

Name: Solution

ID \_\_\_\_\_

No Calculators allowed. Use the back of all the pages if needed.

- (1) (16 points) (a) Find the solution
- $y(t)$
- of the initial value problem

$$4y'' - y = 0, \quad y(0) = 2, \quad y'(0) = \beta.$$

- (b) Find
- $\beta$
- so that the solution approaches zero as
- $t \rightarrow \infty$
- .

(a)  $4r^2 - 1 = 0 \Rightarrow r = \pm \frac{1}{2} \Rightarrow y = c_1 e^{-t/2} + c_2 e^{t/2}$  (3)

initial conditions imply:  $c_1 + c_2 = 2$   $-\frac{1}{2}c_1 + \frac{1}{2}c_2 = \beta$  (2)

$\Rightarrow c_1 = 1 - \beta, c_2 = 1 + \beta$  (2)  $\rightarrow y = (1 - \beta)e^{-t/2} + (1 + \beta)e^{t/2}$  (1)

(b)  $y \rightarrow 0$  as  $t \rightarrow \infty$  if  $1 + \beta = 0$ , i.e.  $\beta = -1$  (4)

- (2) (18 points) Suppose that the position of a certain spring-mass system satisfies the initial value problem:

$$\frac{3}{2}u'' + ku = 0, \quad u(0) = 2, \quad u'(0) = v. \quad \underline{k > 0}$$

Determine the values of  $k$  and  $v$  if the period and amplitude of the resulting motion are  $\pi$  and 3, respectively. (Hint: for a general equation:  $mu'' + ku = 0$ , denote  $\omega_0 = \sqrt{\frac{k}{m}}$ , then period  $T = \frac{2\pi}{\omega_0}$ , and amplitude  $R = \sqrt{A^2 + B^2}$ , if the solution is  $u = A \cos \omega_0 t + B \sin \omega_0 t$ .)

$$m = \frac{3}{2}, \quad T = \frac{2\pi}{\omega_0} = \frac{2\pi}{\sqrt{\frac{k}{m}}} \Rightarrow k = m \cdot \left(\frac{2\pi}{T}\right)^2 = \frac{3}{2} \cdot \left(\frac{2\pi}{\pi}\right)^2 = 6 \quad (6)$$

The solution will indeed be of the form  $u(t) = A \cos \omega_0 t + B \sin \omega_0 t$  (1)

initial conditions imply:  $\begin{cases} u(0) = A = 2 \\ u'(0) = B\omega_0 = v \end{cases}$  so  $\begin{cases} A = 2 \\ B = \frac{v}{\omega_0} = \frac{v}{2} \end{cases}$  (2)

$$R = \sqrt{A^2 + B^2} \Rightarrow 3 = \sqrt{2^2 + \left(\frac{v}{2}\right)^2} \Rightarrow v = \pm 2\sqrt{5} \quad (4)$$

(3) (7+4+13 points) (a) Let  $y_1(t) \neq 0$  be a known solution of  $L[y] = y'' + p(t)y' + q(t)y = 0$ , show that a 2nd solution  $y_2$  satisfies  $\frac{d}{dt}\left(\frac{y_2}{y_1}\right) = \frac{W(y_1, y_2)}{y_1^2}$ , where  $W(y_1, y_2) = y_1'y_2 - y_1y_2'$ .

(b) State the Abel's formula for finding  $W(y_1, y_2)$  of  $L[y] = 0$  in (a).

(c) Use (a) and (b) to find a second solution for

$$t^2 y'' + 3ty' + y = 0, \quad t > 0; \quad y_1(t) = t^{-1}$$

$$(a) \quad \frac{d}{dt}\left(\frac{y_2}{y_1}\right) = \frac{\frac{dy_2}{dt}y_1 - y_2\frac{dy_1}{dt}}{y_1^2} = \frac{W(y_1, y_2)}{y_1^2} \quad (7)$$

$$(b) \quad W(y_1, y_2) = C \exp\left(\int p(t) dt\right) \quad (4)$$

$$(c) \quad y'' + \frac{3}{t}y' + \frac{1}{t^2}y = 0.$$

$$\Rightarrow P = \frac{3}{t} \Rightarrow W(y_1, y_2) = C \cdot \exp\left(-\int \frac{3}{t} dt\right) = C \cdot \frac{1}{t^3} \quad (5)$$

$$\Rightarrow \frac{d}{dt}\left(\frac{y_2}{y_1}\right) = \frac{C \cdot t^2}{(t^{-1})^2} = C \cdot \frac{1}{t} \quad (6)$$

$$\Rightarrow \frac{y_2}{y_1} = C \ln t \Rightarrow y_2 = C y_1 \ln t = C \frac{\ln t}{t} \quad (8)$$

You may choose  $C=1$  so that  $y_2 = \frac{\ln t}{t}$

(4) (16 points) Use the Laplace transform to solve the following initial value problem:

$$y^{(4)} - y = 0, \quad y(0) = 1, \quad y'(0) = 0, \quad y''(0) = 1, \quad y'''(0) = 0.$$

(Hint: you may need  $\mathcal{L}\{\cosh at\} = \frac{s}{s^2 - a^2}$  to do the inverse Laplace transform.)

$$\mathcal{L}\{y^{(4)} - y\} = 0 \Rightarrow s^4 \mathcal{L}\{y\} - s^3 y(0) - s^2 y'(0) - s y''(0) - y'''(0) - \mathcal{L}\{y\} = 0 \quad (11)$$

$$\Rightarrow \mathcal{L}\{y\} = \frac{s^2 + s}{s^4 - 1} = \frac{s(s+1)}{(s^2-1)(s^2+1)} = \frac{s}{s^2-1} \quad (4)$$

$$\Rightarrow y = \cosh t, \quad (a=1) \quad (1)$$

- (5) (10+ 16 points) (a) Determine a suitable form for a particular solution  $Y(t)$  (Do NOT solve!) for the following equation if the method of undetermined coefficients is to be used:

$$y'' + 2y' + 5y = 3te^{-t} \cos 2t - 2te^{-t} \cos t$$

- (b) Use the method of variation of parameters to find a particular solution of  $y'' + 2y' + y = 3e^{-t}$ .

(a)  $r^2 + r + 5 = 0 \Rightarrow r = -1 \pm 2i \Rightarrow t^{-t} \cos 2t$  is a sol of the homogeneous eqn so the suitable form of  $Y(t)$  would be

$$t \left[ (A_1 t + B_1) e^{-t} \cos 2t + (A_2 t + B_2) e^{-t} \sin 2t \right] - \left[ (A_3 t + B_3) e^{-t} \cos t + (A_4 t + B_4) e^{-t} \sin t \right]$$

(b)  $r^2 + 2r + 1 = 0 \Rightarrow r_1 = r_2 = -1 \Rightarrow y(t) = c_1 e^{-t} + c_2 t e^{-t}$   
 Let  $Y(t) = u_1(t) e^{-t} + u_2(t) t e^{-t}$  be a particular sol

$$\Rightarrow \begin{cases} u_1' \cdot e^{-t} + u_1' \cdot t e^{-t} = 0 \\ u_1' \cdot (-e^{-t}) + u_2' \cdot e^{-t}(t+1) = 3e^{-t} \end{cases}$$

$$\Rightarrow \begin{cases} u_1' = -3t \\ u_2' = 3 \end{cases} \Rightarrow \begin{cases} u_1(t) = -\frac{3}{2} t^2 + c_1 \\ u_2(t) = 3t + c_2 \end{cases}$$

$$\Rightarrow Y(t) = -\frac{3}{2} t^2 e^{-t} + 3t \cdot t e^{-t} + c_1 e^{-t} + c_2 t e^{-t} = \frac{3}{2} t^2 e^{-t} + c_1 e^{-t} + c_2 t e^{-t}$$

So we may choose  $c_1 = c_2 = 0$  and  $Y(t) = \frac{3}{2} t^2 e^{-t}$  is a particular solution

OR if you directly use the following formula:

$$Y = -y_1 \int \frac{y_2 g}{W} dt + y_2 \int \frac{y_1 g}{W} dt$$

$$\Rightarrow Y = \frac{3}{2} t^2 e^{-t} + c_1 e^{-t} + c_2 t e^{-t}$$