

**Ma 221
13S****Exam II A Solutions**

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

$$y'' + 4y' + 5y = 2e^{-2t} + \cos t$$

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

Solution: The characteristic polynomial is

$$p(r) = r^2 + 4r + 5 = 0$$

so

$$r = \frac{-4 \pm \sqrt{16 - 4(1)(5)}}{2} = \frac{-4 \pm 2i}{2} = -2 \pm i$$

Hence

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

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

Solution: We first find a particular solution for $2e^{-2t}$. Since $p(-2) = 1 \neq 0$ so

$$y_{p1} = \frac{2e^{-2t}}{1} = 2e^{-2t}$$

To find a particular solution for $\cos t$ we consider the two equations

$$y'' + 4y' + 5y = \cos t$$

$$v'' + 4v' + 5v = \sin t$$

Multiplying the second equation by i and letting $w = y + iv$ we have

$$w'' + 4w' + 5w = \cos t + i \sin t = e^{it}$$

Since $p(i) = 4 + 4i$ then

$$\begin{aligned} w_p &= \frac{e^{it}}{4 + 4i} = \frac{e^{it}}{4 + 4i} \left(\frac{4 - 4i}{4 - 4i} \right) = \frac{(4 - 4i)}{32} (\cos t + i \sin t) \\ &= \frac{1}{8} (1 - i) (\cos t + i \sin t) = \frac{1}{8} \cos t + \frac{1}{8} \sin t + \frac{1}{8} i \sin t - \frac{1}{8} i \cos t \end{aligned}$$

Since y_{p2} is the real part of w_p then

$$y_{p2} = \frac{1}{8} \cos t + \frac{1}{8} \sin t$$

and

$$y_p = y_{p1} + y_{p2} = 2e^{-2t} + \frac{1}{8} \cos t + \frac{1}{8} \sin t$$

Alternatively we can assume

$$y_{p2} = A \cos t + B \sin t$$

so

$$y' = -A \sin t + B \cos t$$

$$y'' = -A \cos t - B \sin t$$

Plugging into the DE we have

$$-A \cos t - B \sin t - 4A \sin t + 4B \cos t + 5A \cos t + 5B \sin t = \cos t$$

Hence

$$-B - 4A + 5B = 0$$

$$-A + 4B + 5A = 1$$

From the first equation we have that $A = B$ and the second equation tells us that $8A = 1$. Therefore $A = B = \frac{1}{8}$ and again

$$y_{p2} = \frac{1}{8} \cos t + \frac{1}{8} \sin t$$

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

$$y_g = y_h + y_{p1} + y_{p2} = c_1 e^{-2t} \sin t + c_2 e^{-2t} \cos t + 2e^{-2t} + \frac{1}{8} \cos t + \frac{1}{8} \sin t$$

SNB check $y'' + 4y' + 5y = 2e^{-2t} + \cos t$, Exact solution is:

$$\left\{ \frac{1}{8e^{2t}} ((\cos t)e^{2t} + e^{2t} \sin t + 16) + C_2(\cos t)e^{-2t} - C_3(\sin t)e^{-2t} \right\}$$

2 (20 pts. total) Find a particular solution of the differential equation

$$y'' - 2y' + 2y = 10t^2$$

Solution: Let

$$y_p = At^2 + Bt + C$$

Then

$$y_p' = 2At + B$$

$$y_p'' = 2A$$

Plugging into the DE we have

$$2A - 4At - 2B + 2At^2 + 2Bt + 2C = 10t^2$$

Hence $A = 5$,

$$-4A + 2B = 0$$

$$10 - 2B + 2C = 0$$

so $B = 2A = 10$ and $C = B - 5 = 5$. Thus

$$y_p = 5t^2 + 10t + 5$$

SNB check: $y'' - 2y' + 2y = 10t^2$, Exact solution is: $\{10t + 5t^2 + C_2(\cos t)e^t - C_3 e^t \sin t + 5\}$

3 (50 pts. total)

3a (10 pts.) One solution of the homogeneous equation

$$t^2 y'' - ty' + y = 0 \quad t > 0$$

is $y_1(t) = t$. Find a second linearly independent solution of this equation by letting

$$y_2(t) = u(t)t$$

and determining $u(t)$.

Solution:

$$\begin{aligned}
 y_2(t) &= u(t)t \\
 y_2'(t) &= u + u't \\
 y_2''(t) &= u''t + 2u'
 \end{aligned}$$

Substituting into the DE we have

$$u''t^3 + 2u't^2 - ut - u't^2 + ut = 0$$

or

$$u''t + u' = 0$$

This can be rewritten as

$$(u't)' = 0$$

so

$$u't = c_1$$

and

$$u = c_1 \ln t + c_2$$

Hence

$$y_2 = u(t)t = c_1 t \ln t + c_2 t$$

The second linearly independent solution is therefore $t \ln t$.

Since the Wronskian of these two functions is

$$W[t, t \ln t] = \begin{vmatrix} t & t \ln t \\ 1 & \ln t + 1 \end{vmatrix} = t \neq 0 \text{ for } t > 0$$

the two solutions are linearly independent.

3b (5 pts.) Give a general homogenous solution to the equation

$$t^2 y'' - ty' + y = 0 \quad t > 0$$

Solution:

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

3c (25 pts.) Given that $y_1(t) = t$ and $y_2(t) = t \ln t$ are two linearly independent solutions of the homogeneous equation

$$t^2 y'' - ty' + y = 0$$

find a particular solution to the equation

$$t^2 y'' - ty' + y = t$$

Solution: We use the Method of Variation of Parameters. Let

$$y_p = v_1(t)t + v_2(t)t \ln t$$

Then the equations for v_1' and v_2' are

$$v_1' t + v_2' t \ln t = 0$$

$$v_1' + v_2' (\ln t + 1) = \frac{t}{t^2} = \frac{1}{t}$$

Multiplying the second equation by t and subtracting it from the first yields

$$-tv_2' = -1$$

so

$$v_2 = \int \frac{1}{t} dt = \ln t$$

Also from the first equation

$$v_1' t + \ln t = 0$$

so

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

Therefore

$$y_p = -t \frac{(\ln t)^2}{2} + (t \ln t)^2 = t \frac{(\ln t)^2}{2}$$

3d (10 pts.) Solve the initial value problem

$$t^2 y'' - ty' + y = t \quad y(1) = 1, \quad y'(1) = 4$$

Solution:

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

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

$$y(1) = c_2 = 1$$

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

so $c_1 = 3$ and

$$y = 3t \ln t + t + t \frac{(\ln t)^2}{2} \quad t > 0$$

SNB check

$$t^2 y'' - ty' + y = t$$

$$y(1) = 1$$

$$y'(1) = 4$$

, Exact solution is: $\left\{ \frac{1}{2} t \ln^2 t + 3t \ln t + t \right\}$

Table of Integrals

$$\int \ln t dt = t(\ln t - 1) + C$$

$$\int (\ln t)^2 dt = t(\ln^2 t - 2 \ln t + 2) + C$$

$$\int \frac{\ln t}{t} dt = \frac{1}{2} \ln^2 t + C$$

$$\int \frac{(\ln t)^2}{t} dt + C = \frac{1}{3} \ln^3 t + C$$

$$\int \frac{1}{t \ln t} dt = \ln(\ln t) + C$$