

Math 555: Differential Equations

Midterm Exam 2

Friday, 27 June 2014

Name: Key

Instructions: Complete all 3 problems in part I, and 2 of the 3 problems in part II. Clearly mark the problem in part II that you would like to omit. Each completed problem is worth 20 points.

Show *enough* work, and follow all instructions carefully. Write your name on each page.

You may *not* use a calculator, or any other electronic device. You may use only a 3×5 index card of your own notes, a pencil, and your brain.

Good Luck!

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Part I. Complete all 3 problems in the space provided. Show enough work.

1. Solve the initial value problem

$$\begin{cases} y'' + 4y' + 3y = 0, \\ y(0) = 2, \\ y'(0) = -1. \end{cases}$$

ok

$$r^2 + 4r + 3 = 0$$

$$(r+3)(r+1) = 0$$

$$r = -1, -3$$

}

$$y = C_1 e^{-t} + C_2 e^{-3t}$$

$$y' = -C_1 e^{-t} - 3C_2 e^{-3t}$$

$$y(0) = C_1 + C_2 = 2$$

$$y'(0) = -C_1 - 3C_2 = -1$$

$$-2C_2 = 1 \Rightarrow C_2 = -\frac{1}{2}$$

$$C_1 = 2 + \frac{1}{2} = \frac{5}{2}$$

Thus,

$$y(t) = \frac{5}{2} e^{-t} - \frac{1}{2} e^{-3t}$$

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2. Consider the equation $t^2 y'' + t y' - 4y = 0$, for $t > 0$. Supposing $y_1(t) = t^2$ is a solution, use the method of reduction of order to find a second solution, $y_2(t)$. Clearly identify $y_2(t)$.

put $y = t^2 v$ where $v = v(t)$

$$y' = t^2 v' + 2t v$$

$$y'' = t^2 v'' + 4t v' + 2v$$

ok

Plugging in:

$$t^2 y'' + t y' - 4y = t^2(t^2 v'' + 4t v' + 2v) + t(t^2 v' + 2t v) - 4t^2 v = 0$$

$$\Rightarrow t^4 v'' + 4t^3 v' + 2t^2 v + t^3 v' + 2t^2 v - 4t^2 v = 0$$

$$\Rightarrow t^4 v'' + 5t^3 v' = 0$$

$$\Rightarrow v'' + \frac{5}{t} v' = 0 \Rightarrow (v')' + \frac{5}{t} v' = 0$$

$$\mu(t) = e^{\int \frac{5}{t} dt} = t^5 \quad \text{and} \quad v' = \frac{C_2}{\mu(t)}$$

$$\text{so } v' = C_2 t^{-5} \Rightarrow v = C_2 t^{-4} + C_1$$

$$\text{and } y = t^2(C_2 t^{-4} + C_1) = C_2 t^{-2} + C_1 t^2$$

$$\text{and } \boxed{y_2(t) = t^{-2}}$$

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Find the general sol'n.

3. Solve the initial value problem

$$\begin{cases} y'' - 2y' + 5y = 8\sin x - 4\cos x, \\ y(0) = 3, \\ y'(0) = 9. \end{cases}$$

homog.: $y'' - 2y' + 5y = 0$

$$\left. \begin{aligned} r^2 - 2r + 5 &= 0 \\ (r-1)^2 &= -4 \\ r &= 1 \pm 2i \end{aligned} \right\} y_h = C_1 e^t \cos(2t) + C_2 e^t \sin(2t)$$

Guess: $Y(t) = A \sin t + B \cos t$

$$Y'(t) = A \cos t - B \sin t$$
$$Y''(t) = -A \sin t - B \cos t$$

Plug in: $Y'' - 2Y' + 5Y = -A \sin t - B \cos t - 2A \cos t + 2B \sin t + 5A \sin t + 5B \cos t$

$$= (4A + 2B) \sin t + (-2A + 4B) \cos t = 8 \sin x - 4 \cos x$$

$$\begin{aligned} \text{so } 4A + 2B &= 8 \\ -2A + 4B &= -4 \\ \hline 10B &= 0 \\ \Rightarrow B &= 0 \\ \Rightarrow A &= 2. \end{aligned}$$

so $y = 2 \sin t + C_1 e^t \cos(2t) + C_2 e^t \sin(2t)$

$$y' = 2 \cos t + C_1 e^t \cos(2t) - 2C_1 e^t \sin(2t) + C_2 e^t \sin(2t) + 2C_2 e^t \cos(2t)$$

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Part II. Complete 2 of the 3 problems. Show enough work. Clearly mark the one problem that you wish to omit.

4. (a.) Find the general solution y_h of the homogeneous equation

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

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

$$r = 2, 2$$

$$y_h = C_1 e^{2t} + C_2 t e^{2t}$$

ok

(b.) Determine a suitable form for the particular solution of the non-homogeneous DE, if you were to use the method of undetermined coefficients. Do not solve for the coefficients.

$$y'' - 4y' + 4y = t^2 e^{2t} + 4t e^t \sin(t).$$

$$y(t) = t^2 (At^2 + Bt + C) e^{2t} + (Dt + E) e^t \sin t + (Ft + G) e^t \cos(t).$$

↑

b/c homog. !

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5. Find the general solution of the differential equation,

$$y'' + y = \tan(t), \quad 0 < t < \pi/2.$$

homog. $y'' + y = 0$

$$r^2 + 1 = 0$$

$$r = \pm i$$

$$y_h = C_1 \cos t + C_2 \sin t$$

$$y_1 = \cos t$$

$$y_2 = \sin t$$

$$W(y_1, y_2) = \begin{vmatrix} \cos t & \sin t \\ -\sin t & \cos t \end{vmatrix} = \cos^2 t + \sin^2 t = 1$$

$$g(t) = \tan(t).$$

ok

V.o.P. $y(t) = \underbrace{-\cos t \int_{t_0}^t \sin(s) \tan(s) ds}_{I_1} + \underbrace{\sin t \int_{t_0}^t \cos(s) \tan(s) ds}_{I_2}$

$$I_1 = \int_{t_0}^t \frac{\sin^2(s)}{\cos(s)} ds = \int_{t_0}^t \frac{1 - \cos^2(s)}{\cos(s)} ds = \int_{t_0}^t \sec(s) ds - \int_{t_0}^t \cos(s) ds = \ln|\sec t + \tan t| - \sin t + C_1$$

$$I_2 = \int_{t_0}^t \sin(s) ds = -\cos(s) \Big|_{t_0}^t = -\cos t + C_2$$

$$y(t) = -\cos t \left[\ln|\sec t + \tan t| - \sin t + C_1 \right] + \sin t (-\cos t) + C_2 \sin t$$

$$= -\cos t \cdot \ln|\sec t + \tan t| + \cancel{\cos t \sin t} - \cancel{\cos t \sin t} + C_1 \cos t + C_2 \sin t$$

so $y(t) = -\cos t \cdot \ln|\sec t + \tan t| + C_1 \cos t + C_2 \sin t$

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6. Solve the initial value problem

$$\begin{cases} t^2 y'' - 7ty' + 7y = 0, \\ y(1) = 1, \\ y'(1) = -1. \end{cases}$$

Euler $\rightarrow y'' - 8y' + 7y = 0$

$$r^2 - 8r + 7 = 0$$
$$(r^2 - 8r + 16) - 9 = 0$$
$$(r - 4)^2 = 9$$
$$r = 4 \pm 3$$
$$r = 1, 7$$

thus $y(x) = C_1 e^x + C_2 e^{7x}$

$$y(t) = C_1 t + C_2 t^7$$

$$y' = C_1 + 7C_2 t^6$$

$$y(1) = C_1 + C_2 = 1$$

$$y'(1) = C_1 + 7C_2 = -1$$

$$-6C_2 = 2$$

$$C_2 = -\frac{1}{3}$$

$$C_1 = \frac{4}{3}$$

Thus, the particular soln is:

$$y(t) = \frac{4}{3}t - \frac{1}{3}t^7$$