

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)  $y'' - 2y' - 3y = 0$  with  $y(0) = 3$  and  $y'(0) = 5$ .

(b)  $y'' + 9y = 0$  with  $y(0) = 2$  and  $y'(0) = 3$ .

(15) 2. (a) Define what it means for the functions  $f_1(x), f_2(x), f_3(x)$  to be **linearly dependent**.

(b) Find the *general solution* of the differential equation  $y'' + 2y' - 3y = 6e^x$ .

(15) 3. Find the *general solution* of the ODE  $y'' + 2y' + 2y = 5\cos(x)$ .

(20) 4. Find  $y_c$  and give the *minimal form* of the  $y_p$  that one should try, for each of the following non-homogeneous linear differential equations.

(a)  $\{(D-1)^3 \cdot (D^2 + 4D + 5)^2\} y = x.e^x + e^{-2x}.\cos(x)$ .

(b)  $\{D \cdot (D+2)^2 \cdot (D^2 + 4)^2\} y = 6 \cdot x \cdot \sin^2(x)$ .

(15) 5. Find a *particular solution*,  $y_p$ , of the ODE  $y'' + 2y' + y = x^{-2} \cdot e^{-x}$  by using the method of *variation of parameters*.

(15) 6. A body of mass  $3\text{kg}$  is attached to a *Hooke-type* spring and suspended from a very high ceiling. The natural length of the spring is  $5\text{m}$ , the spring constant  $k$  is  $6\text{Nm}^{-1}$  and the air resistance is  $\lambda v$  where  $\lambda = 6\text{Nsm}^{-1}$ . If the spring is stretched by an amount of  $2\text{m}$ , and then set loose from rest at time  $t = 0$ , find the *amount*,  $x(t)$ , it will be extended at all subsequent times. [Use *acceleration due to gravity*,  $g = 10\text{ms}^{-2}$ ]

$$1(a) y'' - 2y' - 3y = 0 \Rightarrow (D^2 - 2D - 3)y = 0. \quad \therefore (D+1)(D-3) = 0.$$

$$\therefore y = Ae^{-x} + Be^{3x}. \quad y(0) = 5 \Rightarrow A+B=5 \Rightarrow A=5-B.$$

$$\& y' = -Ae^{-x} + 3Be^{3x}. \quad y'(0) = 3 \Rightarrow -A+3B=3 \Rightarrow -(5-B)+3B=3$$

$$\therefore 4B=8 \Rightarrow B=2. \quad \therefore A=5-2=3. \quad \therefore y(x) = e^{-x} + 2e^{3x}$$

$$(b) y'' + 9y = 0 \Rightarrow (D^2 + 9)y = 0 \quad \therefore (D-3i)(D+3i) = 0$$

$$\therefore y = A\cos(3x) + B\sin(3x) \quad y(0) = 2 \Rightarrow A.1 + B.0 = 2 \Rightarrow A=2$$

$$\text{So } y' = -3A\sin(3x) + 3B\cos(3x) \quad y'(0) = 3 \Rightarrow -A.0 + 3B.1 = 3 \Rightarrow B=1$$

$$\therefore y(x) = 2\cos(3x) + \sin(3x). \quad \text{Check } y(0) = 2, y'(0) = 3 \checkmark$$

2(a) The functions  $f_1(x)$ ,  $f_2(x)$ , &  $f_3(x)$  are linearly dependent if we can find constants  $\alpha_1, \alpha_2, \alpha_3$  with at least one of them being non-zero such that  $\alpha_1 f_1(x) + \alpha_2 f_2(x) + \alpha_3 f_3(x) \equiv 0$ .

$$(b) y_c'' + 2y_c' - 3y_c = 0 \Rightarrow (D^2 + 2D - 3)y_c. \quad \therefore (D-1)(D+3) = 0$$

$$\therefore y_c = C_1 e^x + C_2 e^{-3x}. \quad \text{To find a particular solution of}$$

$y'' + 2y' - 3y = 6e^x$ , we must try  $y_p = b \cdot x \cdot e^x$  because  $D=1$  is a root of the auxiliary eq. of multiplicity 1. So

$$y_p = bx e^x, \quad y_p' = b \cdot 1 \cdot e^x + bx \cdot e^x = (b + bx)e^x, \quad \text{and}$$

$$y_p'' = (0 + b) \cdot e^x + (b + bx) \cdot e^x = (2b + bx)e^x.$$

So the non-homogeneous equation  $y_p'' + 2y_p' - 3y_p = 6e^x$  becomes  $(2b + bx)e^x + 2(b + bx)e^x - 2bx \cdot e^x = 6e^x \Rightarrow 4be^x = 6e^x$ .

$$\therefore b = 3/2. \quad \therefore y = y_c + y_p = C_1 e^x + C_2 e^{-3x} + (3/2) \cdot x \cdot e^x.$$

3. Homog. Eq. is  $y_c'' + 2y_c' + 2y_c = 0. \quad \therefore D^2 + 2D + 2 = 0. \quad \text{So}$

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

Since the RHS of the ODE is  $5 \cos x$ , try  $y_p = A \cos x + B \sin x$

$$\text{Then } y_p' = -A \sin x + B \cos x \quad \& \quad y_p'' = -A \cos x - B \sin x. \quad \text{Thus}$$

$$y_p'' + 2y_p' + 2y_p = 5 \cos x \Rightarrow [-A + 2(B) + 2A] \cos x + [-B - 2A + 2B] \sin x = 5 \cos x.$$

$\therefore A+2B=5$  &  $B-2A=0$ .  $\therefore B=2A$  & so  $A+2(2A)=5 \Rightarrow A=1$   
 $\therefore B=2$ . So  $y = y_c + y_p = (C_1 \cos x + C_2 \sin x) e^{-x} + \cos x + 2 \sin x$ .

4(a)  $\{(D-1)^3 (D^2+4D+5)^2\} = 0 \Rightarrow D=1$  (3 times) or  $D = -2 \pm i$  (twice)

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

Minimal form of  $y_p$  that we should try should be

$y_p = (a_0 + a_1 x) \cdot x^3 \cdot e^x + (b_0) \cdot x^2 \cdot e^{-2x} \cos x + (c_0) \cdot x^2 \cdot e^{-2x} \sin x$

because  $x \cdot e^x =$  (a polynomial of degree 1) times  $e^x$  & mult(1) = 3  
 and  $1 \cdot e^{-2x} \cos x =$  (a polynomial of deg. 1)  $\cdot e^{-2x} \cos x$  & mult(-2  $\pm i$ ) = 2.

(b)  $\{(D-0)(D+2)^2 (D^2+4)^2\} = 0 \Rightarrow D=0, D=-2$  (twice) &  $D = \pm 2i$  (twice)

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

Minimal form of  $y_p$  that we should try should be

$y_p = (a_0 + a_1 x) \cdot x^1 \cdot e^{0x} + (b_0 + b_1 x) \cdot x^2 \cdot \cos(2x) + (c_0 + c_1 x) \cdot x^2 \cdot \sin(2x)$

because RHS =  $6x \cdot \sin^2 x = 6x \cdot \frac{1}{2}(1 - \cos 2x) = 3x - 3x \cdot \cos(2x)$   
 and  $3x = 3x \cdot e^{0x} =$  (polynomial of deg. 1)  $\cdot e^{0x}$  & multiplicity(0) = 1  
 and  $3x \cos(2x) =$  (polynomial of deg. 1)  $\cdot \cos(2x)$  & mult( $\pm 2i$ ) = 2.

5. Homog. Eq. is  $y_c'' + 2y_c' + y_c = 0$ .  $\therefore D^2 + 2D + 1 = (D+1)^2 = 0$

$\therefore y_c = C_1 e^{-x} + C_2 x \cdot e^{-x}$ . So take  $y_1 = e^{-x}$  &  $y_2 = x e^{-x}$ .

Then  $y_1' = -e^{-x}$  and  $y_2' = 1 \cdot e^{-x} - x \cdot e^{-x} = (1-x)e^{-x}$ . So

we know there will be a particular solution  $y_p = v_1 y_1 + v_2 y_2$

where  $v_1 = \frac{\begin{vmatrix} 0 & y_2 \\ x^{-2} e^{-x} & y_2' \end{vmatrix}}{\begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}} = \frac{\begin{vmatrix} 0 & x e^{-x} \\ x^{-2} e^{-x} & (1-x)e^{-x} \end{vmatrix}}{\begin{vmatrix} e^{-x} & x e^{-x} \\ -e^{-x} & (1-x)e^{-x} \end{vmatrix}}$   
 $= -x^{-1} e^{-2x} / [(1-x)e^{-2x} + x e^{-2x}] = -x^{-1} \Rightarrow v_1 = \int -x^{-1} dx = -\ln(x)$ .

&  $v_2 = \frac{\begin{vmatrix} y_1 & 0 \\ y_1' & x^{-2} e^{-x} \end{vmatrix}}{\begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}} = \frac{\begin{vmatrix} e^{-x} & 0 \\ -e^{-x} & x^{-2} e^{-x} \end{vmatrix}}{(e^{-2x})} = \frac{x^{-2} e^{-2x}}{e^{-2x}} = x^{-2}$

$\therefore v_2 = \int x^{-2} dx = x^{-2+1} / (-2+1) = -(x^{-1})$ .

$\therefore y_p = -\ln(x) \cdot e^{-x} - (x^{-1}) \cdot x e^{-x} = -(1 + \ln x) \cdot e^{-x}$ .

6. We have  $m\ddot{x} = -k\dot{x} - \lambda x + mg$ .

$$\therefore m\ddot{x} + k\dot{x} + \lambda x = mg$$

$$\therefore 3\ddot{x} + 6\dot{x} + 6x = 3(10)$$

$$\therefore \ddot{x} + 2\dot{x} + 2x = 10 \quad (*)$$

$$(\Delta^2 + 2\Delta + 2)x = 0 \quad \text{(Here } \Delta = \frac{d}{dt}\text{)}$$

$$\Rightarrow \Delta = -1 \pm i, \text{ So}$$

$$x_c(t) = e^{-t} [A \cos t + B \sin t].$$

Try  $x_p(t) = b$  because RHS = 10.

Then  $\dot{x}_p = 0$  &  $\ddot{x}_p = 0$ . So the ODE (\*)

$$\text{becomes } \ddot{x}_p + 2\dot{x}_p + 2x_p = 10 \Rightarrow 0 + 0 + 2x_p = 10$$

$$\therefore x_p = 5. \quad \therefore x(t) = x_c(t) + x_p(t) = 5 + e^{-t} [A \cos t + B \sin t]$$

$$\text{So } \dot{x}(t) = e^{-t} [-A \sin t + B \cos t] - e^{-t} [A \cos t + B \sin t] + 0.$$

$$\therefore x(0) = 2 \Rightarrow 5 + e^{-0} [A \cdot 1 + B \cdot 0] = 2 \Rightarrow A = -3.$$

$$\text{and } \dot{x}(0) = 0 \Rightarrow e^{-0} [-A \cdot 0 + B \cdot 1] - e^{-0} [A \cdot 1 + B \cdot 0] = 0$$

$$\Rightarrow B - A = 0 \Rightarrow B = A = -3.$$

$$\therefore x(t) = 5 + e^{-t} [-3 \cos t - 3 \sin t] = 5 - 3e^{-t} [\cos t + \sin t]$$

END

Check:  $x(0) = 5 - 3e^{-0} [1 + 0] = 5 - 3 = 2 \checkmark$

Extras:  $\dot{x}(t) = 0 + 3e^{-t} [\cos t + \sin t] - 3e^{-t} [-\sin t + \cos t]$

$$\dot{x}(0) = 0 + 3[1 + 0] - 3[-0 + 1] = 3 - 3 = 0 \checkmark$$

By the way at time  $t=0$ ,  $\dot{x}=0$  because the weight is released from rest. Also  $\ddot{x}(0) + 2\dot{x}(0) + 2x(0) = 10$ ,

$$\text{so } \ddot{x}(0) = 10 - 2\dot{x}(0) - 2x(0) = 10 - 0 - 2(2) = 6 \text{ ms}^{-2}.$$

This means the body is accelerating downwards the moment it is released (since  $x$  is measured in the downward direction).

$$\text{Also } x(t) = 5 - 3e^{-t} \left[ \frac{1}{\sqrt{2}} \cos t + \frac{1}{\sqrt{2}} \sin t \right]$$

$$= 5 - (3\sqrt{2})e^{-t} \left[ \cos t \cdot \cos \frac{\pi}{4} + \sin t \cdot \sin \frac{\pi}{4} \right]$$

$$= 5 - 3\sqrt{2}e^{-t} \cos(t - \pi/4), \text{ in case you're asked for this.}$$

