

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.
(a) $y'' - 2y' - 8y = 0$ with $y(0) = 5$ and $y'(0) = 2$.
(b) $4y'' - 4y' + y = 0$ with $y(0) = 2$ and $y'(0) = 4$.
- (15) 2. (a) Define what it means for the functions $f_1(x), f_2(x), f_3(x)$ to be *linearly independent*.
(b) Find the *general solution* of the differential equation $y'' - y = 8e^x$.
- (15) 3. Find the *general solution* of the linear ODE $y'' + 2y' + 2y = -10 \sin(2x)$.
- (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.
(a) $(D - 2)^3(D^2 - 4D + 5)^2 y = 7x^2 \cdot e^{2x} \cdot \sin(x)$.
(b) $(D - 0)^3(D + 2)(D^2 + 4)^2 y = 4x \cdot \cos^2(x)$.
- (15) 5. Find a *particular solution*, y_p , of the ODE $y'' + y = \cot(x)$ by using the method of *variation of parameters*.
- (15) 6. A body of mass 2kg is attached to a *Hooke-type* spring and suspended from a very high ceiling. The natural length of the spring is 7m , the spring constant k is 20Nm^{-1} , and the air resistance is λv where $\lambda = 4\text{Nsm}^{-1}$. If the spring is stretched by an amount of 4m , and then set loose from rest at time $t=0$, find the *amount*, $x(t)$, it will be extended at all subsequent times. [Use $g = 10\text{ms}^{-2}$]

1(a) $y'' - 2y' - 8y = 0$, so $(D^2 - 2D - 8)y = 0$. $\therefore (D+2)(D-4)y = 0$.

$\therefore y = Ae^{-2x} + Be^{4x}$. Now $y(0) = 5 \Rightarrow A+B=5 \Rightarrow -A=B-5$.

$\therefore y' = -2Ae^{-2x} + 4Be^{4x}$. Also $y'(0) = 2 \Rightarrow -2A+4B=2 \Rightarrow 2(B-5)+4B=2$

$\therefore 6B=12 \Rightarrow B=2$, $\therefore A=5-B=3$. $\therefore y = 3e^{-2x} + 2e^{4x}$.

(b) $4y'' - 4y' + y = 0$, so $(4D^2 - 4D + 1)y = 0$. $\therefore (2D-1)^2 = 0 \Rightarrow D = \frac{1}{2}$ (twice)

$\therefore y = A \cdot e^{x/2} + Bx e^{x/2}$. So $y(0) = 2 \Rightarrow A + B \cdot 0 = 2 \Rightarrow A = 2$

$\therefore y' = A \cdot \frac{1}{2} e^{x/2} + Bx e^{x/2} + B \cdot 1 \cdot e^{x/2}$. So $y'(0) = 4 \Rightarrow \frac{A}{2} + 0 + B = 4 \Rightarrow B = 3$.

$\therefore y = 2e^{x/2} + 3x \cdot e^{x/2}$.

2(a) The functions $f_1(x), f_2(x), f_3(x)$ are linearly independent if

$c_1 \cdot f_1(x) + c_2 \cdot f_2(x) + c_3 \cdot f_3(x) \equiv 0 \Rightarrow c_1 = 0, c_2 = 0, \text{ and } c_3 = 0$.

(b) $y'' - y = 8 \cdot e^x$. Homog. ODE is $y'' - y = 0$. $\therefore (D^2 - 1)y = 0$

$\therefore (D-1)(D+1)y = 0 \Rightarrow y_c = C_1 \cdot e^{-x} + C_2 \cdot e^x$. Since $\alpha = 1$

is a root of the aux. eq. of multiplicity 1, try $y_p = a \cdot x \cdot e^x$.

Then $y_p' = a \cdot e^x + a \cdot x \cdot e^x$ & $y_p'' = a \cdot 1 \cdot e^x + a \cdot 1 \cdot e^x + a \cdot x \cdot e^x$
 $= 2a \cdot e^x + ax \cdot e^x$. So $y'' - y = 8 \cdot e^x$ becomes

$2a \cdot e^x + ax \cdot e^x - ax \cdot e^x = 8 \cdot e^x \Rightarrow 2a \cdot e^x = 8 \cdot e^x$.

$\therefore 2a = 8 \Rightarrow a = 4$. $\therefore y_p = 4x \cdot e^x \Rightarrow y = y_c + y_p$
 $= C_1 \cdot e^{-x} + C_2 \cdot e^x + 4x e^x$.

3. $y'' + 2y' + 2y = -10 \sin(2x)$. Homog. ODE is $y'' + 2y' + 2y = 0$

$\therefore D^2 + 2D + 2 = 0 \Rightarrow D = \frac{-2 \pm \sqrt{4-8}}{2} = -1 \pm i$. $\therefore y_c = C_1 \cdot e^{-x} \cos x + C_2 \cdot e^{-x} \sin x$.

Try $y_p = a \cos(2x) + b \sin(2x)$. Then $y_p' = -2b \sin(2x) - 2a \sin(2x)$ and

$y_p'' = -4a \cos(2x) - 4b \sin(2x)$. So $y_p'' + 2y_p' + 2y_p = -10 \sin(2x)$

becomes $-4a \cos(2x) - 4b \sin(2x) + 4b \cos(2x) - 4a \sin(2x) + 2a \cos(2x)$

$+ 2b \sin(2x) = -10 \sin(2x)$. $\therefore (-4a + 4b + 2a) \cos(2x) +$

$(-4b - 4a + 2b) \sin(2x) = -10 \sin 2x$. $\therefore 4b - 2a = 0$ & $-4a - 2b = -10$.

$\therefore a = 2b \Rightarrow -8b - 2b = -10 \Rightarrow b = 1$. So $a = 2$. Hence

$$y_p = a \cos(2x) + b \sin(2x) = 2 \cos(2x) + \sin(2x). \text{ Hence}$$

$$y = y_c + y_p = C_1 e^{-x} \cos x + C_2 e^{-x} \sin x + 2 \cos(2x) + \sin(2x)$$

$$4(a) (D-2)^3 (D^2-4D+5)^2 y = 0. \text{ So } D = 2 \text{ (thrice) or}$$

$$D = \frac{-(-4) \pm \sqrt{16-20}}{2} = \frac{(4 \pm 2i)}{2} = 2 \pm i \text{ (twice)}$$

$$\therefore y_c = (C_1 + C_2 x + C_3 x^2) e^{2x} + (C_4 + C_5 x) e^{2x} \cos x + (C_6 + C_7 x) e^{2x} \sin x.$$

$$\text{Minimal form of } y_p = (a_0 + a_1 x + a_2 x^2) \cdot x^2 \cdot e^{2x} \cdot \cos(x) \\ + (b_0 + b_1 x + b_2 x^2) \cdot x^2 \cdot e^{2x} \cdot \sin(x)$$

$$(b) (D-0)^3 (D+2) (D^2+4)^2 y = 0. \text{ So } D = -2, \text{ or } D = 0 \text{ (thrice)}$$

or $D = \pm 2i$ (twice each). Hence

$$y_c = C_1 e^{-2x} + (C_2 + C_3 x + C_4 x^2) e^{0x} + (C_5 + C_6 x) \cos(2x) + (C_7 + C_8 x) \sin(2x)$$

$$\text{Now } (D-0)^3 (D+2) (D^2+4)^2 y = 4x \cos^2(x) = 4x \cdot (1 + \cos(2x)) / 2 \\ = 2x + 2x \cos(2x)$$

$$\text{Minimal form of } y_p = (c_0 + c_1 x) \cdot x^3 \cdot e^{0x} + (a_0 + a_1 x) \cdot x^2 \cdot \cos(2x) \\ + (b_0 + b_1 x) \cdot x^2 \cdot \sin(2x).$$

$$5. y'' + y = \cot(x). \text{ Homog. ODE is } y'' + y = 0. \text{ So } (D^2+1)y = 0. \therefore D = \pm i. \text{ So } y_c = A \cos x + B \sin x.$$

Let $y_1 = \cos x$ and $y_2 = \sin x$. Then y_1 & y_2 are linearly indep.

and if we put $y_p = v_1 \cdot y_1 + v_2 \cdot y_2$ where

$$v_1' = \begin{vmatrix} 0 & \sin x \\ \frac{\cos x}{\sin x} & \cos x \end{vmatrix} \bigg/ \begin{vmatrix} \cos x & \sin x \\ -\sin x & \cos x \end{vmatrix} = \frac{0 - \cos x}{\cos^2 x + \sin^2 x} = \frac{-\cos x}{1} = -\cos(x)$$

$$\& v_2' = \begin{vmatrix} \cos x & 0 \\ -\sin x & \frac{\cos x}{\sin x} \end{vmatrix} \bigg/ \begin{vmatrix} \cos x & \sin x \\ -\sin x & \cos x \end{vmatrix} = \frac{\frac{\cos^2 x}{\sin x} - 0}{1} = \frac{1 - \sin^2 x}{\sin x} = \csc x - \sin x,$$

then y_p will be a particular solution of $y'' + y = \cot x = \frac{\cos x}{\sin x}$.

$$\therefore v_1' = -\sin x \Rightarrow v_1 = \int -\cos x dx = -\sin x, \text{ and}$$

$$v_2' = \int (\csc x - \sin x) dx = -\ln(\csc x + \cot x) + \cos x$$

$$\therefore y_p = \cos x (-\sin x) + \sin x (-\ln(\csc x + \cot x) + \cos x) \\ = -\sin x \cdot \ln(\csc x + \cot x) \text{ is a particular solution.}$$

6. Let $x(t)$ = amount spring is extended at time t . Then

$m\ddot{x} = -kx - \lambda\dot{x} + mg$ because kx & $\lambda\dot{x}$ are forces working in the direction opposite to that of x while mg is working in the direction of increasing x .

$$\therefore 2\ddot{x} + 4\dot{x} + 20x = 2(10).$$

$\therefore \ddot{x} + 2\dot{x} + 10x = 10$. The homog. ODE is

$$\ddot{x} + 2\dot{x} + 10x = 0. \quad \therefore (D^2 + 2D + 10)x = 0$$

$$\therefore D = \frac{-2 \pm \sqrt{4 - 40}}{2} = \frac{-2 \pm 6i}{2} = -1 \pm 3i$$

$\therefore x_c = A e^{-t} \cos(3t) + B e^{-t} \sin(3t)$. Also try

$x_p = a$. Then $\dot{x}_p = 0$ & $\ddot{x}_p = 0$. So $10a = 10$.

$\therefore x_p = 1$. So $x(t) = x_p(t) + x_c(t)$

$$= 1 + A e^{-t} \cos(3t) + B e^{-t} \sin(3t)$$

$$\therefore \dot{x}(t) = 0 + A(-1) \cdot e^{-t} \cos(3t) + A(-3) \cdot e^{-t} \sin(3t)$$

$$+ B(3) \cdot e^{-t} \cos(3t) + B(-1) \cdot e^{-t} \sin(3t)$$

$$= (3B - A) e^{-t} \cos(3t) - (3A + B) e^{-t} \sin(3t)$$

But $x(0) = 4$, so $4 = 1 + A \cdot e^0 \cdot 1 - B \cdot 0 \Rightarrow A = 3$

And $\dot{x}(0) = 0$, so $0 = (3B - A) \cdot e^0 \cdot 1 - (3A + B) \cdot 0 \Rightarrow B = 1$

$$\therefore x(t) = 1 + 3e^{-t} \cos(3t) + e^{-t} \sin(3t).$$

END

