

Answer all 6 questions. An unjustified answer will receive little or no credit. NO CALCULATORS OR CELLPHONES ARE ALLOWED.

- (20) 1. Find the solution of each of the following homogeneous ODEs
- (a) $y'' - y' - 6y = 0$ with $y(0) = 3$ & $y'(0) = 4$.
- (b) $y'' + 4y' + 4y = 0$ with $y(0) = -2$ & $y'(0) = 5$.
- (15) 2. (a) Define what it means for $\{f_1, f_2, \dots, f_n\}$ to be linearly independent.
- (b) Find the general solution of $y'' + y' - 6y = -16x \cdot e^x$.
- (15) 3. Find the general solution of the non-homogeneous ODE
- $$y'' + 2y' + 5y = 10 \sin x.$$
- (20) 4. Find y_c and give the minimal form of the y_p that one should try for each of the following ODEs
- (a) $D(D^2 - 2D + 2)^2 y = 3x \cdot e^x \cdot \sin x$.
- (b) $(D^2 - 1)(D^2 + 4)y = e^x + 2 \sin^2 x$.
- (15) 5. Find a particular solution of the ODE, $y'' + y = \tan x$.
- (15) 6. A body of mass 2kg is attached to a Hooke-type spring and suspended from the ceiling. The natural length L is 10m, the spring constant k is 4 Nm^{-1} , and the air resistance is λv where $\lambda = 4 \text{ N s m}^{-1}$. If the spring is stretched by an amount of 3m and the body is released from rest at time $t=0$, find the amount by which it will be extended at all subsequent times. [Use $g = 10 \text{ m s}^{-2}$.]

1(a) $y'' - y' - 6y = 0 \quad \therefore (D^2 - D - 6)y = 0 \quad \therefore (D+2)(D-3)y = 0$
 $\therefore D = -2 \text{ or } 3$. So $y = Ae^{-2x} + Be^{3x}$. $\therefore y' = -2Ae^{-2x} + 3Be^{3x}$
 $y(0) = 3 \Rightarrow 3 = Ae^0 + Be^0 \Rightarrow A + B = 3 \Rightarrow B = 3 - A$
 $y'(0) = 4 \Rightarrow 4 = -2Ae^0 + 3Be^0 \Rightarrow -2A + 3B = 4$
 $\therefore -2A + 3(3 - A) = 4 \Rightarrow -5A = -5 \Rightarrow A = 1$. $\therefore B = 3 - 1 = 2$
 So $y = e^{-2x} + 2e^{3x}$.

(b) $y'' + 4y' + 4y = 0 \quad \therefore (D^2 + 4D + 4)y = 0 \quad \therefore (D+2)^2 y = 0$.
 $\therefore D = -2$ (twice). So $y = (A+Bx)e^{-2x}$. Hence
 $y' = (0+B)e^{-2x} + (-2)(A+Bx)e^{-2x} = \{(B-2A) - 2Bx\}e^{-2x}$.
 $y(0) = -2 \Rightarrow -2 = (A+B \cdot 0)e^0 \Rightarrow A = -2$.
 $y'(0) = 5 \Rightarrow 5 = \{(B-2A) - 2B \cdot 0\}e^0 \Rightarrow B = 2A + 5 = 1$
 $\therefore y = (Bx + A)e^{-2x} = (x-2)e^{-2x}$.

2(a) The functions f_1, f_2, \dots, f_n are linearly independent if
 $c_1 f_1(x) + c_2 f_2(x) + \dots + c_n f_n(x) = 0 \Rightarrow c_1 = c_2 = \dots = c_n = 0$.

(b) The homog. eq. is $y'' + y' - 6y = 0 \quad \therefore (D^2 + D - 6)y = 0$.
 $\therefore (D-2)(D+3)y = 0 \quad \therefore y_c = c_1 e^{2x} + c_2 e^{-3x}$

The non-homog. eq. is $y'' + y' - 6y = -16x e^x \dots (**)$

Try $y_p = (Ax + B)e^x$. Then

$$y_p' = A e^x + (Ax + B)e^x = (Ax + A + B)e^x$$

$$\text{and } y_p'' = A e^x + (Ax + A + B)e^x = (Ax + 2A + B)e^x$$

So $(**)$ becomes

$$(Ax + 2A + B)e^x + (Ax + A + B)e^x - 6(Ax + B)e^x = -16x e^x$$

$$\therefore \{-4Ax + (3A - 4B)\} e^x = -16x e^x$$

$$\therefore -4A = -16 \Rightarrow A = 4 \quad \& \quad 3A - 4B = 0 \Rightarrow B = \frac{3A}{4} = 3$$

$$\therefore y_p = (4x + 3)e^x \quad \therefore y = y_c + y_p = c_1 e^{2x} + c_2 e^{-3x} + (4x + 3)e^x$$

3. The homog. eq. is $y'' + 2y' + 5y = 0$. So $(D^2 + 2D + 5)y = 0$
 $\therefore D = [-2 \pm \sqrt{4 - 4(5)}]/2 = (-2 \pm i\sqrt{16})/2 = -1 \pm 2i$
 $\therefore y_c = C_1 e^{-x} \cos(2x) + C_2 e^{-x} \sin(2x)$.

The non-homog. eq. is $y'' + 2y' + 5y = 10 \sin x \dots (**)$. Try

$y_p = A \cos x + B \sin x$. Then

$$y_p' = -A \sin x + B \cos x \quad \& \quad y_p'' = -A \cos x - B \sin x$$

So $(**)$ becomes

$$(-A \cos x - B \sin x) + 2(B \cos x - A \sin x) + 5(A \cos x + B \sin x) = 10 \sin x$$

$$\therefore (-A + 2B + 5A) \cos x + (-B - 2A + 5B) \sin x = 10 \sin x$$

$$\therefore -A + 5A + 2B = 0 \Rightarrow B = -2A \quad \& \quad -2A - B + 5B = 10 \text{ which}$$

$$\text{implies } -2A + 4B = 10 \Rightarrow -2A - 8A = 10 \Rightarrow A = -1, \text{ so } B = 2$$

$$\therefore y_p = -\cos x + 2 \sin x.$$

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

4(a) $D(D^2 - 2D + 2)^2 y = 3x e^x \sin x$. $D(D^2 - 2D + 2)^2 = 0 \Rightarrow D = 0$,
 or $D = [-(-2) \pm \sqrt{4 - 4(2)}]/2 = (2 \pm 2i)/2 = 1 \pm i$ (twice).

$$\therefore y_c = C_1 + (C_2 + C_3 x) e^x \cos x + (C_4 + C_5 x) e^x \sin x$$

Since $3x$ is a polynomial of degree 1 and $1 \pm i$ are roots of the aux. eq. of multiplicity 2, the minimal y_p is given by

$$y_p = [(A_1 + A_2 x) e^x \cos x + (B_1 + B_2 x) e^x \sin x] \cdot x^2$$

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

$$(D^2 - 1)(D^2 + 4) = 0 \Rightarrow (D - 1)(D + 1)(D - 2i)(D + 2i) = 0 \Rightarrow D = 1,$$

$D = -1$, or $D = \pm 2i$. Hence

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

Since $D = 1$ & $D = \pm 2i$ are roots of the aux. equation of degree 1, and $D = 0$ is not a root of the aux. equation the minimal y_p that one should try is

$$y_p = A_0 + A_1 x \cdot e^x + A_3 \cdot x \cdot \cos(2x) + A_4 \cdot x \cdot \sin(2x)$$

5. One $y_p = v_1 y_1 + v_2 y_2$ where y_1 & y_2 are two linearly independent solutions of the homogenous equation and $v_1' = \begin{vmatrix} 0 & y_2 \\ F(x) & y_2' \end{vmatrix} / \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$ & $v_2' = \begin{vmatrix} y_1 & 0 \\ y_1' & F(x) \end{vmatrix} / \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$.

The homog. eq. is $y'' + y = 0$. So take $y_1 = \cos x$ & $y_2 = \sin x$.

$$\therefore v_1' = \begin{vmatrix} 0 & \sin x \\ \tan x & \cos x \end{vmatrix} / \begin{vmatrix} \cos x & \sin x \\ -\sin x & \cos x \end{vmatrix} = \frac{-\sin x \cdot \tan x}{\cos^2 x + \sin^2 x} = \frac{-\sin^2 x}{\cos x}$$

$$= -(1 - \cos^2 x) / \cos x = \cos x - 1/\cos x = \cos x - \sec x.$$

$$\therefore v_1 = \int (\cos x - \sec x) dx = \sin x - \ln(\sec x + \tan x)$$

$$\text{Also } v_2' = \begin{vmatrix} \cos x & 0 \\ -\sin x & \tan x \end{vmatrix} / \begin{vmatrix} \cos x & \sin x \\ -\sin x & \cos x \end{vmatrix} = \frac{\cos x \cdot \tan x}{\cos^2 x + \sin^2 x} = \frac{\cos x \cdot \sin x}{\cos x}$$

$$\therefore v_2 = \int \sin x dx = -\cos x$$

$$\therefore y_p = v_1 y_1 + v_2 y_2 = [\sin x - \ln(\sec x + \tan x)] \cos x + [-\cos x] \sin x = -(\cos x) \cdot \ln(\sec x + \tan x).$$

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

Then $m\ddot{x} = mg - kx - \lambda\dot{x}$, so $\ddot{x} + \frac{\lambda}{m}\dot{x} + \frac{k}{m}x = g$.

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

$$D^2 + 2D + 2 = 0 \Rightarrow D = (-2 \pm \sqrt{4-8})/2 = -1 \pm i.$$

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

Try $x_p(t) = C$. Then $\dot{x}_p(t) = 0$ & $\ddot{x}_p(t) = 0$.

So $\ddot{x} + 2\dot{x} + 2x = 10$ becomes $0 + 0 + 2C = 10 \Rightarrow C = 5$.

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

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

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

Now $x(0) = 3$ and $\dot{x}(0) = 0$ because the spring was stretched by 3m & the body was released from rest at time $t = 0$.

$$\text{So } 3 = 5 + e^0(A \cos(0) + B \sin(0)) \Rightarrow A = -2$$

$$\text{and } 0 = e^0[(B-A) \cos(0) - (A+B) \sin(0)] \Rightarrow B = A = -2$$

$$\therefore x(t) = 5 - 2e^{-t}(\cos t + \sin t)$$

$$= 5 - 2\sqrt{2}e^{-t}(\cos t \cdot \frac{1}{\sqrt{2}} + \sin t \cdot \frac{1}{\sqrt{2}}) = 5 - 2\sqrt{2}e^{-t} \cos(t - \frac{\pi}{4}).$$

