

$G(x, y) = C$ where $dG = \frac{\partial G}{\partial x} dx - \frac{\partial G}{\partial y} dy$ but

we know $dG = \frac{\partial G}{\partial x} dx + \frac{\partial G}{\partial y} dy$ thus $\boxed{\frac{\partial G}{\partial x} = \frac{\partial F}{\partial y} \quad \& \quad \frac{\partial G}{\partial y} = -\frac{\partial F}{\partial x}} *$

(b.) Consider $x^2 + y^2 = k$ (circles) here $F(x, y) = x^2 + y^2$
then construct G from $(*)$ (cause we can.)

$$\frac{\partial G}{\partial x} = \frac{\partial F}{\partial y} = 2y \rightarrow G = \int \frac{\partial G}{\partial x} dx = \int 2y dx = 2xy + C_1(y)$$

$$\frac{\partial G}{\partial y} = -\frac{\partial F}{\partial x} = -2x \rightarrow \frac{\partial G}{\partial y} = 2x + \frac{\partial C_1}{\partial y} = -2x$$

Hence $\frac{\partial C_1}{\partial y} = -4x$ but $C_1 = C_1(y)$, it's impossible to find such a G . (Because for O.T. $\frac{\partial M}{\partial y} = 2 \neq \frac{\partial N}{\partial x} = -2$ it's not exact!)

Anyway: we can solve it w/o exact eq^s tricks.

For C $x^2 + y^2 = k \Rightarrow 2x + 2y \frac{dy}{dx} = 0 \therefore \frac{dy}{dx} = -\frac{x}{y}$

For O.T. $\frac{dy}{dx} = \frac{y}{x} \Rightarrow \int \frac{dy}{y} = \int \frac{dx}{x} \Rightarrow \ln|y| = \ln|x| + \tilde{c}$
 $\Rightarrow |y| = e^{\ln|x| + \tilde{c}} = e^{\tilde{c}} |x|$
 $\Rightarrow y = \pm e^{\tilde{c}} x$
 $\Rightarrow \boxed{y = mx \quad m \in \mathbb{R}}$

Orthogonal Traject.

(c.) $xy = k \Rightarrow y + x \frac{dy}{dx} = 0$ (differentiating implicitly.)

$$\Rightarrow \frac{dy}{dx} = -\frac{y}{x}$$

$$\Rightarrow \text{O.T. will satisfy } \frac{dy}{dx} = \frac{x}{y}$$

$$\Rightarrow \text{O.T. have } y dy = x dx$$

$$\frac{1}{2} y^2 = \frac{1}{2} x^2 + \tilde{c}$$

$$\boxed{y^2 - x^2 = C; \text{ O.T.s.}}$$

§2.4#33

$$(a.) d(2x^2 + y^2) = 4x dx + 2y dy = dF = 0$$

$$\Rightarrow \text{O.T. given by } 2y dx - 4x dy = 0$$

$$\text{meaning for O.T. } \frac{dx}{x} = \frac{2dy}{y} \Rightarrow \ln|x| = 2\ln|y| + \tilde{C}$$

$$\Rightarrow |x| = e^{\ln|y|^2} \tilde{C}$$

$$\Rightarrow |x| = C|y|^2$$

$$\Rightarrow x = \pm C y^2$$

$$\Rightarrow \boxed{x = m y^2 \quad m \in \mathbb{R}}$$

$$(b.) y/x^4 = k \rightarrow (-4y/x^5) dx + (1/x^4) dy = 0 \quad (\text{sideways parabolas})$$

$$\Rightarrow \text{O.T. given by } \frac{1}{x^4} dx + \frac{4y}{x^5} dy = 0$$

$$\text{that is } x dx = -4y dy \rightarrow \frac{1}{2} x^2 = -2y^2 + C$$

$$\rightarrow \boxed{\frac{x^2}{4} + \frac{y^2}{2} = \tilde{C}} \quad (\text{ellipse.})$$

$$(c.) y = e^{kx} \Rightarrow \ln(y) = kx \Rightarrow \frac{\ln(y)}{x} = k = F$$

$$\text{thus } dF = \frac{-\ln(y)}{x^2} dx + \frac{1}{xy} dy = 0 \text{ then O.T. satisfy}$$

$$\frac{1}{xy} dx + \frac{\ln(y)}{x^2} dy = 0$$

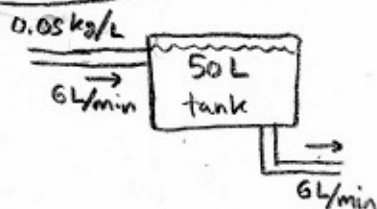
$$-x dx = y \ln(y) dy$$

$$-\frac{1}{2} x^2 + C = \frac{1}{2} y^2 \ln(y) - \int \frac{y^2}{2} \frac{1}{y} dy = \frac{1}{2} y^2 \ln(y) - \frac{1}{4} y^2$$

$$\text{Thus O.T. given implicitly by } \boxed{y^2 \left(\ln(y) - \frac{1}{2} \right) + x^2 = \tilde{C}}$$

Remark: I hope you can see that my method in #32 is really the same as what I've done here. I tend to use the first method, but the one used here in #33 saves some writing.

§ 3.2 #2

Let y = mass of salt in tank at time t .

$$\begin{aligned}\frac{dy}{dt} &= (\text{rate in}) - (\text{rate out}) \\ &= \left(6 \frac{\text{L}}{\text{min}}\right) \left(0.05 \frac{\text{kg}}{\text{L}}\right) - \frac{y}{50\text{L}} \cdot \frac{6\text{L}}{\text{min}} \\ &= 0.3 \frac{\text{kg}}{\text{min}} - \left(0.12 \frac{1}{\text{min}}\right) y\end{aligned}$$

Dropping units, solve $\frac{dy}{dt} = 0.3 - 0.12y$ given $y(0) = 0.5$
 Use integrating factor,

$$\frac{dy}{dt} + 0.12y = 0.3 \Rightarrow \mu(t) = \exp\left(\int 0.12 dt\right) = e^{0.12t}$$

$$e^{0.12t} \frac{dy}{dt} + 0.12e^{0.12t} y = 0.3e^{0.12t}$$

$$\int \frac{d}{dt} (e^{0.12t} y) dt = \int (0.3)e^{0.12t} dt = \frac{0.3}{0.12} e^{0.12t} + C$$

|| (FTC)

$$e^{0.12t} y = \frac{y}{100} e^{0.12t} + C$$

$$y(0) = 0.5 \Rightarrow 0.5 = \frac{y}{100} + C$$

$$\Rightarrow 0.5 - 0.025 = C \Rightarrow \underline{C = 0.475}$$

Thus $y(t) = \frac{y}{100} + 0.475e^{-0.12t}$

§ 3.2 #3

Let y = volume of nitric acid in tank.

$$\frac{dy}{dt} = \left(\begin{array}{l} \text{rate of volume} \\ \text{of nitric acid in} \end{array}\right) - \left(\begin{array}{l} \text{rate of volume} \\ \text{of nitric acid out} \end{array}\right)$$

$$= \left(\frac{6\text{L}}{\text{min}} \cdot 0.2 \frac{\text{acid L}}{\text{L}}\right) - \left(\frac{8\text{L}}{\text{min}}\right) \frac{y}{\text{volume}}$$

$$= \frac{12}{10} - \frac{8y}{200-2t}$$

notice volume changes
over time!

$$\text{Vol.} = 200 - 2t$$

think about it, it's
losing 2L/min so
that means at 100 min.
it's empty.

$$\frac{dy}{dt} + \underbrace{\left(\frac{8}{200-2t}\right)}_{P(t)} y = \underbrace{\frac{12}{10}}_{Q(t)}$$

Complete this by using $\mu(t) = \exp\left(\int \frac{8}{200-2t} dt\right)$.

§ 3.3 #1 Hot coffee at 95°C when $t=0$ cools to 80°C in 5 minutes in an ambient temperature of 21°C . Assume Newton's Law of Cooling to find time when coffee was 50°C . Newton said change in temp T is difference from ambient temp.

$$\frac{dT}{dt} = k(T - T_{\text{room}}) = k(T - 21)$$

$$\frac{dT}{dt} - kT = -21k$$

$$T(t) = C_1 e^{kt} + 21$$

Use givens to find C_1 & k .

$$\begin{cases} T(0) = C_1 + 21 = 95 & \therefore C_1 = 74 \\ T(5) = 74 e^{5k} + 21 = 80 \end{cases}$$

$$74 e^{5k} = 59 \Rightarrow e^{5k} = \frac{59}{74} \therefore k = \frac{1}{5} \ln\left(\frac{59}{74}\right)$$

$$T(t) = 74 e^{\frac{1}{5} \ln\left(\frac{59}{74}\right)t} + 21 \quad (\text{arbitrary time } t.)$$

$$T(t) = 50 = 74 e^{\frac{1}{5} \ln\left(\frac{59}{74}\right)t} + 21$$

$$\frac{29}{74} = e^{\frac{1}{5} \ln\left(\frac{59}{74}\right)t}$$

$$\Rightarrow \ln\left(\frac{29}{74}\right) = \frac{1}{5} \ln\left(\frac{59}{74}\right)t$$

$$\Rightarrow t = \frac{5 \ln\left(\frac{29}{74}\right)}{\ln\left(\frac{59}{74}\right)} = \boxed{20.68 \text{ min}}$$

could use integrating factor however undetermined coeff. is easier here

$$T_{\text{homogeneous}} = C_1 e^{kt}$$

$$T_{\text{particular}} = A$$

$$\Rightarrow \frac{dT}{dt} - kT = -kA = -21k$$

$$\Rightarrow A = +21$$

H (19)

§ 3.4 #1 $m = 5 \text{ kg}$, $y_0 = 1000 \text{ m}$, $F_f = bV$ where $V = \frac{dy}{dt}$ $b = 50$

Newton's 2nd Law $\Rightarrow 5 \frac{d^2y}{dt^2} = -5g - 50 \frac{dy}{dt}$ & $g = 9.8$.

$$5y'' + 50y' = -49$$

- We can use chapter 4 methods which we know from ma241
- Solving this problem with material < §3.4 is insane.

$$5r^2 + 50r = 0$$

$$r^2 + 10r = 0$$

$$r(r+10) = 0 \Rightarrow r=0, r=-10 \therefore Y_{\text{homog.}} = C_1 + C_2 e^{-10t}$$

$Y_{\text{part}} = A$ then there is overlap with C_1 thus $Y_p = tA$ is appropriate choice, for the particular solⁿ (undetermined coefficient)

$$\left. \begin{array}{l} Y_p = tA \\ Y_p' = A \\ Y_p'' = 0 \end{array} \right\} \rightarrow \begin{array}{l} 5Y_p'' + 50Y_p' = -49 \\ 50A = -49 \end{array} \therefore A = \frac{-49}{50}$$

Thus $Y(t) = C_1 + C_2 e^{-10t} - \left(\frac{49}{50}\right)t$ (the general solⁿ)
but our solⁿ has initial conditions, $Y(0) = 1000$, $Y'(0) = 0$.

$$Y(0) = C_1 + C_2 = 1000$$

$$Y'(0) = -10C_2 - \frac{49}{50} = 0 \Rightarrow C_2 = \frac{-49}{500} = -0.098$$

$$\Rightarrow C_1 = 1000 - C_2 = 1000 + \frac{49}{500}$$

$$C_1 = 1000.098$$

Then $Y(t) = 1000.098 - 0.098e^{-10t} - 0.98t$

Graph $y(t)$ and you'll find $t = 1020.5$ is a zero. As I've defined y when $y=0$ that is the ground (the text puts $y=0$ elsewhere, that's why it's eqⁿ of motion looks different)

$$\begin{aligned} 0 &= 1000.098 - 0.098(1 - 10t + \frac{100t^2}{2} + \dots) - 0.98t \\ &= 1000 - (0.098)50t^2 \Rightarrow t^2 = \frac{1000}{50(0.098)} = 204.1 \end{aligned}$$

(incorrect, hidden wrong assumption) $\Rightarrow t = \pm 14.28$

• what's wrong with this attempt to find solⁿ?

$$\begin{aligned}
 ma &= -mg - 10v \rightarrow Y'' + \frac{10}{m}Y' = -g \\
 &\rightarrow Y'' + 2Y' = -9.8 \\
 &\rightarrow r^2 + 2r = r(r+2) = 0 \\
 &\therefore r = 0 \text{ \& } r = -2 \\
 &\therefore Y_h = C_1 + C_2 e^{-2t}
 \end{aligned}$$

Guess $Y_p = tA$ then $Y_p' = A$ \& $Y_p'' = 0$ (using undet. coeff.)

$$2A = -g \Rightarrow A = -g/2 \Rightarrow Y_p = -\frac{g}{2}t$$

Thus $Y(t) = C_1 + C_2 e^{-2t} - \frac{1}{2}gt$, Use data $Y'(0) = -50 \frac{m}{s}$ and $Y(0) = 500m$ (I take ground to be $Y=0$).

$$Y(0) = C_1 + C_2 = 500$$

$$Y'(0) = -2C_2 - g/2 = -50 \Rightarrow C_2 = \frac{1}{2}(50 - g/2) = 22.6$$

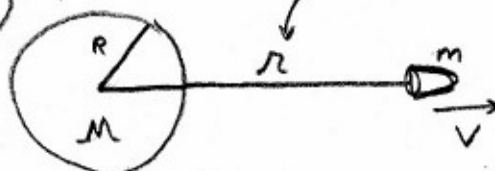
$$C_1 = 500 - 22.6 = 477.4$$

Hence $Y(t) = 477.4 + 22.6 e^{-2t} - 4.9t$

If you graph $f(t) = 477.4 + 22.6 e^{-2t} - 4.9t$ you'll find it has a zero at $t = 97.4$, that makes $Y(97.4) = 0$ and as I define Y that's the ground. (the text seems to be taking mid-air as $Y=0$...)

§3.4 #25

$$r = \rho$$

 $\rho = \text{distance from center, } \rho > 0 \text{ by def.}$

H (21)

$$F_g = \frac{G M m}{\rho^2}$$

in direction
to attract
 m & M

a.)
$$m a = F_{\text{net}} = - \frac{G M m}{\rho^2} = m \frac{d^2 \rho}{dt^2}$$

divide by $m \Rightarrow - \frac{G M}{\rho^2} = \frac{d}{dt} \left(\frac{d\rho}{dt} \right) = \frac{d}{dt} (v) = \frac{dv}{dt}$

Now at the surface of the earth $\rho = R$ and
by defⁿ of g we have $F_{\text{gravity}} = mg = \frac{G m M}{R^2}$
thus we find $G = g R^2 / M$ then

$$\frac{dv}{dt} = - \frac{G M}{\rho^2} = - \frac{g R^2}{M} \frac{M}{\rho^2} = \boxed{- \frac{g R^2}{\rho^2} = \frac{dv}{dt}}$$

b.)
$$\frac{dv}{dt} = \frac{d\rho}{dt} \frac{dv}{d\rho} \quad (\text{assuming radial motion!})$$
$$= \boxed{v \frac{dv}{d\rho} = - \frac{g R^2}{\rho^2}} \quad \text{using (a.)}$$

c.)
$$\int_{v_0}^{v_f} v dv = \int_{\rho_0}^{\rho_f} -g R^2 \frac{d\rho}{\rho^2} \Rightarrow \frac{1}{2} (v_f^2 - v_0^2) = g R^2 \left(\frac{1}{\rho_f} - \frac{1}{\rho_0} \right)$$

separated variables and integrated from initial to final
velocities & positions; note $\rho_0 = R$, $v_0 = v_0$, $v_f = v$
and $\rho_f = \rho$ in the language of the problem set up.

$$\frac{1}{2} (v^2 - v_0^2) = g R^2 \left(\frac{1}{\rho} - \frac{1}{R} \right)$$

$$v^2 = v_0^2 + 2g R^2 \left(\frac{1}{\rho} - \frac{1}{R} \right)$$

$$= \boxed{v_0^2 - 2g R + 2g R^2 / \rho = v^2}$$

d.) For velocity to become negative (although strictly speaking since $\rho = \text{distance} \Rightarrow \frac{d\rho}{dt} = \text{speed}$, but we could have taken ρ to be position along the direction of motion) we need $v > 0 \rightarrow v < 0$ hence $v = 0$ for some ρ_c , but $KE = \frac{1}{2} m v_c^2 = 0$ for ρ_c notice that
 $\frac{1}{2} m v^2 = \frac{1}{2} m (v_0^2 - 2g R + 2g R^2 / \rho)$

§3.4 #25
continued

H (22)

$$K.E. = \frac{1}{2}m(V_0^2 - 2gR + 2gR^2/r)$$

And if V is to become negative it must be zero for some R as we assume $V > 0$ to begin. Notice that KE then will also be zero if that could happen. So how can KE be zero,

$$KE = \frac{1}{2}m(V_0^2 - 2gR + \frac{2gR^2}{r})$$

As $r \rightarrow \infty$ notice $KE \rightarrow \frac{1}{2}m(V_0^2 - 2gR)$

if this is positive then were free from concern that $KE \rightarrow 0$ (when r is smaller that just adds to KE .)

Thus need $V_0^2 - 2gR > 0$ to insure $KE > 0$ for $r \rightarrow \infty$.

§4.2#2

H 23

$$y'' - y' - 2y = 0 \Rightarrow r^2 - r - 2 = 0 \Rightarrow (r-2)(r+1) = 0$$

$$\Rightarrow r = -1 \text{ or } r = 2 \Rightarrow \boxed{Y = c_1 e^{-x} + c_2 e^{2x}}$$

§4.2#4

$$y'' + 6y' + 9y = 0 \Rightarrow \lambda^2 + 6\lambda + 9 = 0$$

$$\Rightarrow (\lambda+3)^2 = 0 \therefore \lambda = -3, -3 \Rightarrow \boxed{Y = c_1 e^{-3x} + c_2 x e^{-3x}}$$

Remark: I like to use λ instead of r for the variable of the characteristic eqⁿ. So be warned.

§4.2#6

$$y'' - 5y' + 6y = 0 \Rightarrow \lambda^2 - 5\lambda + 6 = (\lambda-3)(\lambda-2) = 0$$

$$\therefore \lambda = 3 \text{ or } 2 \Rightarrow \boxed{Y = c_1 e^{3x} + c_2 e^{2x}}$$

§4.2#8

$$6y'' + y' - 2y = 0 \Rightarrow 6\lambda^2 + \lambda - 2 = 0$$

$$\Rightarrow \lambda = \frac{-1 \pm \sqrt{1 - 4(6)(-2)}}{12} = \frac{-1 \pm \sqrt{49}}{12}$$

$$\Rightarrow \lambda_1 = \frac{-1+7}{12} \neq \lambda_2 = \frac{-1-7}{12}$$

$$\Rightarrow \lambda_1 = 1/2 \text{ and } \lambda_2 = -2/3$$

$$\Rightarrow \boxed{Y = c_1 e^{\frac{1}{2}x} + c_2 e^{-\frac{2}{3}x}}$$

§4.2#10

$$4y'' - 4y' + y = 0 \Rightarrow 4\lambda^2 - 4\lambda + 1 = 0$$

$$\Rightarrow \lambda = \frac{4 \pm \sqrt{16 - 16}}{8} = \frac{1}{2} = \lambda_1 = \lambda_2$$

$$\Rightarrow \boxed{Y = c_1 e^{\frac{1}{2}x} + c_2 x e^{\frac{1}{2}x}}$$

§4.2#12

$$3y'' + 11y' - 7y = 0$$

$$3\lambda^2 + 11\lambda - 7 = 0$$

$$\lambda = \frac{-11 \pm \sqrt{121 - 4(3)(-7)}}{6} = \frac{-11 \pm \sqrt{121 + 84}}{6} = \frac{-11 \pm \sqrt{205}}{6}$$

$$\boxed{Y = c_1 \exp\left(\left(\frac{-11 - \sqrt{205}}{6}\right)x\right) + c_2 \exp\left(\left(\frac{-11 + \sqrt{205}}{6}\right)x\right)}$$

§4.2 #14 $Y'' + Y' = 0$ with $Y(0) = 2$ and $Y'(0) = 1$.

$$\lambda^2 + \lambda = \lambda(\lambda + 1) = 0 \quad \therefore \lambda_1 = 0, \lambda_2 = -1 \quad \therefore Y = C_1 + C_2 e^{-x}$$

using data given $\begin{cases} Y(0) = C_1 + C_2 e^0 = 2 \\ Y'(0) = -C_2 e^0 = 1 \end{cases} \Rightarrow C_2 = -1 \quad \& \quad C_1 = 2 - C_2 = 3.$

Thus $Y = 3 - e^{-x}$

§4.2 #18 $Y'' - 6Y' + 9Y = 0$

$$\lambda^2 - 6\lambda + 9 = (\lambda - 3)^2 = 0 \quad \therefore \lambda_1 = \lambda_2 = 3.$$

$$Y = C_1 e^{3x} + C_2 x e^{3x}$$

$$Y' = 3C_1 e^{3x} + C_2 (e^{3x} + 3x e^{3x}) \quad (\text{product rule, remember,})$$

using givens $\begin{cases} Y(0) = C_1 = 2 \\ Y'(0) = 3C_1 + C_2 = 6 + C_2 = 25/3 \end{cases} \Rightarrow 3C_2 = 25 - 18 = 7 \Rightarrow C_2 = 7/3$

$$Y = 2e^{3x} + \frac{7}{3} x e^{3x}$$

§4.2 #28 $Y_1(t) = e^{3t}$ and $Y_2(t) = e^{-4t}$ can we find

some constant C such that $Y_1 = C Y_2$, that is $e^{3t} = C e^{-4t}$?

Suppose we could then this constant C would have the following rather curious property

$$e^{3t} = C e^{-4t} \Rightarrow e^{7t} = C \Rightarrow \text{the "constant" depends on } t, \text{ thus } \nexists \text{ any such constant hence}$$

$Y_1 \nexists Y_2$ are L.I.
(Linearly Independent)

§4.2 #31 $Y_1 = \tan^2 t - \sec^2 t$

$$Y_2 = 3$$

At first glance looks L.I., but $\tan^2 t - \sec^2 t = -1 \therefore Y_1 = -1$ and

Thus $Y_2 = 3Y_1$ therefore $Y_1 \nexists Y_2$ are linearly dependent.

§4.2 #29 $Y_1 = t e^{2t}$
 $Y_2 = e^{2t}$

Assume $Y_1 = C Y_2$ and seek a $\rightarrow \leftarrow$ (contradiction)
 $t e^{2t} = C e^{2t}$

$$\Rightarrow t = C \Rightarrow C \text{ not a constant! but } C \text{ is a constant } \rightarrow \leftarrow.$$

Therefore $\nexists$ any such C establishing that $Y_1 \nexists Y_2$ are L.I.

a.) $\begin{vmatrix} Y_1 & Y_2 \\ Y_1' & Y_2' \end{vmatrix} \stackrel{\text{def}^2}{=} Y_1 Y_2' - Y_1' Y_2 \stackrel{\text{def}^2}{=} W[Y_1, Y_2]$ (suppressing t -dependence)

$\xrightarrow{\text{def}^2 \text{ of determinant of } 2 \times 2 \text{ matrix}}$

b.) Suppose $aY'' + bY' + cY = 0$ has solⁿ's $Y_1(t)$ and $Y_2(t)$

• Prove that $Y_1 \nparallel Y_2$ are L.I. on an interval I if and only if $W[Y_1, Y_2](t) \neq 0 \quad \forall t \in I$. Consider,

Suppose, $Y_1(t) Y_2'(t) - Y_1'(t) Y_2(t) = W[Y_1, Y_2](t) = f(t) \neq 0 \quad \forall t \in I$.

Now assume $Y_2(t) = c Y_1(t)$ towards a contradiction. Notice

$$Y_2'(t) = c Y_1'(t)$$

Thus $W[Y_1, Y_2](t) = Y_1(t) c Y_1'(t) - Y_1'(t) c Y_1(t) = 0$ but this contradicts that $W[Y_1, Y_2](t) \neq 0$.

Next, suppose that Y_1 and Y_2 are L.I. Then suppose towards a contradiction that $W[Y_1, Y_2](t) = 0$ then we have,

$$Y_1(t) Y_2'(t) - Y_1'(t) Y_2(t) = 0$$

Now since $Y_1 \nparallel Y_2$ are L.I. it follows that they cannot be the zero functions, that means we can find some small nbhd where $Y_1(t) \neq 0 \quad \forall t \in J$. (so we can % by Y_1 on J)

Consider then that

$$\frac{d}{dt} \left[\frac{Y_2}{Y_1} \right] = \frac{Y_2' Y_1 - Y_2 Y_1'}{Y_1^2} = \frac{0}{Y_1^2} = 0 \quad \left(\begin{array}{l} \text{holds for all } t \\ \text{on } J \text{ where } \% \\ \text{by } Y_1(t) \text{ makes} \\ \text{sense} \end{array} \right)$$

Thus on J we find $\frac{Y_2}{Y_1} = c \Rightarrow Y_2 = c Y_1$.

But we need $Y_2(t) = c Y_1(t) \quad \forall t \in I$ (J is contained in I).

We can extend to I because if $Y_2 = c Y_1 \quad \forall t \in J \Rightarrow$ they share same initial conditions, then we know

solⁿ's to $aY'' + bY' + cY = 0$ are uniquely determined by particular initial conditions. Hence $Y_2 = c Y_1$ on I

therefore Y_2 is not Linearly independent of Y_1 , a contradiction //

assuming $Y_1 \nparallel Y_2$ are solⁿ's to some 2nd order ODE

Thus $W[Y_1, Y_2](t) \neq 0 \quad \forall t \in I \Leftrightarrow Y_1 \nparallel Y_2$ L.I. on I

§4.3 #2

$$y'' + y = 0$$

$$\lambda^2 + 1 = 0 \Rightarrow \lambda = \pm i \Rightarrow y = c_1 \cos(x) + c_2 \sin(x)$$

§4.3 #4

$$y'' - 10y' + 26y = 0$$

$$\lambda^2 - 10\lambda + 26 = 0 \Rightarrow \lambda = \frac{10 \pm \sqrt{100 - 4(26)}}{2} = 5 \pm \frac{\sqrt{-16}}{2} = 5 \pm 2i$$

Identify $\alpha = 5$ and $\beta = 2 \Rightarrow y = e^{5x}(c_1 \cos 2x + c_2 \sin 2x)$

§4.3 #8

$$4y'' + 4y' + 6y = 0$$

$$4\lambda^2 + 4\lambda + 6 = 0 \Rightarrow \lambda = \frac{-4 \pm \sqrt{16 - 4(4)(6)}}{8} = \frac{-4 \pm \sqrt{-80}}{8} = \frac{-1}{2} \pm i \sqrt{\frac{80}{64}}$$

$$\sqrt{\frac{80}{64}} = \sqrt{\frac{10}{8}} = \sqrt{\frac{5}{4}} = \frac{\sqrt{5}}{2} = \beta \Rightarrow y = e^{-x/2} \left(c_1 \cos\left(\frac{\sqrt{5}}{2}x\right) + c_2 \sin\left(\frac{\sqrt{5}}{2}x\right) \right)$$

Remark: could also write:

$$y = Ae^{-x/2} \sin\left(\frac{\sqrt{5}}{2}x + \varphi\right)$$

exercise, relate c_1 & c_2 to A & φ .

§4.3 #10

$$y'' + 4y' + 8y = 0$$

$$\lambda^2 + 4\lambda + 8 = 0 \Rightarrow \lambda = \frac{-4 \pm \sqrt{16 - 32}}{2} = -2 \pm 2i = \alpha \pm i\beta$$

$$y = e^{-2x}(c_1 \cos(2x) + c_2 \sin(2x))$$

§4.3 #12

$$u'' + 7u = 0$$

$$\lambda^2 + 7 = 0 \Rightarrow \lambda^2 = -7 \Rightarrow \lambda = \pm \sqrt{-7} = \pm 7i \quad (\alpha = 0, \beta = 7)$$

$$u = c_1 \cos 7x + c_2 \sin 7x$$

§4.3 #22

$$y'' + 2y' + 17y = 0$$

$$\lambda^2 + 2\lambda + 17 = 0 \rightarrow \lambda = \frac{-2 \pm \sqrt{4 - 4(17)}}{2} = -1 \pm 4i = \alpha \pm i\beta$$

$$* \Rightarrow y = e^{-x}(c_1 \cos 4x + c_2 \sin 4x)$$

$$y' = -e^{-x}(c_1 \cos 4x + c_2 \sin 4x) + e^{-x}(-4c_1 \sin 4x + 4c_2 \cos 4x) \quad (\text{product rule})$$

using
the
given
conditions

$$\begin{cases} y(0) = c_1 = 1 \\ y'(0) = -c_1 + 4c_2 = -1 \end{cases}$$

$$\Rightarrow -c_1 + 4c_2 = -1 \Rightarrow 4c_2 = 0 \Rightarrow c_2 = 0 \therefore y = e^{-x} \cos 4x$$

§4.4#1 no t^{-1} is not allowed, derivatives of t^{-1} are unending!

§4.4#2 sure.

§4.4#3 yep, just remember $3^t = e^{\ln(3^t)} = e^{\ln(3)t}$

§4.4#4 yep $\sin(x)/e^{4x} = e^{-4x}\sin(x)$, derivatives close back on themselves.

Remark: When solving $ay'' + by' + cy = g(x)$ the method of undetermined coefficients will work so long as the function $g(x)$ and its derivatives $g'(x)$, $g''(x)$, ... form a finite set of functions upto linear independence. The text explains the possibilities more explicitly as you should discover.

§4.4#8 sure, but it would be horrible.

§4.4#9 $Y'' + 3Y = -9$
 $\lambda^2 + 3 = 0 \Rightarrow \lambda = \pm\sqrt{3}i \Rightarrow Y_h = C_1 \cos(\sqrt{3}x) + C_2 \sin(\sqrt{3}x)$

Clearly there is no overlap of Y_h and Y_p with $g(x)$ thus guess $Y_p = A$

$$Y_p'' + 3Y_p = -9 \Rightarrow 3A = -9 \Rightarrow A = -3 \quad \therefore \boxed{Y_p = -3}$$

The general solⁿ would then be $Y = Y_h + Y_p$.

§4.4#12 $2x' + x = 3t^2 \Rightarrow Y_p = At^2 + Bt + C$
 $2\lambda + 1 = 0 \Rightarrow \lambda = -1/2 \Rightarrow Y_h = C_1 e^{-1/2 t}$ (no overlap with Y_p)

Substituting Y_p into DEqⁿ: $2x_p' + x_p = 2(2At + B) + At^2 + Bt + C = 3t^2$

$$At^2 + (4A + B)t + (2B + C) = 3t^2 \quad (*)$$

Equate Coefficients of like powers of t in (*) to get 3 eqⁿ's below,

$$t^2: A = 3$$

$$t^1: 4A + B = 0 \Rightarrow B = -12$$

$$t^0: 2B + C = 0 \Rightarrow C = 24$$

$$\therefore \boxed{Y_p = 3t^2 - 12t + 24}$$

§4.4#14 $Y'' + Y = 2^x = e^{\ln(2) \cdot x}$

Note $\lambda^2 + 1 = 0 \Rightarrow \lambda = \pm i \Rightarrow Y_h = C_1 \cos(x) + C_2 \sin(x)$.

Thus no overlap with Y_p (naive), simply use $Y_p = Ae^{\ln(2)x} = A2^x$

$$\left. \begin{aligned} Y_p' &= \ln(2) A 2^x \\ Y_p'' &= (\ln(2))^2 A 2^x \end{aligned} \right\} \Rightarrow \begin{aligned} (\ln(2))^2 A 2^x + A 2^x &= 2^x \\ A((\ln(2))^2 + 1) 2^x &= 2^x \end{aligned}$$

$$\Rightarrow A = \frac{1}{(\ln(2))^2 + 1}$$

$$\therefore \boxed{Y_p = \frac{1}{(\ln(2))^2 + 1} 2^x}$$

§4.4#16 $\Theta'' - \Theta = t \sin t$

$$\lambda^2 - 1 = 0 \Rightarrow \lambda = \pm 1 \Rightarrow \Theta_h = c_1 e^t + c_2 e^{-t} \quad (\text{no overlap here})$$

$$\Theta_p = t(A \sin t + B \cos t) + C \sin t + D \cos t \quad (\text{follows from } t \sin t \text{ term})$$

$$\begin{aligned} \Theta_p' &= A \sin t + B \cos t + t(A \cos t - B \sin t) + C \cos t - D \sin t \quad (\text{used prod. rule}) \\ &= \sin t [A - D] + \cos t [B + C] + t[A \cos t - B \sin t] \end{aligned}$$

$$\begin{aligned} \Theta_p'' &= \cos t [A - D] - \sin t [B + C] + [A \cos t - B \sin t] + t[-A \sin t - B \cos t] \\ &= \cos t [A - D + A] + \sin t [-B - C - B] + t[-A \sin t - B \cos t] \end{aligned}$$

Now substitute $\Theta_p, \Theta_p', \Theta_p''$ into $\Theta_p'' - \Theta_p = t \sin t$ to obtain,

$$\Theta_p'' - \Theta_p = t \sin t = \cos t [2A - 2D] + \sin t [-2B - 2C] + t \cos t [-B - B] + t \sin t [-A - A]$$

Note the functions $t \sin t, t \cos t, \sin t, \cos t$ are LI. so we can equate coefficients to find,

$$t \sin t: 1 = -2A \Rightarrow A = -1/2$$

$$t \cos t: 0 = -2B \Rightarrow B = 0$$

$$\sin t: 0 = -2B - 2C \Rightarrow C = 0$$

$$\cos t: 0 = 2A - 2D \Rightarrow D = -1/2$$

$$\Theta_p = -\frac{1}{2} t \sin t - \frac{1}{2} \cos t$$

§4.4#36 Find particular solⁿ to $y'''' - 3y'' - 8y = \sin(t)$. Really should find Y_h to insure no overlap. Here the characteristic eqⁿ will be 4th order $\Rightarrow$ 4 complex solⁿ's.

$$\lambda^4 - 3\lambda^2 - 8 = 0 \quad \text{let } \lambda^2 = \delta \text{ to reduce to quadratic,}$$

$$\delta^2 - 3\delta - 8 = 0 \Rightarrow \delta = \frac{3 \pm \sqrt{9+4}}{2} = \frac{3 \pm \sqrt{13}}{2}$$

$$\text{Hence } \delta = \lambda^2 = \frac{3 \pm \sqrt{13}}{2} \Rightarrow \lambda = \pm \sqrt{\frac{3 \pm \sqrt{13}}{2}}$$

$$\lambda_1 = \sqrt{\frac{3+\sqrt{13}}{2}}, \lambda_2 = \sqrt{\frac{3-\sqrt{13}}{2}}, \lambda_3 = -\lambda_1, \text{ and } \lambda_4 = -\lambda_2$$

where the $\pm$ are not connected but instead give 4 outcomes.

Thus the auxillary or homogeneous solⁿ would be

$$Y_h = c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t} + c_3 e^{\lambda_3 t} + c_4 e^{\lambda_4 t} \quad (\text{no overlap})$$

Now we find Y_p as usual, guess $Y_p = A \sin t + B \cos t$

$$Y_p' = A \cos t - B \sin t$$

$$Y_p'' = -A \sin t - B \cos t = -Y_p$$

$$Y_p''' = -Y_p' = A \sin t + B \cos t$$

$$Y_p'''' = -Y_p'' = -(-Y_p) = Y_p$$

$$Y_p'''' - 3Y_p'' - 8Y_p = \sin t$$

$$Y_p - 3(-Y_p) - 8Y_p = 12Y_p = \sin t$$

$$12A \sin t + 12B \cos t = \sin t$$

Comparing coefficients of $\cos t$ and $\sin t$ yields $12A = 1$ & $12B = 0$

Therefore,

$$Y_p = \frac{1}{12} \sin(t)$$

The general solⁿ would be $Y = Y_h + Y_p$.

§4.5 #1 First I'd like to say I'm a bit annoyed the book has used Y_1 & Y_2 for particular solⁿs instead lets say

$$Y_{p_1} = \cos t \quad \text{and} \quad Y_{p_2} = e^{2t}/3$$

These satisfy $Y'' - Y' + Y = \sin t$ or $Y'' - Y' + Y = e^{2t}$ respective. I reserve Y_1 & Y_2 for solⁿs to the auxillary eqⁿ $Y'' - Y' + Y = 0$. that eqⁿ has solⁿ of the form $Y_h = C_1 Y_1 + C_2 Y_2$ where we determine Y_1 & Y_2 through the characteristic eqⁿ and such,

$$\lambda^2 - \lambda + 1 = 0 \Rightarrow \lambda = \frac{1 \pm \sqrt{1-4}}{2} = \frac{1}{2} \pm i \frac{\sqrt{3}}{2}$$

Hence $Y_h = e^{t/2} (C_1 \cos(\frac{\sqrt{3}}{2}t) + C_2 \sin(\frac{\sqrt{3}}{2}t))$. Now lets go on to address the books questions however we will find the general solⁿ to the following

a.) $Y'' - Y' + Y = 5 \sin t$ has $Y_p = 5 Y_{p_1} = 5 \cos t$ using Th^m (3)

hence $Y = e^{t/2} (C_1 \cos(\frac{\sqrt{3}}{2}t) + C_2 \sin(\frac{\sqrt{3}}{2}t)) + 5 \cos t$

it is true that $Y = 5 \cos t$ is a solⁿ as well but the boxed solⁿ accounts for all possible initial conditions whereas $Y = 5 \cos t$ is a specific case ($C_1 = C_2 = 0$).

Now I'll behave and follow the books implicit thinking,

b.) $Y'' - Y' + Y = \sin(t) - 3e^{2t}$

$$Y_{p_1} = \cos t \quad A Y_{p_2} = -3e^{2t} \Rightarrow A \frac{e^{2t}}{3} = -3e^{2t} \Rightarrow A = -9$$

Hence $Y_p = \cos t - 9e^{2t}/3$ is a solⁿ using Th^m (3) again.

c.) $Y'' - Y' + Y = 4 \sin t + 18e^{2t}$

($18e^{2t} = A e^{2t}/3 \Rightarrow A = 54$.)

$\Rightarrow Y_p = 4 \cos t + 54e^{2t}/3$

using Th^m (3).

Remark: In (b.) and (c.) I have found a solⁿ but not the most general solⁿ. To do that we would have to add the homogeneous solⁿ which accounts for the myriad of possible initial conditions.

§ 4.5 #18 $Y'' - 2Y' - 3Y = 3t^2 - 5$

As usual find homogeneous solⁿ to begin $\lambda^2 - 2\lambda - 3 = (\lambda - 3)(\lambda + 1) = 0$
Hence $\lambda_1 = 3$ and $\lambda_2 = -1 \therefore Y_h = C_1 \exp(3t) + C_2 \exp(-t)$.

Assemble Y_p from $3t^2 - 5 \Rightarrow Y_p = At^2 + Bt + C$
 $Y_p' = 2At + B$
 $Y_p'' = 2A$

Now substitute Y_p into the DEⁿ to determine $A, B \neq C$,

$$Y_p'' - 2Y_p' - 3Y_p = 3t^2 - 5$$

$$2A - 2(2At + B) - 3(At^2 + Bt + C) = 3t^2 - 5$$

$$[2A - 2B - 3C] + t[-4A - 3B] + t^2[-3A] = [-5] + t[0] + t^2[3]$$

Hence comparing coefficients,

$$3 = -3A \rightarrow A = -1$$

$$0 = -4A - 3B \rightarrow 3B = 4 \rightarrow B = 4/3$$

$$-5 = 2A - 2B - 3C \rightarrow 3C = 2A - 2B + 5 \Rightarrow C = \frac{1}{3}(-2 - \frac{8}{3} + 5) = \frac{1}{9}$$

Thus $Y = Y_h + Y_p = C_1 \exp(3t) + C_2 \exp(-t) - t^2 + \frac{4}{3}t + \frac{1}{9}$ (general solⁿ)

§ 4.5 #22 $Y'' + 6Y' + 10Y = 10x^4 + 24x^3 + 2x^2 - 12x + 18 \equiv g(x)$

Auxiliary solⁿ $\lambda^2 + 6\lambda + 10 = 0 \Rightarrow \lambda = \frac{-6 \pm \sqrt{36 - 40}}{2} = -3 \pm i \Rightarrow Y_h = e^{-3x}(C_1 \cos(x) + C_2 \sin(x))$

Guess: $Y_p = Ax^4 + Bx^3 + Cx^2 + Dx + E$

$$Y_p' = 4Ax^3 + 3Bx^2 + 2Cx + D$$

$$Y_p'' = 12Ax^2 + 6Bx + 2C$$

Hence substituting into $Y_p'' + 6Y_p' + 10Y_p = 10x^4 + 24x^3 + 2x^2 - 12x + 18$,

$$g(x) = (12Ax^2 + 6Bx + 2C) +$$

$$6(4Ax^3 + 3Bx^2 + 2Cx + D) +$$

$$10(Ax^4 + Bx^3 + Cx^2 + Dx + E)$$

$$(*) \begin{cases} = x^4[10A] + x^3[10B + 24A] + x^2[10C + 18B + 12A] + x[10D + 12C + 6B] + [10E + 6D + 2C] \\ = g(x) = x^4[10] + x^3[24] + x^2[2] + x[-12] + [18] \end{cases}$$

§ 4.5 #18 $Y'' - 2Y' - 3Y = 3t^2 - 5$

As usual find homogeneous solⁿ to begin $\lambda^2 - 2\lambda - 3 = (\lambda - 3)(\lambda + 1) = 0$
Hence $\lambda_1 = 3$ and $\lambda_2 = -1 \therefore Y_h = C_1 \exp(3t) + C_2 \exp(-t)$.

Assemble Y_p from $3t^2 - 5 \Rightarrow Y_p = At^2 + Bt + C$
 $Y_p' = 2At + B$
 $Y_p'' = 2A$

Now substitute Y_p into the DE_g to determine $A, B \neq C$,

$$Y_p'' - 2Y_p' - 3Y_p = 3t^2 - 5$$

$$2A - 2(2At + B) - 3(At^2 + Bt + C) = 3t^2 - 5$$

$$[2A - 2B - 3C] + t[-4A - 3B] + t^2[-3A] = [-5] + t[0] + t^2[3]$$

Hence comparing coefficients,

$$3 = -3A \rightarrow A = -1$$

$$0 = -4A - 3B \rightarrow 3B = 4 \rightarrow B = 4/3$$

$$-5 = 2A - 2B - 3C \rightarrow 3C = 2A - 2B + 5 \Rightarrow C = \frac{1}{3}(-2 - \frac{8}{3} + 5) = \frac{1}{9}$$

Thus $Y = Y_h + Y_p = C_1 \exp(3t) + C_2 \exp(-t) - t^2 + \frac{4}{3}t + \frac{1}{9}$ (general solⁿ)

§ 4.5 #22 $Y'' + 6Y' + 10Y = 10x^4 + 24x^3 + 2x^2 - 12x + 18 \equiv g(x)$

Auxiliary solⁿ $\lambda^2 + 6\lambda + 10 = 0 \Rightarrow \lambda = \frac{-6 \pm \sqrt{36 - 40}}{2} = -3 \pm i \Rightarrow Y_h = e^{-3x}(C_1 \cos(x) + C_2 \sin(x))$

Guess: $Y_p = Ax^4 + Bx^3 + Cx^2 + Dx + E$

$$Y_p' = 4Ax^3 + 3Bx^2 + 2Cx + D$$

$$Y_p'' = 12Ax^2 + 6Bx + 2C$$

Hence substituting into $Y_p'' + 6Y_p' + 10Y_p = 10x^4 + 24x^3 + 2x^2 - 12x + 18$,

$$g(x) = (12Ax^2 + 6Bx + 2C) + 6(4Ax^3 + 3Bx^2 + 2Cx + D) + 10(Ax^4 + Bx^3 + Cx^2 + Dx + E)$$

$$= 10Ax^4 + (12A + 24B)x^3 + (6B + 12C + 10A)x^2 + (2C + 6D + 10B)x + (2D + 6E + 10C)$$

$$= 10Ax^4 + (12A + 24B)x^3 + (6B + 12C + 10A)x^2 + (2C + 6D + 10B)x + (2D + 6E + 10C)$$

$$(*) \begin{cases} = x^4[10A] + x^3[12A + 24B] + x^2[6B + 12C + 10A] + x[2C + 6D + 10B] + [2D + 6E + 10C] \\ = g(x) = x^4[10] + x^3[24] + x^2[2] + x[-12] + [18] \end{cases}$$

§4.5#22 Continued, compare coefficients of (*) work from x^4 down,

$$10 = 10A \longrightarrow A = 1$$

$$24 = 24A + 10B \longrightarrow B = 0$$

$$2 = 10C + 18B + 12A \longrightarrow C = -1$$

$$-12 = 10D + 12C + 6B \longrightarrow D = 0$$

$$18 = 10E + 6D + 2C \longrightarrow E = 20$$

In each level I use what I learned in the last. Notice this would be much harder if you went from constants to x^4 instead.

Hence $Y = Y_h + Y_p = e^{-2x}(C_1 \cos x + C_2 \sin x) + x^4 - x^2 + 20$

§4.5#23 $Y' - Y = 1$ with $Y(0) = 0$, find solⁿ. We could use the integrating factor method, but the following is easier,

$$\lambda - 1 = 0 \Rightarrow \lambda = 1 \Rightarrow Y_h = C_1 \exp(x), \text{ no overlap with } 1.$$

Hence, $Y_p = A$ then $Y_p' = 0$ so $Y_p' - Y_p = -A = 1 \therefore A = -1$

Thus $Y = C_1 \exp(x) - 1$. (the general solⁿ, btw it is the general solⁿ you must fit to initial data because fitting the homogeneous solⁿ alone would be nonsense.)

$$Y(0) = 0 = C_1 - 1 \therefore C_1 = 1 \therefore Y = \exp(x) - 1$$

§4.5#26 $Y'' + 9Y = 27 \Rightarrow Y_h = C_1 \cos 3x + C_2 \sin(3x) \Rightarrow$ no overlap.

Guess $Y_p = A$ then $Y_p' = Y_p'' = 0$ thus $9A = 27 \Rightarrow A = 3$.

Giving general solⁿ $Y = C_1 \cos(3x) + C_2 \sin(3x) + 3$

gives $\begin{cases} Y(0) = 4 = C_1 + 3 \Rightarrow C_1 = 1 \\ Y'(0) = 6 = 3C_2 \Rightarrow C_2 = 2 \end{cases}$

Thus, $Y = \cos(3x) + 2\sin(3x) + 3$

Remark: adding initial conditions is straight forward, all we need to do is to use the data to fit C_1 and C_2 (or in general for a n^{th} -order problem $C_1, C_2, \dots, C_n$).

§4.6#2 $y'' + y = \sec t$; note $y_h = C_1 \cos t + C_2 \sin t$. That is we have fundamental solⁿs $y_1 = \cos t$ and $y_2 = \sin t$. Now then the method of variation of parameters begins with the ansatz,

$$y_p = V_1 y_1 + V_2 y_2$$

Here V_1 and V_2 play the role $A, B, C, \dots$ played in the method of undetermined coefficients, big difference here is that V_1 & V_2 are unknown functions of t which we are to determine. Upon finding them we'll have a particular solⁿ that we could not have found with previous methods. As derived on p. 194-195 of text we see that the conditions that V_1 & V_2 must meet for $y_p = V_1 y_1 + V_2 y_2$ to solve $y'' + y = \sec t = g(t)$ are,

$$\left. \begin{aligned} y_1 V_1' + y_2 V_2' &= 0 \\ y_1' V_1 + y_2' V_2 &= g/a \end{aligned} \right\} \longrightarrow \begin{cases} \cos t V_1' + \sin t V_2' = 0 & (1) \\ -\sin t V_1' + \cos t V_2' = \sec(t) = \frac{1}{\cos t} & (2) \end{cases}$$

💡 Solve (2) for $V_2' = \frac{\sin t}{\cos t} V_1' + \frac{1}{\cos^2 t}$ now substitute into Eqⁿ (1),

$$\cos t V_1' + \sin t \left(\frac{\sin t}{\cos t} V_1' + \frac{1}{\cos^2 t} \right) = 0$$

$$\begin{aligned} V_1' \left(\cos t + \frac{\sin^2 t}{\cos t} \right) &= -\frac{\sin t}{\cos^2 t} \Rightarrow V_1' (\cos^2 t + \sin^2 t) = -\frac{\sin t}{\cos t} \\ &\Rightarrow \frac{dV_1}{dt} = \frac{-\sin t}{\cos t} \rightarrow dV_1 = \frac{-\sin t dt}{\cos t} \\ &\quad dV_1 = \frac{du}{u} \end{aligned}$$

$$\Rightarrow V_1 = \ln|\cos t|$$

Now since $V_1' = -\frac{\sin t}{\cos t}$ we find for V_2' that

$$\begin{aligned} V_2' &= \frac{\sin t}{\cos t} \left(-\frac{\sin t}{\cos t} \right) + \frac{1}{\cos^2 t} = \frac{1 - \sin^2 t}{\cos^2 t} = \frac{\cos^2 t}{\cos^2 t} = 1 = \frac{dV_2}{dt} \\ &\Rightarrow V_2 = t \end{aligned}$$

$$\text{Hence } y_p = \cos t \ln|\cos t| + t \sin t$$

$$\Rightarrow y = y_h + y_p = \boxed{C_1 \cos t + C_2 \sin t + \cos t \ln|\cos t| + t \sin t}$$

general solⁿ.

§4.6 #3

Consider $2x'' - 2x' - 4x = 2e^{3t}$

To begin w/ by 2, $x'' - x' - 2x = e^{3t}$ now proceed,

$$\lambda^2 - \lambda - 2 = (\lambda - 2)(\lambda + 1) = 0 \Rightarrow X_1 = e^{2t} \neq X_2 = e^{-t}$$

Solve them, in the goal of finding $X_p = V_1 X_1 + V_2 X_2$,

$$V_1' X_1 + V_2' X_2 = 0$$

$$V_1' X_1' + V_2' X_2' = e^{3t}$$

$$\begin{cases} V_1' e^{2t} + V_2' e^{-t} = 0 & (1) \\ 2V_1' e^{2t} - V_2' e^{-t} = e^{3t} & (2) \end{cases}$$

Now we must solve these for V_1 & V_2 .

Notice (1) $\Rightarrow V_2' = -V_1' e^{3t}$ thus (2) becomes

$$2V_1' e^{2t} - (-V_1' e^{3t}) e^{-t} = e^{3t}$$

$$\Rightarrow 3V_1' e^{2t} = e^{3t}$$

$$\Rightarrow V_1' = \frac{1}{3} e^t \Rightarrow \boxed{V_1 = \frac{1}{3} e^t}$$

$$\text{Then } V_2' = -V_1' e^{3t} = -\frac{1}{3} e^t e^{3t} = -\frac{1}{3} e^{4t} = V_2'$$

$$\Rightarrow \boxed{V_2 = -\frac{1}{12} e^{4t}}$$

Thus $X = X_h + X_p$

$$= C_1 e^{2t} + C_2 e^{-t} + \frac{1}{3} e^t e^{2t} - \frac{1}{12} e^{4t} e^{-t}$$

$$= \boxed{C_1 e^{2t} + C_2 e^{-t} + \frac{1}{4} e^{3t}}$$

Remark: this is a good example of what not to do. We can solve this problem more efficiently thru undet. coeff.

$$\left. \begin{aligned} X_p &= A e^{3t} \\ X_p' &= 3A e^{3t} \\ X_p'' &= 9A e^{3t} \end{aligned} \right\} \begin{aligned} X_p'' - X_p' - 2X_p &= e^{3t} \\ (9A - 3A - 2A)e^{3t} &= e^{3t} \\ 4A &= 1 \end{aligned}$$

$$\therefore A = \frac{1}{4} \therefore \boxed{X_p = \frac{1}{4} e^{3t}}$$

Point: Variation of parameters is a weapon of last resort.

§4.6 #7 $y'' + 16y = \sec 4\theta$

$y_1 = \cos 4\theta$ & $y_2 = \sin 4\theta$ not hard to see.

We suppose that $y_p = V_1 y_1 + V_2 y_2$ thus solve,

$$V_1' y_1 + V_2' y_2 = 0$$

$$V_1' y_2' + V_2' y_1' = \sec 4\theta$$

These become,

$$V_1' \cos 4\theta + V_2' \sin 4\theta = 0 \quad : (1)$$

$$-4V_1' \sin 4\theta + 4V_2' \cos 4\theta = \sec 4\theta = \frac{1}{\cos 4\theta} \quad : (2)$$

E_2^2 (1) says $V_1' = -V_2' \tan 4\theta$ thus (2) becomes,

$$-4(-V_2' \tan 4\theta) \sin 4\theta + 4V_2' \cos 4\theta = \frac{1}{\cos 4\theta}$$

$$V_2' \left(\frac{\sin^2 4\theta}{\cos 4\theta} + \cos 4\theta \right) = \frac{1}{4 \cos 4\theta} \quad \text{"multiply by } \cos 4\theta$$

$$V_2' (\sin^2 4\theta + \cos^2 4\theta) = 1/4 \Rightarrow \frac{dV_2}{d\theta} = 1/4 \therefore V_2 = \theta/4$$

Consider then (1) now that we know $V_2' = 1/4$ it simplifies,

$$V_1' \cos 4\theta + \frac{1}{4} \sin 4\theta = 0 \Rightarrow V_1' = -\frac{1}{4} \frac{\sin 4\theta}{\cos 4\theta}$$

$$V_1 = \int \frac{dV_1}{d\theta} d\theta = \int -\frac{1}{4} \frac{\sin 4\theta}{\cos 4\theta} d\theta = -\frac{1}{16} \int \frac{du}{u} = -\frac{1}{16} \ln |\cos 4\theta| = V_1$$

Thus $y = y_h + y_p = \boxed{C_1 \cos 4\theta + C_2 \sin 4\theta + \frac{1}{16} \cos 4\theta \ln |\cos 4\theta| + \frac{\theta}{4} \sin 4\theta}$
general sol?

using (10) instead $V_1 = \int \frac{-g(x) y_2 d\theta}{a[y_1 y_2' - y_1' y_2]} = \int \frac{-\sec 4\theta \sin 4\theta d\theta}{\cos 4\theta \cdot 4 \cos 4\theta + 4 \sin 4\theta \sin 4\theta} = \int -\frac{\tan 4\theta}{4} d\theta = -\frac{1}{16} \ln |\cos 4\theta|$

$$V_2 = \int \frac{g(x) y_1 d\theta}{y_1 y_2' - y_1' y_2} = \int \frac{\sec 4\theta \cos 4\theta}{4} d\theta = \int \frac{d\theta}{4} = \frac{\theta}{4}$$

Clearly E_4^2 (10) tends to simplify these calculations, the sentence at the bottom of p. 195 is questionable. Here's the rub though, these are not as easy to memorize as E_4^2 (9). And besides to be really pure about working from base principles you'd start with $y_p = V_1 y_1 + V_2 y_2$ and derive e_4^2 (9). I'll allow you to memorize the e_4^2 (10) for more efficient calculation, however I may ask you to show how (9) $\Rightarrow$ (10), that'd be a reasonable?.

§4.6 #11 $y'' + y = \tan^2 t$. Here $y_1 = \cos t$, $y_2 = \sin t$ and $g(t) = \tan^2 t$, $a = 1$.

$$\begin{aligned}
 V_1 &= \int \frac{-\tan^2 t \sin t}{\cos t \cos t - (-\sin t) \sin t} dt = \int -\tan^2 t \sin t dt \\
 &= \int \frac{-\sin^3 t dt}{\cos^2 t} \\
 &= \int \frac{(1 - \cos^2 t)}{\cos^2 t} (-\sin t dt) \\
 &= \int \frac{1 - u^2}{u^2} du \\
 &= \frac{-1}{u} - u = \frac{-1}{\cos t} - \cos t = \boxed{-\sec t - \cos t = V_1}
 \end{aligned}$$

$$\begin{aligned}
 V_2 &= \int \frac{\tan^2 t \cos t dt}{1} = \int \frac{\sin^2 t \cos t dt}{\cos^2 t} \\
 &= \int \left(\frac{1 - \cos^2 t}{\cos t} \right) dt \\
 &= \int (\sec t - \cos t) dt \\
 &= \boxed{\ln |\sec t + \tan t| - \sin t = V_2}
 \end{aligned}$$

$$\begin{aligned}
 Y &= Y_h + Y_p = C_1 \cos t + C_2 \sin t + \cos t(-\sec t - \cos t) + \sin t(-\sin t + \ln |\sec t + \tan t|) \\
 &= C_1 \cos t + C_2 \sin t - 1 - \cos^2 t - \sin^2 t + \sin t \ln |\sec t + \tan t| \\
 &= \boxed{C_1 \cos t + C_2 \sin t - 2 + \sin t \ln |\sec t + \tan t| = Y}
 \end{aligned}$$

Remark: Although in previous problems I have not utilized $ey^{(10)}$ I think it's clear that it's good to use $ey^{(10)}$ and we will usually begin with it as we did here. You should understand where the initial $ey^{(10)}$'s for V_1 and V_2 come from, but I will not expect you to justify them everytime.

§4.6 #17 $\frac{1}{2}y'' + 2y = \tan 2t - \frac{1}{2}e^t$, I multiply by 2 to begin

$y'' + 4y = 2\tan 2t - e^t$. Now we'll break up the problem into sensible pieces

- 1.) find y_1 & y_2 the fundamental solⁿ's ($y_1 = \cos 2t$ & $y_2 = \sin 2t$)
- 2.) find y_p the particular solⁿ to $y'' + 4y = -e^t$
- 3.) find y_{p_2} the particular solⁿ to $y'' + 4y = 2\tan 2t$
- 4.) assemble total solⁿ via superposition principle.

To begin then

2.) Let $y_p = Ae^t$ then $y_p' = y_p'' = y_p = Ae^t$ substitute to get

$$y_p'' + 4y_p = 5y_p = 5Ae^t = -e^t \Rightarrow 5A = -1 \Rightarrow A = -\frac{1}{5}$$

Thus by undetermined coefficients we find $y_p = -\frac{1}{5}e^t$

3.) Use variation of parameters to find $y_{p_2} = V_1 y_1 + V_2 y_2$ for the
Deqⁿ $y'' + 4y = 2\tan 2t = g(t)$. Go straight to eqⁿ (10)

$$\begin{aligned} V_1 &= \int \frac{-2\tan(2t) \sin(2t) dt}{\sin 2t (-2\cos 2t) - 2\cos 2t (\sin 2t)} \\ &= \int \frac{\sin^2(2t) dt}{\cos(2t)} \\ &= \int \frac{1 - \cos^2(2t)}{\cos(2t)} dt \\ &= \int [\sec(2t) - \cos(2t)] dt = \left(\frac{1}{2} \ln |\sec(2t) + \tan(2t)| - \frac{1}{2} \sin(2t) \right) = V_1 \end{aligned}$$

$$\begin{aligned} V_2 &= \int \frac{2\tan(2t) \cos(2t) dt}{-2} \quad \leftarrow \text{using what we saw for } V_1, \text{ same here.} \\ &= \int -\sin(2t) dt \quad \leftarrow \text{btw. note the denominator is the Wronskian!} \\ &= \left(\frac{1}{2} \cos(2t) \right) = V_2 \quad \leftarrow \text{that is comforting as } W[y_1, y_2](t) \neq 0 \text{ for} \\ &\quad \text{L.I. functions } y_1 \text{ & } y_2. \end{aligned}$$

Thus $y_{p_2} = \frac{\cos(2t)}{2} \ln |\sec 2t + \tan 2t| - \frac{1}{2} \sin 2t \cos 2t + \frac{1}{2} \sin 2t \cos 2t$

4.) By the superposition principle (for linear differential eqⁿ's, Th^m (3) pg. 187)

$$y = C_1 \cos 2t + C_2 \sin 2t - \frac{1}{5} e^t + \frac{1}{2} \cos(2t) \ln |\sec 2t + \tan 2t|$$

Remark: If we had not split up the problem and instead had tried to do it in one shot with variation of parameters it would have also worked but would've been messy.

WARNING: #8 & #12 are incorrect in their reasoning given here, why? H (37)

§6.1 #8 Is $\{x^2, x^2-1, 5\}$ a linearly independent set of functions on $(-\infty, \infty)$.

Label as customary $f_1(x) = x^2$, $f_2(x) = x^2-1$, $f_3(x) = 5$

$$f_1'(x) = 2x, f_2'(x) = 2x, f_3'(x) = 0$$

$$f_1''(x) = 2, f_2''(x) = 2, f_3''(x) = 0$$

$$\begin{aligned} W[f_1, f_2, f_3](x) &= \begin{vmatrix} x^2 & x^2-1 & 5 \\ 2x & 2x & 0 \\ 2 & 2 & 0 \end{vmatrix} = x^2 \begin{vmatrix} 2x & 0 \\ 2 & 0 \end{vmatrix} - (x^2-1) \begin{vmatrix} 2x & 0 \\ 2 & 0 \end{vmatrix} + 5 \begin{vmatrix} 2x & 2x \\ 2 & 2 \end{vmatrix} \\ &= x^2(2x \cdot 0 - 0 \cdot 2) - (x^2-1)(2x \cdot 0 - 0 \cdot 2) + 5(4x - 4x) \\ &= 0 \end{aligned}$$

Therefore the Wronskian of $\{x^2, x^2-1, 5\}$ is zero $\Rightarrow$ they linearly dependent.

Remark: Using the Wronskian here is a little overkill, after all it's not hard to see that $f_1 - f_2 = 1 \Rightarrow 5f_1 - 5f_2 - 5f_3 = 0$. That equality expresses linear dependence directly.

§6.1 #12 $\{\cos 2x, \cos^2 x, \sin^2 x\} = \{f_1(x), f_2(x), f_3(x)\}$

I'll use $\cos^2(x) = \frac{1}{2}(1 + \cos 2x)$
 $\sin^2(x) = \frac{1}{2}(1 - \cos 2x)$
 to find the derivatives
 $f_2'(x) = -\sin(2x)$
 $f_3'(x) = -\cos(2x)$

$$W[f_1, f_2, f_3](x) = \begin{vmatrix} \cos 2x & \cos^2 x & \sin^2 x \\ -2\sin 2x & -\sin 2x & -\cos 2x \\ -4\cos 2x & -2\cos 2x & 2\sin 2x \end{vmatrix}$$

$$= \cos(2x)(-2\sin^2 2x - 2\cos^2 2x) - \cos^2 x(-4\sin^2 2x - 4\cos^2 2x) + \sin^2 x(4\sin 2x \cos 2x - 4\sin 2x \cos 2x)$$

$$= -2\cos(2x) + 4\cos^2(x)$$

$$= -2\cos(2x) + 2(1 + \cos 2x)$$

$$= 2 \quad \text{thus by Thm (3)} \quad \{\cos 2x, \cos^2 x, \sin^2 x\} \text{ are L.I.}$$

§6.1 #18 $y'''' - y = 0$ has fundamental solⁿ set $\{e^x, e^{-x}, \cos(x), \sin(x)\}$

This terminology simply means these are a set of n -LI functions which are each a solⁿ to a given n^{th} order DEqⁿ, here $n=4$. You can derive these from $\lambda^4 - 1 = 0 \Rightarrow \lambda^4 = 1$ has solⁿ $\lambda_1 = 1, \lambda_2 = -1, \lambda_{3,4} = \pm i$ which then lead to the functions $e^x, e^{-x}, \cos(x)$ and $\sin(x)$. Let's prove L.I.

$$W = \begin{vmatrix} e^x & e^{-x} & \cos x & \sin x \\ e^x & -e^{-x} & -\sin x & \cos x \\ e^x & e^x & -\cos x & -\sin x \\ e^x & -e^{-x} & \sin x & -\cos x \end{vmatrix} = e^x \begin{vmatrix} -e^{-x} & -\sin x & \cos x \\ e^{-x} & -\cos x & -\sin x \\ -e^{-x} & \sin x & -\cos x \end{vmatrix} - e^{-x} \begin{vmatrix} e^x & -\sin x & \cos x \\ e^x & -\cos x & -\sin x \\ e^x & \sin x & -\cos x \end{vmatrix}$$

$$\begin{aligned}
W &= 0 + \cos(x) \begin{vmatrix} e^x & -e^{-x} & \cos x \\ e^x & e^{-x} & -\sin x \\ e^x & -e^{-x} & -\cos x \end{vmatrix} - \sin x \begin{vmatrix} e^x & -e^{-x} & -\sin x \\ e^x & e^{-x} & -\cos x \\ e^x & -e^{-x} & \sin x \end{vmatrix} \\
&= e^x \left\{ -e^{-x} (\cos^2 x + \sin^2 x) + \sin x (-e^{-x} \cos x + e^{-x} \sin x) + \cos x (e^{-x} \sin x - e^{-x} \cos x) \right\} \\
&\quad - e^{-x} \left\{ e^x (\cos^2 x + \sin^2 x) + \sin x (-e^x \cos x + e^x \sin x) + \cos x (e^x \sin x + e^x \cos x) \right\} \\
&\quad + \cos x \left\{ e^x (-e^{-x} \cos x + e^{-x} \sin x) + e^{-x} (-e^x \cos x + e^x \sin x) + \cos x (-e^x e^{-x} - e^{-x} e^x) \right\} \\
&\quad - \sin x \left\{ e^x (e^x \sin x - \cos x e^x) + e^{-x} (e^x \sin x + e^x \cos x) - \cos x (-e^x e^{-x} - e^{-x} e^x) \right\} \\
&= e^x \left\{ -e^{-x} - e^{-x} (\sin^2 x + \cos^2 x) \right\} - e^{-x} \left\{ e^x + e^x (\sin^2 x + \cos^2 x) \right\} \\
&\quad + \cos x \left\{ -\cos x + \sin x - \cos x + \sin x - 2 \cos x \right\} \\
&\quad - \sin x \left\{ \sin x - \cos x + \sin x + \cos x + 2 \cos x \right\} \\
&= -2 - 2 + \cos x (-4 \cos x + 2 \sin x) + \sin x (2 \sin x + 2 \cos x) \\
&= -4 - 4 \cos^2 x + 2 \sin x \cos x - 2 \sin^2 x - 2 \sin x \cos x \\
&= \dots
\end{aligned}$$

So something is wrong somewhere, the answer is $W = -8$. I know this as I checked it with my handy TI-89. If you can find my error I'll give you a bonus point, good luck.

- The point here is simply that L.I. can be checked with the Wronskian (although this is special to L.I. of functions, if we asked about L.I. of vectors in $\mathbb{R}^3$ it'd be difficult to set up the Wronskian, how do you differentiate a vector?)
- Oh, on second thought, the real point is that Linear Independence is an important and central idea to understanding why & what we do throughout most of the semester. The Wronskian just helps us find an explicit method of checking linear independence, (at the price of cumbersome calculation.)

§6.2 #1 $Y''' + 2Y'' - 8Y' = 0$

Characteristic $\lambda^3 + 2\lambda^2 - 8\lambda = \lambda(\lambda^2 + 2\lambda - 8) = \lambda(\lambda+4)(\lambda-2) = 0$

Eg² Third order in λ gives 3-sol^{ns} $\lambda_1 = 0, \lambda_2 = -4, \lambda_3 = 2$

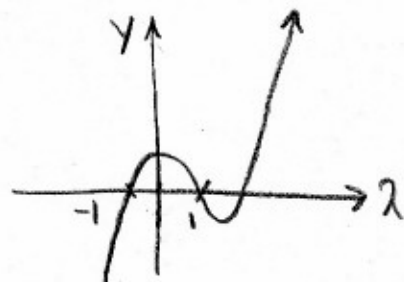
Which then gives 3-fund. sol^{ns} $Y_1 = 1, Y_2 = e^{-4x}, Y_3 = e^{2x}$

Which then assembles the general solⁿ $Y = c_1 + c_2 e^{-4x} + c_3 e^{2x}$

§6.2 #2 $Y''' - 3Y'' - Y' + 3Y = 0$

Char. Eqⁿ: $\lambda^3 - 3\lambda^2 - \lambda + 3 = 0$ (How to factor a cubic!?)

For most textbook problems there is always some silly natural number root, but looking towards non-textbook problems we can use the following scheme, graph it, find a root then either find the rest graphically or factor out the linear factor corresponding to the root.



apparently $\lambda = 1$ is a zero $\Rightarrow f(\lambda)$ has a $(\lambda - 1)$ factor,

$$\begin{aligned}\lambda^3 - 3\lambda^2 - \lambda + 3 &= (\lambda - 1)(\lambda^2 + b\lambda + c) \\ &= \lambda^3 + \lambda^2(b-1) + \lambda(c-b) - c\end{aligned}$$

Can see by comparing that $b = -2$ and $c = -3$.

$Y = \lambda^3 - 3\lambda^2 - \lambda + 3 = f(\lambda)$ Hence $\lambda^3 - 3\lambda^2 - \lambda + 3 = (\lambda - 1)(\lambda^2 - 2\lambda - 3)$

The more algebraically adept among you might just see how to factor this cubic, but my method here allows for messier quadratics and also some quadratics do not have roots so the pure graphical method fails. Pragmatically, we could also use the root finder or polysolve option on most graphical calculators.

- In general factoring polynomials of order greater than 2 is quite a challenge. This one is relatively harmless (rational roots!)

$$\lambda^3 - 3\lambda^2 - \lambda + 3 = (\lambda - 1)(\lambda^2 - 2\lambda - 3) = (\lambda - 1)(\lambda - 3)(\lambda + 1) = 0$$

Thus $\lambda_1 = 1, \lambda_2 = 3, \lambda_3 = -1$ hence

$$Y = c_1 e^x + c_2 e^{3x} + c_3 e^{-x}$$

§6.2#6 $y'''' - y'' + 2y = 0$
 $\lambda^4 - \lambda^2 + 2 = 0$

Hint, see #36 of §4.4. You need to do the same trick here, change the quartic eqⁿ to a quadratic eqⁿ. Should find 4 roots.

§6.2#14 $y'''' + 2y''' + 10y'' + 18y' + 9y = 0$
 $\lambda^4 + 2\lambda^3 + 10\lambda^2 + 18\lambda + 9 = 0$

Hint: $y = \sin(3x)$ is a solⁿ. This means there is at least two imaginary roots namely $\lambda = \pm 3i$. That means we can factor out $(\lambda^2 + 9)$ corresponding to the zeros $\pm 3i$. The whole thing is 4th order so if we factor out a quadratic then the rest of the thing must be a quadratic but I'll use algebra to figure out which quadratic it must be. Since λ^4 has a 1 coefficient we need not worry about "a" in $a\lambda^2 + b\lambda + c$, b & c will suffice,

$$\lambda^4 + 2\lambda^3 + 10\lambda^2 + 18\lambda + 9 = (\lambda^2 + 9)(\lambda^2 + b\lambda + c) \quad \begin{array}{l} \text{gotta find} \\ b \ \& \ c \end{array}$$

$$= \lambda^4 + \lambda^3(b) + \lambda^2(c+9) + \lambda 9b + 9c \quad \begin{array}{l} \text{to match} \\ \text{them up.} \end{array}$$

Gives overdetermined system of linear eq^s for b & c

$$\begin{array}{ll} 2 = b & \Rightarrow b=2 \\ 10 = c+9 & \Rightarrow c=1 \\ 18 = 9b & \Rightarrow b=2 \\ 9 = 9c & \Rightarrow c=1 \end{array} \quad \left. \begin{array}{l} \text{it's ok to have extra} \\ \text{eq^s so long as they} \\ \text{are consistent, these are.} \end{array} \right\}$$

We find then $\lambda^4 + 2\lambda^3 + 10\lambda^2 + 18\lambda + 9 = (\lambda^2 + 9)(\lambda^2 + 2\lambda + 1)$
 Then $\lambda^4 + 2\lambda^3 + 10\lambda^2 + 18\lambda + 9 = (\lambda^2 + 9)(\lambda + 1)^2$ yielding zeros

$$\lambda_{1,2} = \pm 3i, \quad \lambda_3 = -1 = \lambda_4$$

Hence

$$y = C_1 \cos 3x + C_2 \sin 3x + C_3 e^{-x} + C_4 x e^{-x}$$

Remark: this an other pretty textbook polynomials can be factored with the so-called "rational roots" theorem. That'd find alot of the roots in this section. My goal is to make you think a little about how to tackle uglier ones.

§6.2 #15 Here D denotes the operator $\frac{d}{dx}$ on $Y(x)$.

$$(D-1)^2(D+3)(D^2+2D+5)^2[Y] = 0 \quad (*)$$

7th order polynomial in the operator D , multiplication is composition of operators.

$$(D-1)^2[Y] = 0 \Rightarrow Y_1 = e^x \text{ or } Y_2 = xe^x$$

This is straightforward to verify,

$$(D-1)[Y_1](x) = \left(\frac{d}{dx} - 1\right)e^x = e^x - e^x = 0.$$

$$(D-1)[Y_2](x) = \left(\frac{d}{dx} - 1\right)xe^x = e^x + xe^x - xe^x = e^x$$

$$(D-1)^2[Y_2] = \underbrace{((D-1) \circ (D-1))}_{\text{Composition}}[Y_2] = (D-1)(D-1)[Y_2] = (D-1)[Y_1] = 0$$

• It's important to interpret $(D-1)(D-1)$ as composition of operators. Anyway using similar logic and noting

$$\lambda^2 + 2\lambda + 5 = 0 \Rightarrow \lambda = \frac{-2 \pm \sqrt{4-20}}{2} = -1 \pm 2i \text{ implies,}$$

$$(D^2+2D+5)^2[Y] = 0 \text{ has } \begin{array}{l} Y_3 = e^{-x} \cos 2x \\ Y_4 = e^{-x} \sin 2x \end{array} \left. \vphantom{\begin{array}{l} Y_3 \\ Y_4 \end{array}} \right\} \text{ killed by } [D^2+2D+5]$$

$$\begin{array}{l} Y_5 = xe^{-x} \cos 2x \\ Y_6 = xe^{-x} \sin 2x \end{array} \left. \vphantom{\begin{array}{l} Y_5 \\ Y_6 \end{array}} \right\} \text{ killed by } [D^2+2D+5]^2$$

And of course $(D+3)[Y] = 0$ has $Y_7 = e^{-3x}$ as a solⁿ.

In total we have an eqⁿ which is a linear 7th order ODE, notice if Y_i is a solⁿ to any of the factors it's a solⁿ to the whole composition of operators, just one then needs to kill it. So $Y_1, Y_2, \dots, Y_7$ are all solⁿ's to (*)

$$Y = C_1 e^x + C_2 x e^x + C_3 e^{-x} \cos 2x + C_4 e^{-x} \sin 2x + C_5 x e^{-x} \cos 2x + C_6 x e^{-x} \sin 2x + C_7 e^{-3x}$$

Remark: A linear ODE of the form $L[Y] = 0$ where L is a polynomial $P(D)$ where $D = \frac{d}{dx}$ has char. eqⁿ $P(\lambda)$, same algebra!

§6.3 # 9 $y''' - 3y'' + 3y' - y = e^x$ (*)

$$\lambda^3 - 3\lambda^2 + 3\lambda - 1 = (\lambda - 1)^3 = 0$$

Thus the associated homog. eqⁿ has form $(D-1)^3[y] = 0$.

Note e^x is annihilated by $(D-1)$. Thus every solⁿ of (*) must satisfy

$$(D-1)^3(D-1)[y] = (D-1)^4[y] = 0 \quad (**)$$

The general solⁿ to (**) is $(\lambda-1)^4 = 0 \Rightarrow \lambda_1 = 1 = \lambda_2 = \lambda_3 = \lambda_4$

$$y = \underbrace{c_1 e^x + c_2 x e^x + c_3 x^2 e^x}_{y_h} + \underbrace{c_4 x^3 e^x}_{y_p}$$

- This method is neat in that it translates the problem into a corresponding homogeneous problem. We already knew to guess $y_p = Ax^3 e^x$ since we'd have observed to begin that $y_h = c_1 e^x + c_2 x e^x + c_3 x^2 e^x$ thus the naive guess $y_p(\text{naive}) = Ae^x$ overlaps with y_1 then $y_p(\text{less naive}) = xAe^x$ overlaps with y_2 then $y_p(\text{even less naive}) = x^2 Ae^x$ still overlaps with $y_3 = x^2 e^x$, finally we'd have "guessed" that $y_p = Ax^3 e^x$. Notice how the Annihilator Method has discovered the x^3 through alternate reasoning. We view the annihilator method as one proof of our previous method, of course the fact it works is a proof in itself.

$$y_p = Ax^3 e^x$$

$$y_p' = A(3x^2 + x^3) e^x$$

$$y_p'' = A(6x + 6x^2 + x^3) e^x$$

$$y_p''' = A(6 + 18x + 9x^2 + x^3) e^x$$

$$y_p''' - 3y_p'' + 3y_p' - y_p = e^x$$

$$A(6 + 18x + 9x^2 + x^3) e^x +$$

$$\rightarrow -3A(6x + 6x^2 + x^3) e^x +$$

$$\rightarrow +3A(3x^2 + x^3) e^x +$$

$$\rightarrow -Ax^3 e^x = e^x$$

$$x^3(\underbrace{A - 3A + 3A - A}_0) + x^2(\underbrace{9A - 18A + 9A}_0) + x(\underbrace{18A - 18A}_0) + 6A = 1 \Rightarrow A = 1/6$$

Thus

$$y = c_1 e^x + c_2 x e^x + c_3 x^2 e^x + \frac{1}{6} x^3 e^x$$

§6.3 #12 find an operator A which annihilates $f(x) = 3x^2 - 6x + 1$.
 Easy use D^3 , $\frac{d}{dx}(\frac{d}{dx}(\frac{d}{dx}(3x^2 - 6x + 1))) = 0 \therefore A[f] = 0$.

§6.3 #14 try $A = D - 5$.

§6.3 #17 $x^2 e^{-x} \sin 2x$

Solⁿ from $\lambda = -1 \pm 2i$

which has corresponding $(\lambda + 1 - 2i)(\lambda + 1 + 2i) = \lambda^2 + 2\lambda + 5$ char eqⁿ.

which has corresponding operator $D^2 + 2D + 5$ that is,

$$(D^2 + 2D + 5)[e^{-x} \sin 2x] = 0.$$

The x^2 suggests this is the solⁿ to a DEⁿ with not just one $(\lambda^2 + 2\lambda + 5)$ factor in the characteristic eqⁿ. To get upto $x^2 e^{-x} \sin 2x$ we'd need to have already

$$e^{-x}(\sin 2x), e^{-x} \cos 2x, x e^{-x} \sin 2x, x e^{-x} \cos 2x, x^2 e^{-x} \sin 2x, x^2 e^{-x} \cos 2x$$

$$(D^2 + 2D + 5)[Y] = 0$$

$$(D^2 + 2D + 5)^2[Y] = 0$$

$$(D^2 + 2D + 5)^3[Y] = 0$$

Identify that $x^2 e^{-x} \sin 2x$ is one of the fundamental solⁿ's to $(D^2 + 2D + 5)^3[Y] = 0$. So clearly $A = (D^2 + 2D + 5)^3$

Remark: I'm just trying to validate the books list on pg. 334. you don't need to do all the writing I'm doing here. You may just remember (i) $\rightarrow$ (iv) of p. 334 to help find Annihilators for suitable $f(x)$.

§6.4 #2 $Y''' - 2Y'' + Y' = X$

Char. Eqⁿ $\lambda^3 - 2\lambda^2 + \lambda = 0$

(only for practice, pragmatically speaking undetermined coeff. would be easier)

$$\lambda(\lambda^2 - 2\lambda + 1) = \lambda(\lambda - 1)^2 = 0 \quad \therefore \lambda_1 = 0, \lambda_2 = 1 = \lambda_3$$

Hence, fund. sol^s's are $y_1 = 1, y_2 = e^x, y_3 = xe^x$. We will suppose the ^{particular} solⁿ exists and has form $y_p = V_1 y_1 + V_2 y_2 + V_3 y_3$. Our job is then to find coefficient functions V_1, V_2 and V_3 . We'll need the Wronskian so let's get it done,

$$W = \begin{vmatrix} 1 & e^x & xe^x \\ 0 & e^x & (1+x)e^x \\ 0 & e^x & (2+x)e^x \end{vmatrix} = 1(e^x(2+x)e^x - (1+x)e^x e^x) = e^{2x}$$

Now we'll use eqⁿ (11), note $g(x) = x$, and W_R is described in eqⁿ (10).

$$\boxed{V_1 = \int \frac{x W_1(x)}{e^{2x}} dx \quad V_2 = \int \frac{x W_2(x)}{e^{2x}} dx \quad V_3 = \int \frac{x W_3(x)}{e^{2x}} dx} \quad (\star)$$

Ok, so we should calculate $W_i(x)$ before, oops.

$$W_1(x) = (-1)^{3-1} W[e^x, xe^x] = \begin{vmatrix} e^x & xe^x \\ e^x & (1+x)e^x \end{vmatrix} = e^{2x}(1+x-x) = e^{2x}$$

$$W_2(x) = (-1)^{3-2} W[1, xe^x] = -\begin{vmatrix} 1 & xe^x \\ 0 & (1+x)e^x \end{vmatrix} = (1+x)e^x (-1)$$

$$W_3(x) = (-1)^{3-3} W[1, e^x] = \begin{vmatrix} 1 & e^x \\ 0 & e^x \end{vmatrix} = e^x$$

Hence, returning to $(\star)$

$$V_1 = \int x dx = \frac{1}{2}x^2$$

$$V_2 = -\int \frac{x(1+x)e^x}{e^{2x}} dx = -\int e^{-x}(x+x^2) dx = (-x^2 - 3x - 3)e^{-x} (-1)$$

$$V_3 = \int \frac{x e^x}{e^{2x}} dx = \int e^{-x} x dx = (-x-1)e^{-x}$$

Thus

$$y_p = \frac{1}{2}x^2 + (x^2 + 3x + 3)e^{-x} e^x - (x+1)e^{-x} x e^x$$

$$= \frac{1}{2}x^2 + x^2 + 3x + 3 - x^2 - x$$

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

not hard to check

$$y_p'' = 1$$

$$y_p' = x + 2$$

$$-2y_p'' + y_p' = -2 + x + 2 = x$$