

PROBLEM 1 I'll show my work,

$$2y'' - y' + 5ty = te^t \cos t - e^{2t}$$

↑ not constant coefficient \Rightarrow can't use undet. coeff. thus **NO**

$$y'' + 3y' - 4y = t \csc t - t^2 e^t \rightarrow \text{can't use undet. coeff. thus } \mathbf{NO}$$

$$y'' + y' + 2y = 2te^t - t^2 e^{-t}, \text{ no problem } \mathbf{YES}$$

PROBLEM 2

$\cos(x)$ and $\sin(x)$ are linearly independent **FALSE**

[if they were linearly dependent then $\cos(x) = C \sin(x)$ we would be able to write $\cos(x)$ as a constant multiple of $\sin x$ $\Rightarrow C = \frac{\cos(x)}{\sin(x)}$ (not a constant.)]

e^x and $x e^x$ are linearly independent **TRUE**

[Assume otherwise then $e^x = C x e^x \Rightarrow C = \frac{1}{x} \neq \text{constant}$.]

$x^2 y'' + x y' + y = \sin^2(x)$ is a linear O.D.E **TRUE**
 ↑ ↑ ↑ all appear linearly.

$A = D^2 + 4$ has $A[\cos(x)] = D^2 \cos(x) + 4 \cos(x) = -D \sin(x) + 4 \cos(x) = -\cos(x) + 4 \cos(x) = 3 \cos(x) \neq 0$. **FALSE**

Suppose $A[f] = 0$ then $LA[f] = L[0] = 0$. **TRUE**

[admittably I'd rather have written LA instead of AL in general $AL \neq LA$ although for all the examples we've examined this was the case.
 $L = \exp(x) \frac{d}{dx}$ $A = D^2 + 1$ then $A \sin(x) = 0$.
 But $AL(\sin x) = A[\exp(x) \cos(x)] = D[e^x \cos x - e^x \sin x] + e^x \cos x = e^x \cos x - e^x \sin x - e^x \sin x + e^x \cos x + e^x \cos x \neq 0$]

PROBLEM 2 continued

I meant for you to think of const. coeff.
linear diff. operators (not like $e^x \frac{d}{dx} = L$)
as we just saw $AL \neq LA$ in general.
If this issue confused you on the test let me know.

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

$$\frac{\partial M}{\partial y} = \cos(xy) - xy \sin(xy)$$

$$\frac{\partial N}{\partial x} = \cos(xy) - xy \sin(xy) \quad \therefore \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \Rightarrow \text{exact.}$$

TRUE

PROBLEM 3

$$y'' - 2y' + 5y = te^{2t} \sin t$$

$$\lambda^2 - 2\lambda + 5 = 0 \rightarrow \lambda = \frac{2 \pm \sqrt{4 - 20}}{2} = 1 \pm i$$

$$y_h = c_1 e^t \cos(t) + c_2 e^t \sin t \quad \begin{cases} y_1 = e^t \cos t \\ y_2 = e^t \sin t \end{cases}$$

Now I forgot that the $g(t)$ had e^{2t} not e^t
when I spoke to some of you.

No overlap then so the naive guess will do,

$$y_p = (At + B)e^{2t} \sin t + (Ct + D)e^{2t} \cos t$$

You can see this from our general formula, or
the annihilator method, or the naive/overlap
line of reasoning.

PROBLEM 3

$$(D^2+1)(D+3)^2 y = x^2 e^{-3x} + \cos(x)$$

Let's use the annihilator method. First notice the homogeneous solⁿ has the form:

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

This follows quickly since we know that $P(D)e^{\lambda x} = P(\lambda)e^{\lambda x}$, the polynomial in D is the same as the aux. eqⁿ, and

$$(\lambda^2+1)(\lambda+3)^2 = 0 \quad \text{has solⁿ's } \lambda = \pm i \text{ \& } \lambda = -3 \text{ (twice)}$$

Now the annihilator of $x^2 e^{-3x} + \cos x$ can be found by thinking about what DEqⁿ's these functions arise as solⁿ's to.

$$x^2 e^{-3x} \text{ is solⁿ to } (D+3)^3 y = 0$$

$$\cos x \text{ is solⁿ to } (D^2+1)y = 0$$

Thus $A = (D+3)^3(D^2+1)$ will work. Now multiply by A our DEqⁿ:

$$(D^2+1)^2(D+3)^5 y = A(x^2 e^{-3x} + \cos(x)) = 0$$

This "corresponding homogeneous eqⁿ" has the solⁿ

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

$$+ C_5 x \cos x + C_6 x \sin x + C_7 x^2 e^{-3x} + C_8 x^3 e^{-3x} + C_9 x^4 e^{-3x}$$

This is the correct choice for y_p .

- The other two methods would also have given this same results. Most of you need to think more about this.

PROBLEM 4 Assume $x > 0$

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

Identify that $P(x) = -1/x$ and $Q(x) = 2x + 1$. Calculate then the integrating factor, we use $|x| = x$ as $x > 0$,

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

Now multiply by $\mu = 1/x$,

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

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

Integrate both sides,

$$\frac{1}{x} y = 2x + \ln|x| + C, \text{ note } |x| = x \text{ again,}$$

$$\boxed{y = 2x^2 + x \ln(x) + Cx}$$

PROBLEM 5 Let m, k be constants with $m > 0$ and we'll leave k arbitrary for fun. Find the eqⁿ of motion for a system with Newton's Law,

$$m \frac{dv}{dt} = kv^3 \quad \& \quad \underline{x(0) = 0, v(0) = 10}$$

Separate variables

$$\frac{dv}{v^3} = \frac{k}{m} dt$$

Integrate,

$$-\frac{1}{2v^2} = \frac{kt}{m} + C,$$

PROBLEM 5 Continuing,

$$\frac{-1}{2v^2} = \frac{kx}{m} + C_1 \Rightarrow v^2 = \frac{-1}{2} \left(\frac{1}{kx/m + C_1} \right)$$

Then taking the square root,

$$v = \pm \sqrt{\frac{-1}{2} \left(\frac{1}{kx/m + C_1} \right)}$$

Whether it's (+) or (-) depends on the initial condition.

Here $v(0) = 10$ so we must choose (+)

$$10 = + \sqrt{\frac{-1}{2} \frac{1}{C_1}} \rightarrow 100 = \frac{-1}{2C_1}$$

$$\rightarrow \underline{\underline{C_1 = \frac{-1}{200}}}$$

Thus we find

$$v(t) = \sqrt{\frac{-1}{2} \left(\frac{1}{kx/m - \frac{1}{200}} \right)}$$

it turns out that

from the math we could take $k < 0$ or $k > 0$

$$v(t) = \sqrt{\frac{1}{\frac{1}{100} - \frac{2kt}{m}}} = \left(\frac{1}{100} - \frac{2kt}{m} \right)^{-1/2}$$

If $k < 0$ then domain (v) included all $t \geq 0$

If $k > 0$ then domain (v) includes all $t \leq 0$

Physically since it's friction $\Rightarrow k < 0$ so then

the velocity makes sense for positive time

which is comforting. As you can see for $k < 0$

$$v(t) \rightarrow 0 \quad \text{as } t \rightarrow \infty$$

I wouldn't have expected all this w/o some extra question I didn't ask.

PROBLEM 5 We could note $v = \frac{dx}{dt}$ then integrate directly but the following is more interesting & easy.

$$m \frac{dv}{dt} = kv^3$$

sneaky.

$$\rightarrow m \frac{dx}{dt} \frac{dv}{dx} = m v \frac{dv}{dx} = kv^3$$

$$\int \frac{m}{k} \frac{dv}{v^2} = \int dx$$

$$\underline{\underline{\frac{-m}{kv} + C_2 = X}}$$

Now when $t=0$ we have $\left. \begin{array}{l} X(t=0) = 0 \\ V(t=0) = 10 \end{array} \right\} \Rightarrow \underline{V(x=0) = 10}$

$$0 = \frac{-m}{10k} + C_2 \quad \therefore \quad C_2 = \frac{m}{10k}$$

Thus,

$$X = \frac{m}{k} \left(\frac{1}{10} - \frac{1}{v} \right)$$

$$= \boxed{\frac{m}{k} \left(\frac{1}{10} - \sqrt{2 \left(\frac{1}{200} - \frac{kt}{m} \right)} \right) = X(t)}$$

You can easily verify that $X(0) = 0$ as it ought.

Finally the acceleration can be gleaned from $m \frac{dv}{dt} = kv^3$,

$$a = \frac{dv}{dt} = \frac{k}{m} v^3 = \boxed{\frac{k}{m} \left(\frac{1}{100} - \frac{2kt}{m} \right)^{-3/2} = a(t)}$$

Problem 6 Given $y(0) = 3$ and $y'(0) = 0$, solve

$$y'' + 2y' - 8y = 0$$

$$\lambda^2 + 2\lambda - 8 = (\lambda + 4)(\lambda - 2) = 0 \quad \therefore \underline{\lambda_1 = -4, \lambda_2 = 2}$$

$$y(x) = c_1 e^{-4x} + c_2 e^{2x} \quad (\text{could use } t \text{ just as well here})$$

$$y'(x) = -4c_1 e^{-4x} + 2c_2 e^{2x}$$

$$y(0) = c_1 + c_2 = 3 \quad \rightarrow \quad -2c_1 - 2c_2 = -6$$

$$y'(0) = -4c_1 + 2c_2 = 0 \quad \underline{\quad -4c_1 + 2c_2 = 0 \quad}$$

$$-6c_1 = -6$$

$$\therefore \underline{c_1 = 1}$$

$$c_2 = 3 - c_1 = 3 - 1 = \underline{2 = c_2}$$

$$\therefore \underline{y = e^{-4x} + 2e^{2x}}$$

PROBLEM 7

$$y'' + 4y = \tan(2x)$$

$$\lambda^2 + 4 = 0 \Rightarrow \lambda = \pm 2i \Rightarrow Y_1 = \cos 2x, Y_2 = \sin 2x$$

Note, $W[Y_1, Y_2] = Y_1 Y_2' - Y_2 Y_1'$

$$= (\cos 2x)(2\cos 2x) - (\sin 2x)(-2\sin 2x)$$

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

$$= 2$$

Use eqⁿ(10),

$$V_1 = \int \frac{-\tan(2x) \sin(2x)}{Y_1 Y_2' - Y_2 Y_1'} dx = \int \frac{-\sin^2 2x}{2 \cos 2x} dx$$

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

$$= -\frac{1}{2} \int \sec(2x) + \frac{1}{2} \int \cos(2x) dx$$

$$= -\frac{1}{4} \ln|\sec(2x) + \tan(2x)| + \frac{1}{4} \sin(2x).$$

$$V_2 = \int \frac{\tan(2x) \cos(2x)}{2} dx = \int \frac{\sin(2x)}{2} dx$$

$$= -\frac{1}{4} \cos(2x)$$

Recall that $y_p = y_1 V_1 + y_2 V_2$ so assemble the general solⁿ,

$$y = c_1 \cos(2x) + c_2 \sin(2x) - \frac{1}{4} \cos(2x) \ln|\sec(2x) + \tan(2x)|$$

$$+ \frac{1}{4} \cancel{\cos(2x) \sin(2x)} - \frac{1}{4} \cancel{\sin(2x) \cos(2x)}$$

PROBLEM 8 We know from #7 that

$y_1 = -\frac{1}{4} \cos(2x) \ln|\sec 2x + \tan 2x|$ is a particular solⁿ

for $y'' + 4y = \tan(2x)$. Find y_{p_2} a particular

solⁿ for $y'' + 4y = x^3 + x^2 + 2$ then we'll be

able to construct $y_p = y_{p_1} + y_{p_2}$ the particular

solⁿ for $y'' + 4y = x^3 + x^2 + 2 + \tan(2x)$. Let's

find y_{p_2} as we already have y_{p_1} . Notice

we can use undet. coeff and there is no

overlap as $y_1 = \cos 2x$ & $y_2 = \sin 2x$.

$$y_{p_2} = Ax^3 + Bx^2 + Cx + D$$

$$y'_{p_2} = 3Ax^2 + 2Bx + C$$

$$y''_{p_2} = 6Ax + 2B$$

Now substitute into $y''_{p_2} + 4y_{p_2} = x^3 + x^2 + 2$,

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

$$4A = 1 \quad \rightarrow \quad A = \frac{1}{4}$$

$$4B = 1 \quad \rightarrow \quad B = \frac{1}{4}$$

$$6A + 4C = 0 \quad \rightarrow \quad C = -\frac{1}{4}(6A) = -\frac{3}{2}\left(\frac{1}{4}\right) = -\frac{3}{8} = C$$

$$2B + 4D = 2 \quad \rightarrow \quad D = \frac{1}{4}(2 - 2B) = \frac{1}{4}\left(2 - \frac{1}{2}\right) = \frac{3}{8} = D$$

Therefore, the general solⁿ is (using superposition)

$$y = c_1 \cos 2x + c_2 \sin 2x - \frac{1}{4} \cos 2x \ln|\sec 2x + \tan 2x| + 2 \\ + \frac{1}{4}x^3 + \frac{1}{4}x^2 - \frac{3}{8}x + \frac{3}{8}$$