

2. (14%) Find the general solution of  $y'' + 2y' + y = e^{-t} \ln t$

1. (21%) Solve completely the following second-order linear equations:

a.  $2y'' - 7y' + 3y = 0.$

b.  $y'' + 8y' + 25y = 0; y(0) = 1; y'(0) = 0.$

c.  $y'' - 9y = 6e^{3t}$

(You may use the back of the page to complete this problem)

3. (10%) Give only the general form of the general solution to:

$$y'' - y' - 12y = \cos(2t) + 3e^{4t}$$

4. Given that  $y_1(t) = t$  is a solution for  $(t^2 - 1)y'' - 2ty' + 2y = 0; 0 \leq t < 1$ ,

a. (10%) Find its general solution

b. (2%) Show that this solution is actually valid for all  $t$ .

5. (13%) If the Wronskian of two functions  $f(t)$  and  $g(t)$  is  $t^2 e^t$  and if  $f(t) = t$ , find  $g(t)$ . You may need to recall the form of the solution to a first-order linear differential equation:  $y' + p(t)y = q(t)$ . It takes the form:

$$y(t) = \frac{1}{\mu(t)} \int \mu(t)q(t)dt, \text{ where } \mu(t) = \int e^{p(t)dt}$$

6. (10%) Determine the value or values of  $\alpha$ , if any, for which all solutions to the differential equation  $y'' - (2\alpha - 1)y' + \alpha(\alpha - 1)y = 0$  tend to zero as  $t \rightarrow \infty$ .

7. The following is a third-order Euler homogeneous differential equation:

$$x^3 y''' + 6x^2 y'' + 7xy' + y = 0; x > 0$$

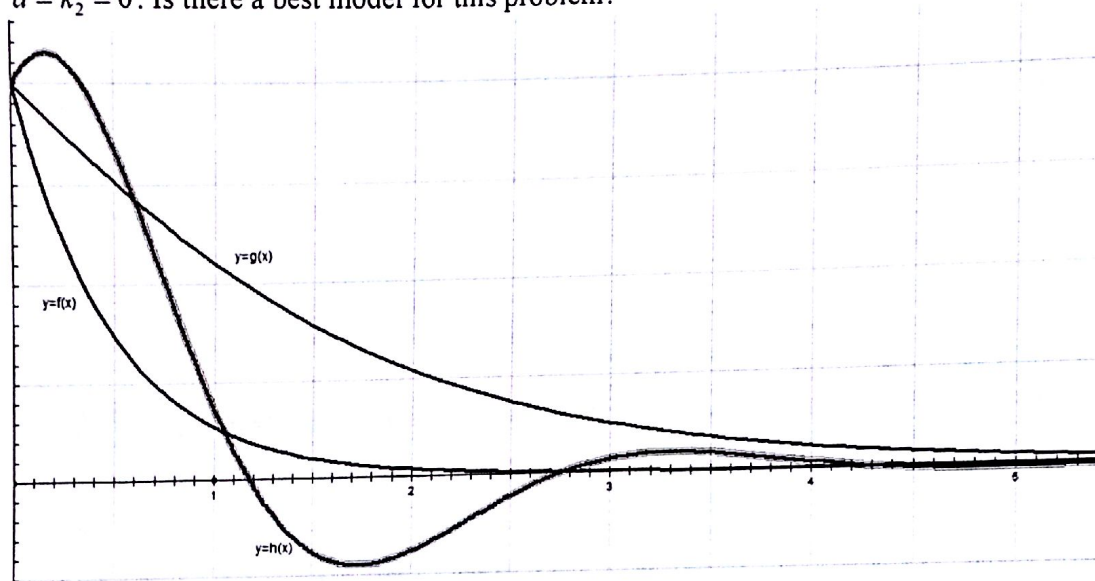
Let  $x = e^t$ .

a. (5%) Show: 
$$\begin{cases} \frac{dy}{dx} = \frac{1}{x} \frac{dy}{dt} \\ \frac{d^2 y}{dx^2} = -\frac{1}{x^2} \frac{dy}{dt} + \frac{1}{x^2} \frac{d^2 y}{dt^2} \\ \frac{d^3 y}{dx^3} = \frac{2}{x^3} \frac{dy}{dt} - \frac{3}{x^3} \frac{d^2 y}{dt^2} + \frac{1}{x^3} \frac{d^3 y}{dt^3} \end{cases}$$

(Use next page to solve this problem)

8. (8%) Writing Assignment: In class we discussed few times doors and how they would close. The modeling of such a problem is through a second order differential equation with constant coefficients that are positive. Some solutions take one of the following forms:  $f(t) = Ae^{-at}$ ;  $g(t) = Ae^{-at} + Bte^{-at}$ ;  $a, b, A, B > 0$ , while others take the form  $h(t) = e^{-at} (k_1 \cos(bt) + k_2 \sin(bt))$

Below are sample graphs of such functions; discuss the differences in which these doors actually come to rest. Also discuss what happens in case  $h(t) = \cos(bt)$  i.e.  $a = k_2 = 0$ . Is there a best model for this problem?



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$$(2-t)y''' + (2t-3)y'' - ty' + y = 0; t < 2$$

Given that  $y_1(t) = e^t$  is one solution, find  $y_2(t)$ .

Solution:  $y_2(t) = v(t)y_1(t) \Rightarrow y_2' = v'y_1 + vy_1'; y_2'' = v''y_1 + v'y_1' + v'y_1' + vy_1''$

ie  $y_2'' = v''y_1 + 2v'y_1' + vy_1''$

$$y_2''' = v'''y_1 + v''y_1' + 2v''y_1' + 2v'y_1'' + v'y_1'' + vy_1'''$$

ie  $y_2''' = v'''y_1 + 3v''y_1' + 3v'y_1'' + vy_1'''$

We now substitute in the ODE:

$$(2-t)[v'''y_1 + 3v''y_1' + 3v'y_1'' + \boxed{vy_1'''}] + (2t-3)[v''y_1 + 2v'y_1' + \boxed{vy_1''}] - t[v'y_1 + \boxed{vy_1'}] + \boxed{vy_1} = 0$$

$\searrow = 0$  since  $y_1$  is a solution

$$\Rightarrow (2-t)vy_1''' + (2t-3)vy_1'' + tv'y_1' + vy_1 + (2-t) + (2-t)[v'''y_1 + 3v''y_1' + 3v'y_1''] + (2t-3)[v''y_1 + 2v'y_1'] - tv'y_1 = 0$$

$$\therefore (2-t)[v'''y_1 + 3v''y_1' + 3v'y_1''] + (2t-3)[v''y_1 + 2v'y_1'] - tv'y_1 = 0$$

Since  $y_1 = e^t \Rightarrow y_1' = e^t$  and  $y_1'' = e^t \therefore e^t$  is a common factor to all terms; we can remove it since  $e^t \neq 0$

①

$$\therefore (2-t)[v'''' + 3v'' + 3v'] + (2t-3)(v'' + 2v') - tv' = 0$$

$$\Rightarrow (2-t)v'''' + (3-t)v'' = 0$$

$$\text{Let } w = v'' \Rightarrow w' = v'''' \Rightarrow (2-t)w' + (3-t)w = 0$$

This is a 1<sup>st</sup> order separable ODE:  $\frac{w'}{w} = -\frac{3-t}{2-t} = -\left[1 + \frac{2}{2-t}\right]$

$$\therefore \int \frac{w'}{w} dt = \int \left(-1 + \frac{2}{t-2}\right) dt = -t + 2\ln|t-2|$$

$$\therefore \ln|w| = -t + 2\ln|t-2| \Rightarrow w = Ce^{-t+2\ln|t-2|} = Ce^{-t} \cdot e^{2\ln|t-2|}$$

$$\Rightarrow w = C(t-2)^2 e^{-t} \quad (\text{choose } C=1)$$

$$\Rightarrow v'' = (t-2)^2 e^{-t} \Rightarrow v' = \int (t-2)^2 e^{-t} dt \leftarrow \text{to be done by parts}$$

... etc ...