

Name: _____

Lecture Section ____ Recitation Section ____

Ma 221

Exam II B Solutions

09S

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Score on Problem #1a _____

#1b _____

#1c _____

#2 _____

#3 _____

#4 _____

Total Score _____

1. Consider the differential equation

$$y'' + 4y' - 12y = 2e^{2t} - 2t^3 + t + 3$$

1 a (6 pts.) Find the homogeneous solution of this equation.

Solution: The characteristic equation is

$$p(r) = r^2 + 4r - 12 = (r + 6)(r - 2) = 0$$

Thus $r = -6, 2$ and

$$y_h = c_1 e^{-6t} + c_2 e^{2t}$$

1 b (25 pts.) Find a particular solution of this equation.

Solution: We first find a particular solution for $2e^{2t}$. Since e^{2t} is a homogeneous solution ($p(2) = 0$) but te^{2t} is not, since $p'(r) = 2r + 4$ and $p'(2) = 8 \neq 0$ then

$$y_{p1} = \frac{2te^{2t}}{8} = \frac{1}{4}te^{2t}$$

We now find a particular solution for $-2t^3 + t + 3$. Let

$$y_{p2} = At^3 + Bt^2 + Ct + D$$

Then

$$y'_{p2} = 3At^2 + 2Bt + C$$

$$y''_{p2} = 6At + 2B$$

Substituting into the DE yields

$$6At + 2B + 12At^2 + 8Bt + 4C - 12At^3 - 12Bt^2 - 12Ct - 12D = -2t^3 + t + 3$$

Thus we have

$$-12A = -2$$

$$12A - 12B = 0$$

$$6A + 8B - 12C = 1$$

$$2B + 4C - 12D = 3$$

Hence $A = \frac{1}{6}$, $B = A = \frac{1}{6}$, $C = -\frac{1}{12}\left(1 - 6\left(\frac{1}{6}\right) - 8\left(\frac{1}{6}\right)\right) = \frac{1}{9}$, and $D = -\frac{1}{12}\left(3 - 2\left(\frac{1}{6}\right) - 4\left(\frac{1}{9}\right)\right) = -\frac{5}{27}$

and

$$y_{p2} = \frac{1}{6}t^3 + \frac{1}{6}t^2 + \frac{1}{9}t - \frac{5}{27}$$

Hence

$$y_p = y_{p1} + y_{p2} = \frac{1}{4}te^{2t} + \frac{1}{6}t^3 + \frac{1}{6}t^2 + \frac{1}{9}t - \frac{5}{27}$$

1 c (4 pts.) Give a general solution of this equation.

Solution:

$$y_g = y_h + y_{p1} + y_{p2} = c_1 e^{-6t} + c_2 e^{2t} + \frac{1}{4}te^{2t} + \frac{1}{6}t^3 + \frac{1}{6}t^2 + \frac{1}{9}t - \frac{5}{27}$$

2 (25 pts.) Find a general solution of

$$y'' + 2y' + y = \frac{e^{-t}}{t^2 + 1}$$

Note: $\int \frac{dt}{t^2+1} = \arctan t + C$.

Solution: We first find the homogeneous solution. The characteristic equation is

$$p(r) = r^2 + 2r + 1 = (r + 1)^2$$

so $r = -1$ is a repeated root. Thus

$$y_h = c_1 e^{-t} + c_2 t e^{-t}$$

We let

$$y_p = v_1 e^{-t} + v_2 t e^{-t}$$

and the two equations for v_1' and v_2' are

$$\begin{aligned} v_1' e^{-t} + v_2' t e^{-t} &= 0 \\ -v_1' e^{-t} + v_2' (-t e^{-t} + e^{-t}) &= \frac{e^{-t}}{t^2 + 1} \end{aligned}$$

We may rewrite these equations as

$$\begin{aligned} v_1' + v_2' t &= 0 \\ -v_1' + v_2' (-t + 1) &= \frac{1}{t^2 + 1} \end{aligned}$$

Hence

$$v_1' = \frac{\begin{vmatrix} 0 & t \\ \frac{1}{t^2+1} & -t+1 \end{vmatrix}}{\begin{vmatrix} 1 & t \\ -1 & -t+1 \end{vmatrix}} = -\frac{\frac{t}{t^2+1}}{1} = -\frac{t}{t^2+1}$$

$$v_2' = \frac{\begin{vmatrix} 1 & 0 \\ -1 & \frac{1}{t^2+1} \end{vmatrix}}{\begin{vmatrix} 1 & t \\ -1 & -t+1 \end{vmatrix}} = \frac{1}{t^2+1}$$

Thus

$$\begin{aligned} v_1 &= -\int \frac{t}{t^2+1} dt = -\frac{1}{2} \ln(t^2+1) \\ v_2 &= \int \frac{dt}{t^2+1} = \arctan t \end{aligned}$$

Therefore

$$y_p = v_1 e^{-t} + v_2 t e^{-t} = -\frac{1}{2} \ln(t^2+1) e^{-t} + t e^{-t} \arctan t$$

and

$$y_g = y_h + y_p = c_1 e^{-t} + c_2 t e^{-t} - \frac{1}{2} \ln(t^2+1) e^{-t} + t e^{-t} \arctan t$$

3 (25 pts.) Find a general solution of

$$y'' - 2y' + 2y = e^t \cos t$$

Solution: The characteristic equation is

$$p(r) = r^2 - 2r + 2 = 0$$

so

$$r = \frac{2 \pm \sqrt{4 - 4(1)(2)}}{2} = 1 \pm i$$

and

$$y_h = c_1 e^t \sin t + c_2 e^t \cos t$$

To find a particular solution we consider the companion equation

$$v'' - 2v' + 2v = e^t \sin t$$

Multiply the equation for v by i add it to the equation for y and let $w = y + iv$ to get

$$w'' - 2w' + 2w = e^t \cos t + ie^t \sin t = e^t (\cos t + i \sin t) = e^t e^{it} = e^{(1+i)t}$$

Since $p(1+i) = 0$, and $p'(r) = 2r - 2$ so that $p'(1+i) = 2i$

$$w_p = \frac{te^{(1+i)t}}{2i}$$

We want y_p which is the real part of w_p .

$$w_p = \frac{te^{(1+i)t}}{2i} \times \frac{i}{i} = -\frac{i}{2} te^t (\cos t + i \sin t)$$

Thus

$$y_p = \operatorname{Re} w_p = \frac{1}{2} te^t \sin t$$

and

$$y_g = y_h + y_p = c_1 e^t \sin t + c_2 e^t \cos t + \frac{1}{2} te^t \sin t$$

4 (15 pts.) Solve

$$x^2 y'' + 2xy' + 3y = 0$$

Solution: This is an Euler equation with $p = 2$ and $q = 3$. The indicial equation is

$$r^2 + (p-1)r + q = r^2 + r + 3 = 0$$

Hence

$$r = \frac{-1 \pm \sqrt{1 - 4(1)(3)}}{2} = \frac{-1 \pm \sqrt{11}i}{2}$$

This is the case of complex roots. For complex roots $a \pm bi$ the solution is

$$y_h = x^a [A \cos(b \ln x) + B \sin(b \ln x)].$$

Here $a = -\frac{1}{2}$ and $b = \frac{\sqrt{11}}{2}$ so

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$$y_h = x^{-\frac{1}{2}} \left[A \cos\left(\frac{\sqrt{11}}{2} \ln x\right) + B \sin\left(\frac{\sqrt{11}}{2} \ln x\right) \right]$$