

Answer all 6 questions. No calculators, formula sheets, or cell phones are allowed. An unjustified answer will receive little or no credit. Show all working and simplify your answer as far as possible. Begin each of the 6 questions on 6 separate pages.

- (20) 1. Find the solution of each of the following homogeneous differential equations.
- $y'' - y' - 2y = 0$ with $y(0) = 3$ and $y'(0) = 0$.
 - $y'' + 2y' + y = 0$ with $y(0) = 2$ and $y'(0) = 1$.
- (15) 2(a) Define what is the *Wronskian* of the twice-differentiable functions f_1, f_2, f_3 .
(b) Find the *general solution* of the differential equation $y'' - 3y' + 2y = e^x$.
- (15) 3. Find the *general solution* of the linear ODE $y'' - 2y' + 2y = 5 \cdot \cos(x)$.
- (20) 4. Find y_c and give the *minimal form* of the y_p that one should try, for each of the following linear non-homogeneous differential equations.
- $(D^2 - 2D + 5)^2 y = 3x \cdot e^x \cdot \cos(2x)$.
 - $D^2 (D^2 - 1)(D^2 + 4)y = 2 \cdot \sin^2(x)$.
- (15) 5. Find a *particular solution*, y_p , of the ODE $y'' - 2y' + y = (e^x)/(x)$ by using the method of *variation of parameters*.
- (15) 6. A body of mass 2 kg is attached to a *Hooke-type* spring on a horizontal frictionless surface. The natural length of the spring is 5m, the spring constant k is 10 Nm^{-1} , and the air resistance is λv where $\lambda = 4 \text{ Nsm}^{-1}$. If the spring is stretched by an amount of 3m, and then set loose from rest at time $t=0$, find the *amount*, $x(t)$, it will be extended at all subsequent times.

Solutions to Test #1

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- 1(a) $y'' - y' - 2y = 0$, so $(D^2 - D - 2)y = 0$, $\therefore (D+1)(D-2)y = 0$
 $\therefore y = A e^{-x} + B e^{2x}$. $y(0) = 3 \Rightarrow A + B = 3 \Rightarrow -A = B - 3$
 $\therefore y' = -A e^{-x} + 2B e^{2x}$. $y'(0) = 0 \Rightarrow -A + 2B = 0 \Rightarrow (B-3) + 2B = 0$
 $\therefore 3B - 3 = 0 \Rightarrow B = 1$. $\therefore A = 3 - B = 2$. $\therefore y = 2e^{-x} + e^{2x}$.
- (b) $y'' + 2y' + y = 0$, so $(D^2 + 2D + 1)y = 0$, $\therefore (D+1)^2 y = 0$. Hence
 $y = (A + Bx)e^{-x}$. $y(0) = 2 \Rightarrow (A + 0)e^0 = 2 \Rightarrow A = 2$.
 $y' = B \cdot e^{-x} - (A + Bx)\bar{e}^x$. $y'(0) = 1 \Rightarrow B - (2 + 0) = 1 \Rightarrow B = 3$.
 $\therefore y = (2 + 3x)e^{-x}$.

2(a) The Wronskian is defined by $W(f_1, f_2, f_3) = \begin{vmatrix} f_1 & f_2 & f_3 \\ f_1' & f_2' & f_3' \\ f_1'' & f_2'' & f_3'' \end{vmatrix}$.

(b) Hom. ODE is $y'' - 3y' + 2y = 0$. So $(D^2 - 3D + 2)y = 0$, thus
 $(D-1)(D-2)y = 0$. Hence $y_c = C_1 e^x + C_2 e^{2x}$.
Try $y_p = Ax^1 e^x$ (because 1 is a root of the aux. eq. of multiplicity one). Then $y_p' = A \cdot e^x + Ax e^x = (A + Ax)e^x$.
 $\therefore y_p'' = A \cdot e^x + (A + Ax) \cdot e^x = (2A + Ax)e^x$. So $y'' - 3y' + 2y = e^x$ becomes $(2A + Ax) \cdot e^x - 3(A + Ax) \cdot e^x + 2 \cdot Ax \cdot e^x = e^x$
 $\therefore (2A - 3A) \cdot e^x + (Ax - 3Ax + 2Ax) e^x = e^x \Rightarrow -A \cdot e^x = 1 \cdot e^x \Rightarrow A = -1$
 $\therefore y_p = -x \cdot e^x$. Hence $y = y_c + y_p = C_1 e^x + (C_2 e^{2x} - x e^x)$.

3. $y'' - 2y' + 2y = 0$ is the Hom. ODE. $\therefore (D^2 - 2D + 2)y = 0$.
 $\therefore D = [2 \pm \sqrt{2^2 - 4(1)(2)}]/2 = (2 \pm \sqrt{-4})/2 = (2 \pm 2i)/2 = 1 \pm i$.
 $\therefore y_c = C_1 e^x \cos x + C_2 e^x \sin x$. Try $y_p = A \cos x + B \sin x$ (bec. $\pm i$ are not roots of the auxiliary equation). Then
 $y_p' = -A \sin x + B \cos x$ & $y_p'' = -A \cos x - B \sin x$. So
 $y'' - 2y' + 2y = 5 \cos x$ becomes $(-A \cos x - B \sin x) - 2(-A \sin x + B \cos x) + 2(A \cos x + B \sin x)$. $\therefore A - 2B = 5$ & $B + 2A = 0$. Hence $A = 1$ and $B = -2$. Thus $y = y_c + y_p = (C_1 \cos x + C_2 \sin x) e^x + (\cos x - 2 \sin x)$.

$$4(a) \quad (\Delta^2 - 2\Delta + 5)^2 y = 0 \Rightarrow \Delta = [2 \pm \sqrt{4 - 4(5)}]/2 = 1 \pm 2i \text{ (twice).}$$

So $y_c = (C_1 + C_2 x)e^x \cos(2x) + (C_3 + C_4 x)e^x \sin(2x)$. Since $3x$ is a polynomial of degree 1 and $1 \pm 2i$ are roots of the aux. eq. of mult. 2, the minimal form of y_p that we should try is

$$y_p = (A_0 + A_1 x)x^2 e^x \cos(2x) + (B_0 + B_1 x)x^2 e^x \sin(2x).$$

$$(b) \quad \Delta^2(\Delta^2 - 1)(\Delta^2 + 4)y = 2\sin^2 x = 2(1 - \cos(2x))/2 = 1 - \cos(2x).$$

$$(\Delta - 0)^2(\Delta - 1)(\Delta + 1)(\Delta - 2i)(\Delta + 2i) = 0 \text{ is the Homogeneous ODE.}$$

$$\therefore y_c = (C_1 + C_2 x)e^{0x} + C_3 e^x + C_4 e^{-x} + C_5 \cos(2x) + C_6 \sin(2x).$$

Since 0 is a root of mult. 2 and $\pm 2i$ are roots of mult. 1 of the aux. eq., the minimal form of y_p that we should try is

$$y_p = A_0 \cdot x^2 + A_1 \cdot x \cdot \cos(2x) + B_1 \cdot x \cdot \sin(2x).$$

$$5. \quad y'' - 2y' + y = 0 \Rightarrow (\Delta^2 - 2\Delta + 1)y = 0 \Rightarrow (\Delta - 1)^2 y = 0 \Rightarrow \Delta = 1 \text{ (twice)}$$

$$\therefore y_c = C_1 e^x + C_2 x \cdot e^x. \text{ So take } y_1 = e^x \text{ and } y_2 = x \cdot e^x. \text{ Then}$$

$v_1 y_1 + v_2 y_2$ will be a particular solution of $y'' - 2y' + y = e^x/x$

$$\text{if } v_1' = \begin{vmatrix} 0 & x e^x \\ e^x/x & (x+1)e^x \end{vmatrix} / \begin{vmatrix} e^x & x e^x \\ e^x & (x+1)e^x \end{vmatrix} = -e^{2x}/e^{2x} = -1, \\ \Rightarrow v_1 = \int (-1) dx = -x.$$

$$\& \quad v_2' = \begin{vmatrix} e^x & 0 \\ e^x & e^x/x \end{vmatrix} / \begin{vmatrix} e^x & x e^x \\ e^x & (x+1)e^x \end{vmatrix} = \frac{1}{x} e^{2x}/e^{2x} = 1/x. \\ \Rightarrow v_2 = \int \frac{1}{x} dx = \ln(x).$$

$$\therefore y_p = v_1 y_1 + v_2 y_2 = -x \cdot e^x + (\ln x) \cdot x \cdot e^x.$$

$$6. \quad \text{Let } x(t) = \text{amount spring is extended} \quad \begin{array}{c} x=0 \\ \downarrow \\ t=0, x(0)=0, \dot{x}(0)=3 \end{array}$$

at time t . Then the two forces $\lambda \dot{x}$ & kx

will work against increasing x . So $m\ddot{x} = -\lambda \dot{x} - kx$.

$$\therefore 2\ddot{x} + 4\dot{x} + 10x = 0, \quad \therefore (\Delta^2 + 2\Delta + 5)x = 0. \text{ Hence}$$

$$\Delta = (-2 \pm \sqrt{4 - 20})/2 = (-2 \pm 4i)/2 = -1 \pm 2i. \text{ So}$$

$$x = A \cdot e^{-t} \cdot \cos(2t) + B \cdot e^{-t} \cdot \sin(2t), \quad x(0) = 3 \Rightarrow A + B \cdot 0 = 3$$

$$\dot{x} = -A e^{-t} \cdot \cos(2t) - B e^{-t} \cdot \sin(2t) - 2A e^{-t} \sin(2t) + 2B e^{-t} \cos(2t) \stackrel{A=3}{\Rightarrow} A=3$$

$$\dot{x}(0) = 0 \Rightarrow -A - B \cdot 0 - 2A \cdot 0 + 2B = 0 \Rightarrow -3 + 2B = 0,$$

$$\therefore B = 3/2. \quad \therefore x(t) = 3 e^{-t} \cdot \cos(2t) + (3/2) e^{-t} \cdot \sin(2t).$$