

Ma 221 Homework Solutions

Due date: January 30, 2009

2.6 p.79 #21, 23, 28;

4.2 p.167 #1, 3, 7, 9, 17, 26, 27 29 (For 27 & 29 you may use the Wronskian.)

(Underlined Problems are not handed in)

2.6 p.79 # 21, 23, 28

For 21, 23 and 28 use the method discussed under "Bernoulli Equations" to solve the problems.

21.)

$$\frac{dy}{dx} + \frac{y}{x} = x^2 y^2$$

This is a Bernoulli Equation with $n = 2$

Let

$$u = y^{1-n} = y^{1-2} = y^{-1}$$

$$\text{then } y = u^{-1} \Rightarrow y' = -u^2 u'$$

and the last equation becomes

$$-\frac{1}{u^2} \frac{du}{dx} + \frac{1}{ux} = \frac{x^2}{u^2} \Rightarrow \frac{du}{dx} - \frac{1}{x} u = -x^2$$

This is a linear equation with $P(x) = -\frac{1}{x}$

$$\text{Find } \mu(x) = e^{\int P dx} = e^{\int (-\frac{1}{x}) dx} = e^{(-\ln|x|)} = x^{-1}$$

Multiply through by $\mu(x)$ to get

$$\frac{1}{x} \frac{du}{dx} - \frac{1}{x^2} u = -x \Rightarrow \frac{d}{dx} \left(\frac{1}{x} u \right) = -x$$

Integrate to get

$$\int \frac{d}{dx} \left(\frac{1}{x} u \right) = \int -x dx$$

$$\frac{1}{x} u = \frac{-x^2}{2} + C_1 \Rightarrow u = -\frac{1}{2} x^3 + C_1 x$$

Solve explicitly for y

$$y = \frac{1}{\frac{x^3}{2} + C_1 x} = \frac{2}{Cx - x^3}$$

$y = 0$ is also a solution to the original equation. It was lost in the first step when we multiplied by u^2 (also same as dividing by y^2).

23.)

$$\frac{dy}{dx} = \frac{2y}{x} - x^2 y^2$$

or after dividing by y^2 and moving the first term on the right to the left we have

$$y^{-2} \frac{dy}{dx} - \frac{2y^{-1}}{x} = -x^2$$

Let

$$v = y^{-1}$$

$$v' = -y^{-2} y'$$

and the last equation becomes

$$v' + 2 \frac{v}{x} = x^2$$

This is a first order linear equation in v .

The integrating factor for this equation is

$$e^{\int \frac{2}{x} dx} = x^2$$

Multiplying the DE by this gives

$$x^2v' + 2xv = \frac{d}{dx}(x^2v) = x^4$$

Thus

$$x^2v = \frac{1}{5}x^5 + c_1$$

and

$$\frac{1}{y} = v = \frac{x^3}{5} + \frac{c_1}{x^2}$$

Therefore

$$y = \left(\frac{x^3+5c_1}{5x^2}\right)^{-1}$$

Letting $C = 5c_1$ we have finally

$$y = \left(\frac{5x^2}{x^3+C}\right)$$

$y = 0$ is also a solution to the original equation. It was lost in the first step when we divided by y^2 .

28.)

$$\frac{dy}{dx} + y^3x + y = 0$$

Rewrite the equation as

$$y' + y = -xy^3$$

Multiply both sides by y^{-3} to get

$$y^{-3}y' + y^{-2} = -x$$

Let

$$v = y^{-2}$$

$$v' = -2y^{-3}y'$$

The DE then can be written as

$$-\frac{v'}{2} + v = -x$$

or

$$v' - 2v = 2x$$

This is a first order linear equation in v . The integrating factor is

$$e^{\int -2dx} = e^{-2x}$$

Multiplying the last equation by this leads to

$$e^{-2x}v' - 2e^{-2x}v = \frac{d}{dx}(e^{-2x}v) = 2xe^{-2x}$$

Integrating gives

$$e^{-2x}v = \int(2xe^{-2x})dx = -\frac{1}{2}e^{-2x} - xe^{-2x} + c$$

Thus

$$\frac{1}{y^2} = -\frac{1}{2} - x + ce^{2x}$$

Using SNB to check, we have

$$y' + y = -xy^3, \text{ Exact solution is: } \frac{1}{\sqrt{C_1e^{2x}-x-\frac{1}{2}}}$$

$$C_1 = -4$$

4.2 p.167 #1, 3, 7, 9, 17, 26, 27 29

In problems 1, 3 and 9, find a general solution to the given differential equation.

1.)

$$y'' + 5y' + 6y = 0$$

The auxiliary equation for this problem is $r^2 + 5r + 6 = (r + 3)(r + 2) = 0$, which has roots $r = -3, r = -2$

Thus $\{e^{-3x}, xe^{-2x}\}$ is a fundamental solution set for this differential equation.

Therefore a general solution is

$$y(x) = c_1 e^{-3x} + c_2 x e^{-2x}$$

where c_1 and c_2 are arbitrary constants.

3.)

$$y'' + 8y' + 16y = 0$$

The auxiliary equation for this problem is $r^2 + 8r + 16 = (r + 4)(r + 4) = 0$, which has the repeated root $r = -4$.

Thus $\{e^{-4x}, xe^{-4x}\}$ is a fundamental solution set for this differential equation.

Therefore a general solution is

$$y(x) = c_1 e^{-4x} + c_2 x e^{-4x}$$

where c_1 and c_2 are arbitrary constants.

7.)

Find a general solution to the given differential equation

$$2u'' - 7u' - 4u = 0$$

The auxiliary equation for this problem is

$$2r^2 - 7r - 4 = 0 \Rightarrow (r + 4)(2r - 1) = 0 \text{ which has roots}$$

$$r = -4, \frac{1}{2}$$

Thus the general solution to the given differential equation is

$$y(t) = c_1 e^{-4t} + c_2 e^{\frac{1}{2}t}$$

9.)

Find a general solution to the given differential equation

$$y'' - y' - 11y = 0$$

The auxiliary equation for this problem is

$$r^2 - r - 11 = 0 \text{ which has roots}$$

$$r = (1 + \sqrt{1 + 4 * 11})/2 = (1 + 3\sqrt{5})/2$$

Thus the general solution to the given differential equation is

$$y(t) = c_1 e^{(1+3\sqrt{5})t/2} + c_2 e^{(1-3\sqrt{5})t/2}$$

For problem 17, solve the initial value problem.

$$17.) z'' - 2z' - 2z = 0 \quad z(0) = 0 \quad z'(0) = 3$$

The auxiliary equation for this problem, $r^2 - 2r - 2 = 0$, has roots $r = 1 + \sqrt{3}$.

Thus, a general solution is given by $z(t) = c_1 e^{(1+\sqrt{3})t} + c_2 e^{(1-\sqrt{3})t}$

Differentiating, we find that $z'(t) = c_1(1 + \sqrt{3})e^{(1+\sqrt{3})t} + c_2(1 - \sqrt{3})e^{(1-\sqrt{3})t}$.

Substituting $z(t)$ and $z'(t)$ into the initial condition yields the system

$$z(0) = c_1 + c_2 = 0 \quad \Rightarrow$$

$$z'(0) = c_1(1 + \sqrt{3}) + c_2(1 - \sqrt{3}) = \sqrt{3}(c_1 - c_2) = 3$$

$$\Rightarrow c_1 = \sqrt{3}/2$$

$$c_2 = -\sqrt{3}/2$$

Thus, the solution satisfying the given initial conditions is

$$z(t) = \sqrt{3}/2e^{(1+\sqrt{3})t} - \sqrt{3}/2e^{(1-\sqrt{3})t} = \sqrt{3}/2(e^{(1+\sqrt{3})t} - e^{(1-\sqrt{3})t})$$

26.) Boundary Value Problems

Given that every solution to $y'' + y = 0$ is of the form $y(x) = c_1 \cos x + c_2 \sin x$, where c_1 and c_2 are arbitrary constants, show that

(a) there is a unique solution to $y'' + y = 0$ that satisfies the boundary conditions $y(0) = 2$ and $y(\pi/2) = 0$.

(b) there is no solution to $y'' + y = 0$ that satisfies $y(0) = 2$ and $y(\pi) = 0$

(c) there are infinitely many solutions to $y'' + y = 0$ that satisfy $y(0) = 2$ and $y(\pi) = -2$

(a) Plugging $y(0) = 2$ into $y(x)$

$$2 = C_1 \cos 0 + C_2 \sin 0$$

Therefore

$$C_1 = 2$$

Plugging $y(\pi/2) = 0$ into $y(x)$

$$0 = 2 \cos \frac{\pi}{2} + C_2 \sin \frac{\pi}{2}$$

Therefore

$$C_2 = 0$$

The solution with these conditions is

$$y(x) = 2 \cos x$$

(b) Plugging $y(0) = 2$ into $y(x)$

$$2 = C_1 \cos 0 + C_2 \sin 0$$

Therefore

$$C_1 = 2$$

Plugging $y(\pi) = 0$ into $y(x)$

$$0 = 2 \cos \pi + C_2 \sin \pi$$

The term with C_2 drops out leaving the equation

$$0 = -2$$

This is not true, and thus there is no solution that satisfies these boundary conditions.

(c) Plugging $y(0) = 2$ into $y(x)$

$$2 = C_1 \cos 0 + C_2 \sin 0$$

Therefore

$$C_1 = 2$$

Plugging $y(\pi) = -2$ into $y(x)$

$$-2 = 2 \cos \pi + C_2 \sin \pi$$

The term with C_2 drops out leaving the equation

$$-2 = -2$$

This is true, and thus there are infinitely many solutions with these boundary conditions.

27.) Determine whether the functions $y_1(t) = e^{-t} \cos 2t$; $y_2(t) = e^{-t}$ are linearly independent on the interval $(0, 1)$. (For this problem you may use the Wronskian.)

$$W[y_1, y_2] = y_1(t)y_2'(t) - y_1'(t)y_2(t) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$$

$$W[e^{-t} \cos 2t, e^{-t}] = \begin{vmatrix} e^{-t} \cos 2t & e^{-t} \\ -(\cos 2t)e^{-t} - 2(\sin 2t)e^{-t} & -e^{-t} \end{vmatrix} = 2(\sin 2t)e^{2(-t)} \neq 0$$

Hence these functions are LI.

29.) Determine whether the functions $y_1(t) = te^{2t}$; $y_2(t) = e^{2t}$ are linearly independent on the interval $(0, 1)$. (For this problem you may use the Wronskian.)

These two functions are solutions of the DE

$$y'' - 4y' + 4y = 0$$

since this equation has the characteristic equation

$$r^2 - 4r + 4 = (r - 2)^2 = 0$$

and has the repeated root $r = 2$. Thus we may check to Wronskian. to see if it is zero or not. Now

$$W[te^{2t}, e^{2t}] = \begin{vmatrix} te^{2t} & e^{2t} \\ e^{2t} + 2te^{2t} & 2e^{2t} \end{vmatrix} = e^{4t} \neq 0$$

Hence these functions are LI.