

1. (10 points) A 0.25 kg mass is attached to a spring having a spring constant  $9 \text{ kg/s}^2$ . The system is displaced 0.3 m from its equilibrium position and released from rest. If there is no dumping present, find the amplitude, frequency, and phase angle of the resulting motion.

*Solution:* The model is described by the IVP:  $0.25x'' + 9x = 0$ ,  $x(0) = 0.3$ ,  $x'(0) = 0$ .

After multiplication the equation by 4 we get  $x'' + 36x = 0$ .

The natural frequency is  $\omega_0 = \sqrt{36} = 6$  and the general solution is  $x(t) = c_1 \cos 6t + c_2 \sin 6t$ .

Then  $x'(t) = -6c_1 \sin 6t + 6c_2 \cos 6t$

The initial conditions give  $x(0) = c_1 = 0.3$ ,  $x'(0) = 6c_2 = 0$ ,  $c_2 = 0$ .

Hence  $x(t) = 0.3 \cos 6t$

The amplitude is 0.3, frequency is 6, and phase angle is 0.

(The angle is 6 rad/sec or  $6/2\pi = 3/\pi$  Hz).

2. Solve the initial-value problem. Find the interval of existence of the solution. Show all the work. Mention type of the given differential equation.

(a) (15 points)  $y \ln y + x y' = 0$ ,  $y(1) = e^{-2}$ , where  $y' = \frac{dy}{dx}$ .

*Solution:* It is a **separable** equation

$$x \frac{dy}{dx} = -y \ln y, \quad \frac{dy}{y \ln y} = -\frac{dx}{x}, \quad \int \frac{dy}{y \ln y} = -\int \frac{dx}{x},$$

Substitution:  $u = \ln y$ ,  $du = \frac{dy}{y}$ ,

$$\ln |\ln y| = -\ln |x| + C = \ln |x^{-1}| + C, \quad \ln y = Ax^{-1} = A/x, \quad y = e^{A/x}.$$

$$y(1) = e^A = e^{-2}, \quad A = -2, \quad y(x) = e^{-2/x}.$$

$x \neq 0$ , the interval of existence is  $(0, \infty)$ .

(b) (15 points)  $(x^2 + 1)y' + 2xy = 6x, \quad y(0) = -1.$

*Solution:* Divide both sides by  $x^2 + 1$  to get a first order **linear** differential equation:

$$y' + \frac{2x}{x^2 + 1} y = \frac{6x}{x^2 + 1}.$$

The integrating factor is  $u = e^{\int \frac{2x}{x^2+1} dx} = e^{\ln(x^2+1)} = x^2 + 1$ . Then

$$(x^2 + 1) \left( y' + \frac{2x}{x^2 + 1} y \right) = 6x, \quad (x^2 + 1)y' + 2xy = 6x, \quad ((x^2 + 1)y)' = 6x,$$

$$(x^2 + 1)y = \int 6x dx = 3x^2 + C, \quad y = \frac{3x^2 + C}{x^2 + 1}.$$

$$y(0) = C = -1, \quad y(x) = \frac{3x^2 - 1}{x^2 + 1}. \quad \text{The interval of existence is } (-\infty, \infty).$$

You can solve this equation as separable:  $\frac{dy}{dx} = \frac{2x(3-y)}{x^2+1}, \int \frac{dy}{3-y} = \int \frac{2x}{x^2+1} dx,$

$$-\ln|y-3| = \ln(x^2+1) + C, \quad y = 3 + \frac{A}{x^2+1}, \quad A = -4, \quad y = 3 - \frac{4}{x^2+1}.$$

3. Consider the equation  $y'' + 3y' - 4y = 0.$

(a) (10 points) Show that  $y_1 = e^t$  and  $y_2 = e^{-4t}$  are solutions of the given equation.

*Solution:*  $y_1'' = y_1' = e^t, y_1'' + 3y_1' - 4y_1 = e^t + 3e^t - 4e^t = 0.$  Hence  $y_1$  is a solution.

$y_2' = -4e^{-4t}, y_2'' = 16e^{-4t}, y_2'' + 3y_2' - 4y_2 = 16e^{-4t} - 12e^{-4t} - 4e^{-4t} = 0.$  Hence  $y_2$  is a solution.

(b) (10 points) Use Wronskian to show that  $y_1$  and  $y_2$  are linearly independent and hence form the fundamental set of solutions.

*Solution:* The Wronskian is

$$W = y_1 y_2' - y_1' y_2 = e^t \cdot (-4e^{-4t}) - e^t e^{-4t} = -4e^{-3t} - e^{-3t} = -5e^{-3t}.$$

$W(0) = -5 \neq 0.$  Hence  $y_1$  and  $y_2$  are linearly independent.

[Note: There is no a statement that says if  $W(t) \neq 0$  then  $y_1$  and  $y_2$  are LI].

(c) (10 points) Find the solution of the given differential equation satisfying the initial conditions  $y(0) = 3, y'(0) = -2.$

*Solution:* The general solution is  $y(t) = c_1 y_1 + c_2 y_2 = c_1 e^t + c_2 e^{-4t}, y'(t) = c_1 e^t - 4c_2 e^{-4t}$

Then  $y(0) = c_1 + c_2 = 3$  and  $y'(0) = c_1 - 4c_2 = -2; c_1 = 2$  and  $c_2 = 1.$

Therefore  $y(t) = 2e^t + e^{-4t}.$

4. In the previous problems it was proven that  $y_1 = e^t$ ,  $y_2 = e^{-4t}$  form the fundamental set of solutions of the homogeneous equation  $y'' + 3y' - 4y = 0$ . Use this result to find a general solution of the equation

$$y'' + 3y' - 4y = 10e^t$$

- (a) (15 points) by using the method of undetermined coefficients.

*Solution:* The right hand side of the given non-homogeneous DE coincides with  $y_1$ . Therefore to find a particular solution we use the form  $y_p = ate^t$ .

$$\text{Then } y'_p = ae^t + ate^t, \quad y''_p = 2ae^t + ate^t$$

$$y''_p + 3y'_p - 4y_p = 2ae^t + ate^t + 3ae^t + 3ate^t - 4ate^t = 5ae^t = 10e^t, \quad a = 2, \quad y_p = 2te^t.$$

The general solution is  $y(t) = C_1e^t + C_2e^{-4t} + 2te^t$ .

- (b) (15 points) by using the method of variation of parameters. You may use the Wronskian found before and formulas for evaluation  $v_1$  and  $v_2$  directly.

$$\text{Solution: } W = -5e^{-3t}. \quad v_1 = - \int \frac{y_2 \cdot 10e^t}{W} dt = - \int \frac{e^{-4t} \cdot 10e^t}{-5e^{-3t}} dt = 2 \int dt = 2t$$

$$v_2 = \int \frac{y_1 \cdot 10e^t}{W} dt = \int \frac{e^t \cdot 10e^t}{-5e^{-3t}} dt = -2 \int e^{5t} dt = -\frac{2}{5}e^{5t}$$

$$\text{Hence } y_p = 2te^t - \frac{2}{5}e^{5t}e^{-4t} = 2te^t - \frac{2}{5}e^t.$$

The general solution is  $y(t) = C_0e^t + C_2e^{-4t} + 2te^t - \frac{2}{5}e^t = C_1e^t + C_2e^{-4t} + 2te^t$ ,

where  $C_1 = C_0 - \frac{2}{5}$ .

bonus problem (15 points extra) Find the general solution of the equation  $ty'' = y'$ .

*Solution:* Substitution:  $x = y'$ . Then  $y'' = x'$ .

So, the given equation becomes  $tx' = x$ ,

$$\int \frac{dx}{x} = \int \frac{dt}{t}, \quad x = at, \quad y' = at. \quad \text{Then } y = \frac{at^2}{2} + c \quad \text{or} \quad y = bt^2 + c.$$