Ma 221

Exam II B Solutions

10S

1. (30 pts. total) Consider the differential equation

$$y'' + y' - 2y = 2e^t - 20\sin 2t$$

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

Solution: The characteristic equation is

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

Thus the roots are r = -2, 1 and

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

1 b (20 **pts**.) Find a particular solution of this equation.

Solution: We find y_{p_1} for $2e^t$ and y_{p_2} for $-20\sin 2t$. Since p(1) = 0, e^t is a homogeneous solution. p'(r) = 2r + 1 so $p'(1) = 3 \neq 0$. Thus

$$y_{p_1} = \frac{Kte^{\alpha t}}{p'(\alpha)} = \frac{2te^t}{3}$$

There are two ways to find y_{p_2} .

Method I Using Complex Variables: We consider two equations

$$y'' + y' - 2y = -20\sin 2t$$

$$y'' + y' - 2y = -20\cos 2t$$

Multiply the first equation by i and add it to the second equation. Letting w = v + iy we have

$$w'' - w' - 2w = -20(\cos 2t + i\sin 2t) = -20e^{2it}$$

Since $p(2i) = (2i)^2 + 2i - 2 = -6 + 2i \neq 0$

$$w_p = \frac{Ke^{\alpha t}}{p(\alpha)} = \frac{10e^{2it}}{3-i}$$

 y_{p_2} is the imaginary part of w_p .

$$w_p = \frac{10e^{2it}}{3-i} \left(\frac{3+i}{3+i}\right) = \frac{10(3+i)(\cos 2t + i\sin 2t)}{10}$$

= $(3\cos 2t - \sin 2t) + i(\cos 2t + 3\sin 2t)$

Thus

$$y_{p_2} = 3\sin 2t + \cos 2t$$

Method II Without Using Complex Variables: Let

$$y_{p_2} = A \sin 2t + B \cos 2t$$

 $y'_{p_2} = 2A \cos 2t - 2B \sin 2t$
 $y''_{p_2} = -4A \sin 2t - 4b \cos 2t$

Substituting into

$$y'' + y' - 2y = -20\sin 2t$$

we have

$$-4A\sin 2t - 4B\cos 2t + 2A\cos 2t - 2B\sin 2t - 2A\sin 2t - 2B\cos 2t = -20\sin 2t$$

or

$$[-6A - 2B] \sin 2t + [2A - 6B] \cos 2t = -20 \sin 2t$$

Hence

$$-6A - 2B = -20$$
$$2A - 6B = 0$$

From the second equation A = 3B and from the first equation B = 1 and then A = 3. Again

$$y_{p_2} = 3\sin 2t + \cos 2t$$

$$y_p = y_{p_1} + y_{p_2} = \frac{2te^{2t}}{3} + 3\sin 2t + \cos 2t$$

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

Solution:

$$y = y_h + y_p = c_1 e^t + c_2 e^{-2t} + \frac{2te^t}{3} + 3\sin 2t + \cos 2t$$

SNB Check: $y'' + y' - 2y = 2e^t - 20\sin 2t$, Exact solution is: $C_1e^t - \frac{2}{9}e^t + \frac{2}{3}te^t + \cos 2t + 3\sin 2t + C_2e^{-2t}$

2 (40 pts. total) Consider the Initial Value Problem

$$t^2y'' - 3ty' + 4y = 2t^2$$
 $y(1) = 1$ $y'(1) = 4$, $y > 0$.

2a (5 pts.) Find a homogeneous solution to this differential equation.

Solution: We first find the homogeneous solution to this Euler equation. The indicial equation is, since p = -3 and q = 4

$$m^2 + (p-1)m + q = m^2 - 4m + 4 = (m-2)^2$$

Thus m = 1 is a repeated root and

$$y_h = c_1 t^2 + c_2 t^2 \ln t$$

2b (**25 pts**.) Find a particular solution of this differential equation.

Solution: To find a particular solution we use the Method of Variations of Parameters with $y_1 = t^2$ and $y_2 = t^2 \ln t$. Then

$$y_p = v_1 y_1 + v_2 y_2 = t^2 v_1 + (t^2 \ln t) v_2$$

and the two equations for v'_1 and v'_2 , namely

$$v_1'y_1 + v_2'y_2 = 0$$

$$v_1'y_1' + v_2'y_2' = \frac{f}{a}$$

become

$$t^{2}v'_{1} + (t^{2}\ln t)v'_{2} = 0$$

$$2tv'_{1} + (2t\ln t + t)v'_{2} = \frac{2t^{2}}{t^{2}} = 2$$

$$W[t, t\ln t] = \begin{vmatrix} t^{2} & t^{2}\ln t \\ 2t & 2t\ln t + t \end{vmatrix} = t^{3} \neq 0 \text{ since } t > 0$$

Hence

$$v_1' = \frac{\begin{vmatrix} 0 & t^2 \ln t \\ 2 & 2t \ln t + t \end{vmatrix}}{W[t, t \ln t]} = -\frac{2t^2 \ln t}{t^3} = -\frac{2 \ln t}{t}$$

$$v_2' = \frac{\begin{vmatrix} t^2 & 0 \\ 2t & 2 \end{vmatrix}}{W[t, t \ln t]} = \frac{2t^2}{t^3} = \frac{2}{t}$$

$$v_1 = \int \left(-\frac{2\ln t}{t}\right) dt = -(\ln t)^2$$

$$v_2 = \int \frac{2}{t} dt = 2\ln t$$

Therefore

$$y_p = y_p = t^2 v_1 + (t^2 \ln t) v_2 = -t^2 (\ln t)^2 + 2t^2 (\ln t)^2 = t^2 (\ln t)^2$$

2c (10 pts.) Find the solution to this Initial Value Problem given above.

$$y = y_h + y_p = c_1 t^2 + c_2 t^2 \ln t + t^2 (\ln t)^2$$

$$y' = c_1(2t) + c_2 \left(2t \ln t + t^2 \cdot \frac{1}{t} \right) + 2t (\ln t)^2 + t^2 (2 \ln t) \left(\frac{1}{t} \right)$$

$$= 2tc_1 + c_2 (2t \ln t + t) + 2t (\ln t)^2 + 2t \ln t$$

$$y(1) = c_1 = 1$$

$$y'(1) = 2c_1 + c_2 = 4$$

Thus $c_2 = 2$ and

$$y = t^2 + 2t^2 \ln t + t^2 (\ln t)^2$$

3 (30 pts.) Find a general solution of

$$y'' - 2y' = 12x^2$$

Solution: The characteristic equation is

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

Thus the roots are r = 0, 2 and

$$y_h = c_1 e^{0x} + c_2 e^{2x} = c_1 + c_2 e^{2x}$$

To find a particular solution we note that there is no y term in the DE. Hence we let

$$y_p = Ax + Bx^2 + Cx^3$$

Then

$$y'_p = A + 2Bx + 3Cx^2$$
$$y''_p = 2B + 6Cx$$

The DE implies

$$2B + 6Cx - 2A - 4Bx - 6Cx^2 = 12x^2$$

Hence

$$C = -2$$
$$2B - 2A = 0$$
$$6C - 4B = 0$$

B = A = -3 and

$$y_p = -3x - 3x^2 - 2x^3$$
$$y = y_h + y_p = c_1 + c_2e^{2x} - 3x - 3x^2 - 2x^3$$

SNB check $y'' - 2y' = 12x^2$, Exact solution is: $C_2e^{2x} - 3x - 3x^2 - 2x^3 - \frac{1}{2}C_1 - \frac{3}{2}$