

# Solution to Review Problems for Midterm II

MATH 3860 – 001

Correction:

(4i) should be  $t^2y''(t) - t(t+2)y'(t) + (t+2)y(t) = t^4e^t(1+t)$ .

Given that  $y_1(t) = te^t$  is a solution of  $t^2y''(t) - t(t+2)y'(t) + (t+2)y(t) = 0$ .

You should do problems involving the exact equation. Here is one example.

Solve  $(2xy^3 + y^4 + 1) + (3x^2y^2 + 4xy^3 + 3y^2)\frac{dy}{dx} = 0$ .

Solution: Let  $M(x, y) = 2xy^3 + y^4 + 1$  and  $N(x, y) = 3x^2y^2 + 4xy^3 + 3y^2$ , We have  $M_y = 6xy^2 + 4y^3$  and  $N_x = 6xy^2 + 4y^3$ . So  $M_y = N_x$  and the given equation is exact. Thus there is a function  $\phi(x, y)$  such that  $\phi_x = M = 2xy^3 + y^4 + 1$  and  $\phi_y = N = 3x^2y^2 + 4xy^3 + 3y^2$ . Integrating the first equation, we have  $\phi(x, y) = \int(2xy^3 + y^4 + 1)dx = x^2y^3 + xy^4 + x + h(y)$ . Using  $\phi_y = N = 3x^2y^2 + 4xy^3 + 3y^2$ , we have  $\frac{\partial(x^2y^3 + xy^4 + x + h(y))}{\partial y} = 3x^2y^2 + 4xy^3 + 3y^2$ ,  $3x^2y^2 + 4xy^3 + h'(y) = 3x^2y^2 + 4xy^3 + 3y^2$ ,  $h'(y) = 3y^2$  and  $h(y) = \int(3y^2)dy = y^3 + c$ . Hence  $\phi(x, y) = x^2y^3 + xy^4 + x + h(y) = x^2y^3 + xy^4 + x + y^3$  and the solution satisfies  $\phi(x, y) = x^2y^3 + xy^4 + x + y^3 = c$ .

(1) Find the general solution of the following differential equations.

- (a)  $y''(t) + 6y'(t) + 9y = 0$ . The characteristic equation of  $y''(t) + 6y'(t) + 9y(t) = 0$  is  $r^2 + 6r + 9 = (r + 3)^2 = 0$ . We have repeated roots  $r = -3$ . Thus the general solution is  $y(t) = c_1e^{-3t} + c_2te^{-3t}$ .
- (b)  $y''(t) + 5y'(t) + 4y = 0$ . The characteristic equation of  $y''(t) + 5y'(t) + 4y = 0$  is  $r^2 + 5r + 4 = (r + 1)(r + 4) = 0$ . We have  $r = -1$  or  $r = -4$ . Thus the general solution is  $y(t) = c_1e^{-t} + c_2e^{-4t}$ .
- (c)  $y''(t) + 4y'(t) + 5y = 0$ . The characteristic equation of  $y''(t) + 4y'(t) + 5y = 0$  is  $r^2 + 4r + 5 = 0$ . We have  $r = -2 \pm i$ . Note that  $e^{(-2+i)t} = e^{-2t}e^{it} = e^{-2t} \cos(t) + ie^{-2t} \sin(t)$ . Thus the general solution is  $y(t) = c_1e^{-2t} \cos(t) + c_2e^{-2t} \sin(t)$ .
- (d)  $t^2y''(t) + 7ty'(t) + 8y(t) = 0$ . Suppose  $y(t) = t^r$ , we have  $y'(t) = rt^{r-1}$  and  $y''(t) = r(r-1)t^{r-2}$ . Thus  $t^2y''(t) + 7ty'(t) + 8y(t) = (r(r-1) + 7r + 8)t^r = (r^2 + 6r + 8)t^r$ . Thus  $y = t^r$  is a solution of  $t^2y''(t) + 7ty'(t) + 8y(t) = 0$  if  $r^2 + 6r + 8 = (r + 2)(r + 4) = 0$ . The roots of  $r^2 + 6r + 8 = 0$  are  $-2$  and  $-4$ . Therefore the general solution is  $y(t) = c_1t^{-2} + c_2t^{-4}$ .
- (e)  $t^2y''(t) + 7ty'(t) + 10y(t) = 0$ . Suppose  $y(t) = t^r$ , we have  $y'(t) = rt^{r-1}$  and  $y''(t) = r(r-1)t^{r-2}$ . Thus  $t^2y''(t) + 7ty'(t) + 10y(t) = (r(r-1) + 7r + 10)t^r = (r^2 + 6r + 10)t^r$ . Thus  $y = t^r$  is a solution of  $t^2y''(t) + 7ty'(t) + 10y(t) = 0$  if  $r^2 + 6r + 10 = 0$ . The roots of  $r^2 + 6r + 10 = 0$  are  $-3 + i$  and  $-3 - i$ . Note that  $t = e^{\ln t}$  and  $t^{-3+i} = t^{-3}e^{i \ln t} = t^{-3} \cos(\ln t) + it^{-3} \sin(\ln t)$ . Therefore the general solution is  $c_1t^{-3} \cos(\ln t) + c_2t^{-3} \sin(\ln t)$ .

- (f)  $t^2y''(t) + 5ty'(t) + 4y(t) = 0$ . Suppose  $y(t) = t^r$ , we have  $y'(t) = rt^{r-1}$  and  $y''(t) = r(r-1)t^{r-2}$ . Thus  $t^2y''(t) + 5ty'(t) + 4y(t) = (r(r-1) + 5r + 4)t^r = (r^2 + 4r + 4)t^r$ . Thus  $y = t^r$  is a solution of  $t^2y''(t) + 5ty'(t) + 4y(t) = 0$  if  $r^2 + 4r + 4 = (r+2)^2 = 0$ . The roots of  $r^2 + 4r + 4 = 0$  are  $-2$ . Therefore the general solution is  $c_1t^{-2} + c_2t^{-2} \ln t$ .
- (g)  $t^2y''(t) + ty'(t) + 9y = 0$ . Suppose  $y(t) = t^r$ , we have  $y'(t) = rt^{r-1}$  and  $y''(t) = r(r-1)t^{r-2}$ . Thus  $t^2y''(t) + ty'(t) + 9y(t) = (r(r-1) + r + 9)t^r = (r^2 + 9)t^r$ . Thus  $y = t^r$  is a solution of  $t^2y''(t) + \alpha ty'(t) + \beta y(t) = 0$  if  $r^2 + 9 = 0$ . The roots of  $r^2 + 9 = 0$  are  $3i$  and  $-3i$ . Note that  $t = e^{\ln t}$  and  $t^{3i} = e^{i3 \ln t} = \cos(3 \ln t) + i \sin(3 \ln t)$ . Therefore the general solution is  $c_1 \cos(3 \ln t) + c_2 \sin(3 \ln t)$ .
- (h) Let  $p(t) = y'(t)$ . Then  $ty''(t) + 2y'(t) = t^3 + t^2 + 1$  can be rewritten as  $tp'(t) + 2p'(t) = t^3 + t^2 + 1$ . Thus  $(t^2p(t))' = t^4 + t^3 + t$ . Thus  $p(t) = \frac{t^3}{5} + \frac{t^2}{4} + \frac{1}{2} + \frac{C}{t^2}$  and  $y(t) = \int p(t)dt = \frac{t^4}{20} + \frac{t^3}{12} + \frac{t}{2} - \frac{C}{t} + D$ .
- (i) Let  $p(t) = y'(t)$ . Then  $y''(t) + (y'(t))^3 = 0$  can be written as  $p'(t) + p^3(t) = 0$ . We have  $p(t) = \pm \frac{1}{\sqrt{2t+C}}$  and  $y(t) = \int p(t)dt = \pm \int \frac{1}{\sqrt{2t+C}}dt = \pm \sqrt{2t+C} + D$ .
- (j) Let  $p(t) = y'(t)$ . Then  $y''(t) = (t + y'(t))^2 - 1$  can be written as  $p'(t) = (t + p(t))^2 - 1$ . Let  $v = t + p(t)$ . We have  $v'(t) = 1 + p'(t)$  and  $p'(t) = v'(t) - 1$ . Thus  $p'(t) = (t + p(t))^2 - 1$  is equivalent to  $v'(t) - 1 = v^2(t) - 1$ , that is  $v'(t) = v^2(t)$ . We get  $v(t) = \frac{1}{-t+C}$  and  $y'(t) = p(t) = v(t) - t = \frac{1}{-t+C} - t$ . Hence  $y(t) = \int (\frac{1}{-t+C} - t)dt = -\ln|-t+C| - \frac{t^2}{2} + D$ .

(2) Find the solution of the following initial value problems.

- (a)  $y''(t) + 4y'(t) + 5y = 0$ ,  $y(0) = 1$  and  $y'(0) = 3$ . From (1C), we have  $y(t) = c_1e^{-2t} \cos(t) + c_2e^{-2t} \sin(t)$  and  $y'(t) = -2c_1e^{-2t} \cos(t) - c_1e^{-2t} \sin(t) - 2c_2e^{-2t} \sin(t) + c_2e^{-2t} \cos(t) = (-2c_1 + c_2)e^{-2t} \cos(t) + (-c_1 - 2c_2)e^{-2t} \sin(t)$ . Using  $y(0) = 1$  and  $y'(0) = 3$ , we have  $c_1 = 1$  and  $-2c_1 + c_2 = 3$ . So  $c_1 = 1$  and  $c_2 = 5$ . Hence  $y(t) = e^{-2t} \cos(t) + 5e^{-2t} \sin(t)$ .
- (b)  $t^2y''(t) + 7ty'(t) + 10y(t) = 0$ ,  $y(1) = 2$  and  $y'(1) = -5$ . From (1C), we have  $y(t) = c_1t^{-3} \cos(\ln t) + c_2t^{-3} \sin(\ln t)$  and  $y'(t) = -3c_1t^{-4} \cos(\ln t) - c_1t^{-3} \frac{\sin(\ln t)}{t} - 3c_2t^{-4} \sin(\ln t) + c_2t^{-3} \frac{\cos(\ln t)}{t} = (-3c_1 + c_2)t^{-4} \cos(\ln t) + (-c_1 - 3c_2)t^{-4} \sin(\ln t)$ . Using  $y(1) = 2$  and  $y'(1) = -5$ , we have  $c_1 = 2$  and  $-3c_1 + c_2 = -5$ . So  $c_1 = 2$  and  $c_2 = 1$ . Hence  $y(t) = 2t^{-3} \cos(\ln t) + t^{-3} \sin(\ln t)$ .

(3) In the following problems, a differential and one solution  $y_1$  are given. Use the method of reduction of order to find the general solution.

- (a)  $t^2y''(t) - t(t+2)y'(t) + (t+2)y(t) = 0$ ;  $y_1(t) = t$ . Rewrite the equation  $t^2y''(t) - t(t+2)y'(t) + (t+2)y(t) = 0$  as  $y'' - \frac{t+2}{t}y' + \frac{t+2}{t^2}y = 0$ . So  $p(t) = -\frac{t+2}{t}$ . Let  $y_2$  be another

solution of  $t^2 y''(t) - t(t+2)y'(t) + (t+2)y(t) = 0$ . We have  $\left(\frac{y_2}{y_1}\right)' = \frac{y_1 y_2' - y_1' y_2}{y_1^2} = \frac{W(t)}{y_1^2} = \frac{C e^{-\int p(t) dt}}{t^2} = \frac{C e^{\int \frac{t+2}{t} dt}}{t^2} = \frac{C e^{\int (1+\frac{2}{t}) dt}}{t^2} = \frac{C e^{(t+2 \ln t)}}{t^2} = \frac{C e^t e^{2 \ln t}}{t^2} = \frac{C e^t t^2}{t^2} = C e^t$ . So  $\frac{y_2}{y_1} = \int C e^t dt = C e^t + D$  and  $y_2 = y_1(C e^t + D) = t(C e^t + D) = C t e^t + D t$ . So the general solution is  $y = C t e^t + D t$ .

- (b)  $(t+1)y''(t) - (t+2)y'(t) + y(t) = 0$ ;  $y_1(t) = e^t$ . Rewrite the equation  $(t+1)y''(t) - (t+2)y'(t) + y(t) = 0$  as  $y'' - \frac{t+2}{t+1}y' + \frac{1}{t+1}y = 0$ . So  $p(t) = -\frac{t+2}{t+1}$ . Let  $y_2$  be another solution of  $(t+1)y''(t) - (t+2)y'(t) + y(t) = 0$ . We have  $\left(\frac{y_2}{y_1}\right)' = \frac{y_1 y_2' - y_1' y_2}{y_1^2} = \frac{W(t)}{y_1^2} = \frac{C e^{-\int p(t) dt}}{e^{2t}} = \frac{C e^{\int \frac{t+2}{t+1} dt}}{e^{2t}} = \frac{C e^{\int (1+\frac{1}{t+1}) dt}}{e^{2t}} = \frac{C e^{(t+\ln(t+1))}}{e^{2t}} = \frac{C e^t e^{\ln(t+1)}}{e^{2t}} = \frac{C e^t (t+1)}{e^{2t}} = C e^{-t}(t+1) = C(t e^{-t} + e^{-t})$ . So  $\frac{y_2}{y_1} = \int C(t e^{-t} + e^{-t}) dt = C(-t e^{-t} - 2e^{-t}) + D$  and  $y_2 = y_1(C(-t e^{-t} - 2e^{-t}) + D) = e^t(C(-t e^{-t} - 2e^{-t}) + D) = -C(t+2) + D e^t$ . So the general solution is  $y = c(t+2) + d e^t$ .

(4) Find the general solution of the following differential equations.

- (a)  $y''(t) + 5y'(t) + 6y(t) = e^t + \sin(t)$ .

Solving  $r^2 + 5r + 6 = (r+2)(r+3) = 0$ , we know that the solution of  $y''(t) + 5y'(t) + 6y(t) = 0$  is  $y(t) = c_1 e^{-2t} + c_2 e^{-3t}$ . We try  $y_p = c e^t + d \sin(t) + e \cos(t)$  to be a particular solution of  $y''(t) + 5y'(t) + 6y(t) = e^t + \sin(t)$ . We have  $y_p = c e^t + d \sin(t) + e \cos(t)$ ,  $y_p' = c e^t + d \cos(t) - e \sin(t)$ ,  $y_p'' = c e^t - d \sin(t) - e \cos(t)$  and  $y_p''(t) + 5y_p'(t) + 6y_p(t) = (c e^t - d \sin(t) - e \cos(t)) + 5(c e^t + d \cos(t) - e \sin(t)) + 6(c e^t + d \sin(t) + e \cos(t)) = (c + 5c + 6c)e^t + (-d - 5e + 6d) \sin(t) + (-e + 5d + 6e) \cos(t) = 12c e^t + (5d - 5e) \sin(t) + (5d + 5e) \cos(t) = e^t + \sin(t)$  if  $12c = 1$ ,  $5d - 5e = 1$  and  $5d + 5e = 0$ . So  $c = \frac{1}{12}$ ,  $d = \frac{1}{10}$  and  $e = -\frac{1}{10}$ . Thus the general solution of  $y''(t) + 5y'(t) + 6y(t) = e^t + \sin(t)$  is  $y(t) = \frac{1}{12} e^t + \frac{1}{10} \sin(t) + \frac{1}{10} \cos(t) + c_1 e^{-2t} + c_2 e^{-3t}$ .

- (b)  $y''(t) + 4y = 2 \sin(2t) + 3 \cos(t)$  Solving  $r^2 + 4 = 0$ , we know that the solution of  $y''(t) + 4y = 0$  is  $y(t) = c_1 \sin(2t) + c_2 \cos(2t)$ . We try  $y_p = ct \sin(2t) + dt \cos(2t) + e \sin(t) + f \cos(t)$  to be a particular solution of  $y''(t) + 4y = 2 \sin(2t) + 3 \cos(t)$ . We have  $y_p = ct \sin(2t) + dt \cos(2t) + e \sin(t) + f \cos(t)$ ,  $y_p' = c \sin(2t) + 2ct \cos(2t) + d \cos(2t) - 2dt \sin(2t) + e \cos(t) - f \sin(t)$ ,  $y_p'' = 4c \cos(2t) - 4ct \sin(2t) - 4d \sin(2t) - 4dt \cos(2t) - e \sin(t) - f \cos(t)$  and  $y_p''(t) + 4y_p(t) = 4c \cos(2t) - 4d \sin(2t) + 3e \sin(t) + 3f \cos(t) = 2 \sin(2t) + 3 \cos(t)$  if  $c = 0$ ,  $d = -\frac{1}{2}$ ,  $e = 0$  and  $f = 1$ . Thus the general solution of  $y''(t) + 4y = 2 \sin(2t) + 3 \cos(t)$  is  $y(t) = -\frac{1}{2} t \cos(2t) + \cos(t) + c_1 \sin(2t) + c_2 \cos(2t)$ .

- (c)  $y''(t) + 4y = 4e^{4t}$  We try  $y_p(t) = ce^{4t}$ . Then  $y_p' = 4ce^{4t}$ ,  $y_p'' = 16ce^{4t}$ . So  $y_p''(t) + 4y_p = 20ce^{4t} = 4e^{4t}$  if  $c = \frac{1}{5}$ . The general solution is  $y(t) = \frac{1}{5} e^{4t} + c_1 \sin(2t) + c_2 \cos(2t)$ .

(d)  $y''(t) + 4y'(t) + 4y(t) = e^{-2t} + e^{2t}$  Solving  $r^2 + 4r + 4 = (r + 2)^2 = 0$ , we know that the solution of  $y''(t) + 4y'(t) + 4y(t) = 0$  is  $y(t) = c_1e^{-2t} + c_2te^{-2t}$ . We try  $y_p = ct^2e^{-2t} + de^{2t}$  to be a particular solution of  $y''(t) + 4y'(t) + 4y(t) = e^{-2t} + e^{2t}$ . We have  $y_p = ct^2e^{-2t} + de^{2t}$ ,  $y'_p = 2cte^{-2t} - 2ct^2e^{-2t} + 2de^{2t}$ ,  $y''_p = 2ce^{-2t} - 4cte^{-2t} - 4cte^{-2t} + 4ct^2e^{-2t} + 4de^{2t} = 2ce^{-2t} - 8cte^{-2t} + 4ct^2e^{-2t} + 4de^{2t}$  and  $y''_p(t) + 4y'_p(t) + 4y_p(t) = (2ce^{-2t} - 8cte^{-2t} + 4ct^2e^{-2t} + 4de^{2t}) + 4(2cte^{-2t} - 2ct^2e^{-2t} + 2de^{2t}) + 4(ct^2e^{-2t} + de^{2t}) = 2ce^{-2t} + 16de^{2t}$ . So  $y''_p(t) + 4y'_p(t) + 4y_p(t) = e^{-2t} + e^{2t}$  if  $2c = 1$  and  $16d = 1$ ,  $c = \frac{1}{2}$  and  $d = \frac{1}{16}$ . Thus the general solution of  $y''(t) + 4y'(t) + 4y(t) = e^{-2t} + e^{2t}$  is  $y(t) = \frac{1}{2}t^2e^{-2t} + \frac{1}{16}e^{2t} + c_1e^{-2t} + c_2te^{-2t}$ .

(e)  $y''(t) + 5y'(t) + 6y(t) = t^2 + 1$ . Solving  $r^2 + 5r + 6 = (r + 2)(r + 3) = 0$ , we know that the solution of  $y''(t) + 5y'(t) + 6y(t) = 0$  is  $y(t) = c_1e^{-2t} + c_2e^{-3t}$ . We try  $y_p(t) = at^2 + bt + c$  to be a particular solution of  $y''(t) + 5y'(t) + 6y(t) = t^2 + 1$ . So  $y'_p = 2at + b$ ,  $y''_p = 2a$  and  $y''_p(t) + 5y'_p(t) + 6y_p(t) = 2a + 5(2at + b) + 6(at^2 + bt + c) = 6at^2 + (10a + 6b)t + 2a + 5b + 6c$ . So  $y''_p(t) + 5y'_p(t) + 6y_p(t) = t^2 + 1$  if  $6a = 1$ ,  $10a + 6b = 0$  and  $2a + 5b + 6c = 1$ . Thus  $a = \frac{1}{6}$ ,  $b = -\frac{5}{3}a = -\frac{5}{18}$  and  $c = \frac{1 - 2a - 5b}{6} = \frac{1 - \frac{1}{3} + \frac{25}{18}}{6} = \frac{\frac{18 - 6 + 25}{18}}{6} = \frac{37}{108}$ . The general solution of  $y''(t) + 5y'(t) + 6y(t) = t^2 + 1$  is  $y(t) = \frac{1}{6}t^2 - \frac{5}{18}t + \frac{37}{108} + c_1e^{-2t} + c_2e^{-3t}$ .

(variation of parameter) Suppose  $y_1(t)$  and  $y_2(t)$  are independent solutions of  $y''(t) + p(t)y'(t) + q(t)y(t) = 0$ . Then a particular solution is given by

$$y_p(t) = -y_1(t) \int \frac{y_2(t)g(t)}{W(t)} dt + y_2(t) \int \frac{y_1(t)g(t)}{W(t)} dt$$

where  $W(t) = W(y_1, y_2)(t) = y_1(t)y'_2(t) - y_2(t)y'_1(t)$  is the Wronskian of  $y_1$  and  $y_2$ .

(f)  $t^2y''(t) - ty'(t) - 3y(t) = 4t^2$ .

First, we solve  $t^2y''(t) - ty'(t) - 3y(t) = 0$ . Suppose  $y(t) = t^r$ , we have  $y'(t) = rt^{r-1}$  and  $y''(t) = r(r-1)t^{r-2}$ . Thus  $t^2y''(t) - ty'(t) - 3y(t) = (r(r-1) - r - 3)t^r = (r^2 - 2r - 3)t^r$ . Thus  $y = t^r$  is a solution of  $t^2y''(t) - ty'(t) - 3y(t) = 0$  if  $r^2 - 2r - 3 = (r - 3)(r + 1) = 0$ . The roots of  $r^2 - 2r - 3 = 0$  are  $-1$  and  $3$ . Therefore the general solution is  $c_1t^{-1} + c_2t^3$ .

Let  $y_1 = t^{-1}$  and  $y_2 = t^3$  to be the solutions of  $t^2y''(t) - ty'(t) - 3y(t) = 0$ .  $W(y_1, y_2)(t) = y_1(t)y'_2(t) - y_2(t)y'_1(t) = t^{-1} \cdot (3t^2) - t^3 \cdot (-1t^{-2}) = 4t$ .

Now  $g(t) = 4t^2$ . We have

$$\int \frac{y_2g(t)}{W(y_1, y_2)(t)} dt = \int \frac{t^3 \cdot 4t^2}{4t} dt = \int t^4 dt = \frac{1}{5}t^5 + c \text{ and } \int \frac{y_1g(t)}{W(y_1, y_2)(t)} dt = \int \frac{t^{-1} \cdot 4t^2}{4t} dt = \int 1 dt = t + c. \text{ So } y(t) = -y_1(t) \int \frac{y_2(t)g(t)}{W(t)} dt + y_2(t) \int \frac{y_1(t)g(t)}{W(t)} dt = -t^{-1}(\frac{1}{5}t^5 + d) + t^3(t + c) = \frac{4}{5}t^4 + ct^3 - dt^{-1}.$$

(g)  $y''(t) + 4y = \sec(2t)$

We will use the variation of parameter formula. We have  $y_1(t) = \sin(2t)$ ,  $y_2(t) = \cos(2t)$ ,

$$W(y_1, y_2)(t) = y_1(t)y_2'(t) - y_2(t)y_1'(t) = \sin(2t) \cdot (-2\sin(2t)) - \cos(2t) \cdot (2\cos(2t)) = -2,$$

$$\int \frac{y_2 g(t)}{W(y_1, y_2)(t)} dt = \int \frac{\cos(2t) \sec(2t)}{-2} dt = \int \frac{\cos(2t)}{-2 \cos(2t)} dt = \int \frac{-1}{2} dt = \frac{-t}{2} + c \text{ and}$$

$$\int \frac{y_1 g(t)}{W(y_1, y_2)(t)} dt = \int \frac{\sin(2t) \sec(2t)}{-2} dt = \int \frac{\sin(2t)}{-2 \cos(2t)} dt = \frac{\ln |\cos(2t)|}{4} + d. \text{ We have used substitution } u = \cos(2t) \text{ and } du = -2 \sin(2t) dt.$$

$$\text{Thus } y(t) = -\sin(2t) \cdot \left(\frac{-t}{2} + c\right) + \cos(2t) \left(\frac{\ln |\cos(2t)|}{4} + d\right) = -c \sin(2t) + d \cos(2t) + \frac{t \sin(2t)}{2} + \frac{\cos(2t) \ln |\cos(2t)|}{4}.$$

(h)  $y''(t) + 4y = \tan(2t)$

We will use the variation of parameter formula again. From previous example, we have  $y_1(t) = \sin(2t)$ ,  $y_2(t) = \cos(2t)$  and  $W(y_1, y_2)(t) = -2$ .

$$\int \frac{y_2 g(t)}{W(y_1, y_2)(t)} dt = \int \frac{\cos(2t) \tan(2t)}{-2} dt = \int \frac{\cos(2t) \sin(2t)}{-2 \cos(2t)} dt = \int \frac{-\sin(2t)}{2} dt = \frac{\cos(2t)}{4} + c.$$

$$\int \frac{y_1 g(t)}{W(y_1, y_2)(t)} dt = \int \frac{\sin(2t) \tan(2t)}{-2} dt = \int \frac{\sin(2t) \sin(2t)}{-2 \cos(2t)} dt = \int \frac{1 - \cos^2(2t)}{-2 \cos(2t)} dt = \int \left(\frac{\cos(2t)}{2} - \frac{\sec(2t)}{2}\right) dt = \frac{\sin(2t)}{4} - \frac{\ln |\sec(2t) + \tan(2t)|}{4} + d.$$

$$\text{Thus } y(t) = -\sin(2t) \cdot \left(\frac{\cos(2t)}{4} + c\right) - \cos(2t) \left(\frac{\sin(2t)}{4} + \frac{\ln |\sec(2t) + \tan(2t)|}{4} + d\right) = -\cos(2t) \frac{\ln |\sec(2t) + \tan(2t)|}{4} - c \sin(2t) + d \cos(2t).$$

(i)  $t^2 y''(t) - t(t+2)y'(t) + (t+2)y(t) = t^4 e^t(1+t)$ .

Given that  $y_1(t) = te^t$  is a solution of  $t^2 y''(t) - t(t+2)y'(t) + (t+2)y(t) = 0$ .

This equation of this problem should be  $t^2 y''(t) - t(t+2)y'(t) + 2ty(t) = t^4 e^t(1+t)$

Rewrite  $t^2 y''(t) - t(t+2)y'(t) + 2ty(t) = t^4 e^t(1+t)$  as

$$y''(t) - \frac{(t+2)}{t} y'(t) + \frac{2t}{t^2} y(t) = t^2 e^t(1+t).$$

First, we find the solution of  $y''(t) - \frac{(t+2)}{t} y'(t) + \frac{2t}{t^2} y(t) = 0$ .

Let  $p(t) = -\frac{t+2}{t}$ . Let  $y_2$  be another solution of  $t^2 y''(t) - t(t+2)y'(t) + (t+2)y(t) = 0$ .

We have  $\left(\frac{y_2}{y_1}\right)' = \frac{y_1 y_2' - y_1' y_2}{y_1^2} = \frac{W(t)}{y_1^2} = \frac{C e^{-\int p(t) dt}}{(te^t)^2} = \frac{C e^{\int \frac{t+2}{t^2} dt}}{t^2 e^{2t}} = \frac{C e^{\int (1 + \frac{2}{t}) dt}}{t^2 e^{2t}} =$

$\frac{C e^{(t+2 \ln t)}}{t^2 e^{2t}} = \frac{C e^t e^{2 \ln t}}{t^2 e^{2t}} = \frac{C e^t t^2}{t^2 e^{2t}} = C e^{-t}$ . So  $\frac{y_2}{y_1} = \int C e^{-t} dt = -C e^{-t} + D$  and

$y_2 = y_1(-C e^{-t} + D) = te^t(-C e^{-t} + D) = -Ct + Dte^t$ . So the general solution is  $y = -Ct + Dte^t$ . We may choose the second independent solution to be  $y_2 = t$ .

Now  $y_1 = te^t$ ,  $y_2 = t$ ,  $y_1' = e^t + te^t$ ,  $y_2' = 1$  and  $W(y_1, y_2)(t) = y_1 y_2' - y_2 y_1' = te^t \cdot 1 - t(e^t + te^t) = -t^2 e^t$ . Recall that  $g(t) = t^2 e^t(1+t)$ .

$$\int \frac{y_2 g(t)}{W(y_1, y_2)(t)} dt = \int \frac{t \cdot t^2 e^t(1+t)}{-t^2 e^t} dt = \int (-t - t^2) dt = -\frac{t^2}{2} - \frac{t^3}{3} + c.$$

$$\int \frac{y_1 g(t)}{W(y_1, y_2)(t)} dt = \int \frac{te^t \cdot t^2 e^t(1+t)}{-t^2 e^t} dt = \int (-te^t - t^2 e^t) dt = te^t - e^t - t^2 e^t + d.$$

$$\text{Thus } y(t) = -te^t \cdot \left(-\frac{t^2}{2} - \frac{t^3}{3} + c\right) + t(te^t - e^t - t^2 e^t + d) = \left(\frac{1}{3}t^4 - \frac{1}{2}t^3 + t^2 - t\right)e^t - cte^t + dt.$$

(j)  $(1-t)y''(t) + ty'(t) - y(t) = 2(t-1)^2 e^{-t}$ .

Given that  $y_1(t) = t$  is a solution of  $(1-t)y''(t) + ty'(t) - y(t) = 0$ .

Rewrite  $(1-t)y''(t) + ty'(t) - y(t) = 2(t-1)^2e^{-t}$  as

$$y''(t) + \frac{t}{1-t}y'(t) - \frac{1}{1-t}y(t) = \frac{2(t-1)^2e^{-t}}{1-t} = 2(1-t)e^{-t}.$$

First, we find the solution of  $y''(t) + \frac{t}{1-t}y'(t) - \frac{1}{1-t}y(t) = 0$ .

Let  $p(t) = \frac{t}{1-t}$ . Let  $y_2$  be another solution of  $y''(t) + \frac{t}{1-t}y'(t) - \frac{1}{1-t}y(t) = 0$ .

We have  $\left(\frac{y_2}{y_1}\right)' = \frac{y_1y_2' - y_1'y_2}{y_1^2} = \frac{W(t)}{y_1^2} = \frac{Ce^{-\int p(t)dt}}{t^2} = \frac{Ce^{\int \frac{-t}{1-t}dt}}{t^2} = \frac{Ce^{\int \frac{-t+1-1}{1-t}dt}}{t^2} = \frac{Ce^{\int(1+\frac{1}{1-t})dt}}{t^2e^{2t}} = \frac{Ce^{(t+\ln(t-1))}}{t^2} = \frac{Ce^{-t}(t-1)}{t^2} = \frac{Ce^t(t-1)}{t^2} = Ce^t\left(\frac{1}{t} - \frac{1}{t^2}\right)$ . So  $\frac{y_2}{y_1} = \int Ce^t\left(\frac{1}{t} - \frac{1}{t^2}\right)dt = C\frac{e^t}{t} + D$  and  $y_2 = y_1\left(C\frac{e^t}{t} + D\right) = t\left(C\frac{e^t}{t} + D\right) = Ce^t + Dt$ . So the general solution is  $y = Ce^t + Dt$ . We may choose the second independent solution to be  $y_2 = e^t$ .

Now  $y_1 = t$ ,  $y_2 = e^t$ ,  $y_1' = 1$ ,  $y_2' = e^t$  and  $W(y_1, y_2)(t) = y_1y_2' - y_2y_1' = te^t - e^t = e^t(t-1)$ . Recall that  $g(t) = 2(1-t)e^{-t}$ .

$$\int \frac{y_2g(t)}{W(y_1, y_2)(t)}dt = \int \frac{e^t \cdot 2(1-t)e^{-t}}{e^t(t-1)}dt = \int (-2e^{-t})dt = 2e^{-t} + c.$$

$$\int \frac{y_1g(t)}{W(y_1, y_2)(t)}dt = \int \frac{t \cdot 2(1-t)e^{-t}}{e^t(t-1)}dt = \int (-2te^{-2t})dt = \frac{1}{2}e^{-2t}(2t+1) + d.$$

Thus  $y(t) = -t \cdot (2e^{-t} + c) + e^t\left(\frac{1}{2}e^{-2t}(2t+1) + d\right) = -te^{-t} + \frac{1}{2}e^{-t} - ct + de^t$ .

(5) Find the solution of the following initial value problems.

(a)  $y''(t) + 4y = 2\sin(2t) + 3\cos(t)$ ,  $y(0) = 3$  and  $y'(0) = 5$ . You may use the result in 4b.

From (4b), we have  $y(t) = -\frac{1}{2}t\cos(2t) + \cos(t) + c_1\sin(2t) + c_2\cos(2t)$ . So  $y'(t) = -\frac{1}{2}\cos(2t) + t\sin(2t) - \sin(t) + 2c_1\cos(2t) - 2c_2\sin(2t)$ . Using  $y(0) = 3$  and  $y'(0) = 5$ , we have  $1 + c_2 = 3$  and  $-\frac{1}{2} + 2c_1 = 5$ . Thus  $c_1 = \frac{11}{4}$ ,  $c_2 = 2$  and  $y(t) = -\frac{1}{2}t\cos(2t) + \cos(t) + \frac{11}{4}\sin(2t) + 2\cos(2t)$ .

(b)  $y''(t) - ty'(t) + \sin(y(t)) = 0$ ,  $y(1) = 0$  and  $y'(1) = 0$ .

One can check that  $y(t) = 0$  is a solution of  $y''(t) - ty'(t) + \sin(y(t)) = 0$ . By the uniqueness and existence Theorem, we have  $y(t) = 0$ .

(6) What is the form of the particular solution of the following equations? (You don't have to find the particular solution. For example, the form of the particular solution of  $y'' + y = \sin(t)$  is  $y_p(t) = ct\sin(t) + dt\cos(t)$ .)

(a)  $y''(t) + 4y = t^2e^{-4t}$  Solving  $r^2 + 4 = 0$ , we have  $r = \pm 2i$ . The solution of  $y''(t) + 4y = 0$  is  $y(t) = c_1\sin(2t) + c_2\cos(2t)$ .

So the particular solution of  $y''(t) + 4y = t^2e^{-4t}$  is  $y_p(t) = ct^2e^{-4t} + dte^{-4t} + fe^{-4t}$ .

(b)  $y''(t) + 4y + 4y(t) = te^{-2t} + e^{2t}$

Solving  $r^2 + 4r + 4 = 0$ , we have  $r = -2$ . The solution of  $y''(t) + 4y + 4y(t) = 0$  is  $y(t) = c_1e^{-2t} + c_2te^{-2t}$ .

Note that  $te^{-2t}$  is a solution of  $y''(t) + 4y + 4y(t) = 0$  and  $e^{2t}$  is not a solution of  $y''(t) + 4y + 4y(t) = 0$ . So the particular solution of  $y''(t) + 4y + 4y(t) = te^{-2t} + e^{2t}$  is  $y_p(t) = ct^2e^{-2t} + de^{2t}$ .

- (c)  $y''(t) + 2y'(t) + 2y(t) = 2te^t \cos(t)$ . Solving  $r^2 + 2r + 2 = 0$ , we have  $r = -1 \pm i$ . The solution of  $y''(t) + 2y'(t) + 2y(t) = 0$  is  $y(t) = c_1e^t \cos(t) + c_2e^t \sin(t)$ .

Note that  $e^t \cos(t)$  is a solution of  $y''(t) + 2y'(t) + 2y(t) = 0$ . So the particular solution of  $y''(t) + 2y'(t) + 2y(t) = 2te^t \cos(t)$  is  $y_p(t) = ct^2e^t \cos(t) + dt^2e^t \sin(t) + fte^t \cos(t) + gte^t \sin(t)$ .

- (d)  $y''(t) + 2y'(t) + 2y(t) = 2te^t \sin(2t)$ . Solving  $r^2 + 2r + 2 = 0$ , we have  $r = -1 \pm i$ . The solution of  $y''(t) + 2y'(t) + 2y(t) = 0$  is  $y(t) = c_1e^t \cos(t) + c_2e^t \sin(t)$ .

Note that  $e^t \sin(2t)$  is not a solution of  $y''(t) + 2y'(t) + 2y(t) = 0$ . So the particular solution of  $y''(t) + 2y'(t) + 2y(t) = 2te^t \sin(2t)$  is  $y_p(t) = cte^t \sin(2t) + dte^t \cos(2t) + fe^t \sin(2t) + ge^t \cos(2t)$ .

- (e)  $y''(t) + 4y = t \sin(2t) + 3t \cos(2t)$ . Solving  $r^2 + 4 = 0$ , we have  $r = \pm 2i$ . The solution of  $y''(t) + 4y = 0$  is  $y(t) = c_1 \sin(2t) + c_2 \cos(2t)$ . Note that  $\sin(2t)$  and  $\cos(2t)$  are solutions of  $y''(t) + 4y = 0$ . So the particular solution of  $y''(t) + 4y(t) = t \sin(2t) + 3t \cos(2t)$  is  $y_p(t) = ct^2 \sin(2t) + dt^2 \cos(2t) + ft \sin(2t) + gt \cos(2t)$ .

- (7) Express the solution of the following equation in the form of  $y = Ae^{Bt} \cos(Ct - D)$ .

- (a)  $y''(t) + 2y'(t) + 2y(t) = 0$ ,  $y(0) = 2$  and  $y'(0) = 3$ . Solving  $r^2 + 2r + 2 = 0$ , we have  $r = -1 \pm i$ . So the general solution of  $y''(t) + 2y'(t) + 2y(t) = 0$  is  $y(t) = c_1e^{-t} \sin(t) + c_2e^{-t} \cos(t)$ . We have  $y'(t) = -c_1e^{-t} \sin(t) + c_1e^{-t} \cos(t) - c_2e^{-t} \cos(t) - c_2e^{-t} \sin(t) = (-c_1 - c_2)e^{-t} \sin(t) + (c_1 - c_2)e^{-t} \cos(t)$ . Using  $y(0) = 2$  and  $y'(0) = 3$ , we have  $c_2 = 2$  and  $c_1 - c_2 = 3$ . This gives  $c_1 = c_2 + 3 = 5$  and  $c_2 = 2$ . Thus  $y(t) = 5e^{-t} \sin(t) + 2e^{-t} \cos(t) = e^{-t}(5 \sin(t) + 2 \cos(t)) = e^{-t} \sqrt{29}(\frac{5}{\sqrt{29}} \sin(t) + \frac{2}{\sqrt{29}} \cos(t)) = \sqrt{29}e^{-t} \cos(t - \theta)$  where  $\theta$  is determined by  $\cos(\theta) = \frac{2}{\sqrt{29}}$  and  $\sin(\theta) = \frac{5}{\sqrt{29}}$ .

- (b)  $y''(t) + 4y'(t) + 5y(t) = 0$ ,  $y(0) = 2$  and  $y'(0) = 3$ . Solving  $r^2 + 4r + 5 = 0$ , we have  $r = -2 \pm i$ . So the general solution of  $y''(t) + 4y'(t) + 5y(t) = 0$  is  $y(t) = c_1e^{-2t} \sin(t) + c_2e^{-2t} \cos(t)$ . We have  $y'(t) = -2c_1e^{-2t} \sin(t) + c_1e^{-2t} \cos(t) - 2c_2e^{-2t} \cos(t) - c_2e^{-2t} \sin(t) = (-2c_1 - c_2)e^{-2t} \sin(t) + (c_1 - 2c_2)e^{-2t} \cos(t)$ . Using  $y(0) = 2$  and  $y'(0) = 3$ , we have  $c_2 = 2$  and  $c_1 - 2c_2 = 3$ . This gives  $c_1 = 7$  and  $c_2 = 2$ . Thus  $y(t) = 7e^{-2t} \sin(t) + 2e^{-2t} \cos(t) = e^{-2t}(7 \sin(t) + 2 \cos(t)) = e^{-2t} \sqrt{53}(\frac{7}{\sqrt{53}} \sin(t) + \frac{2}{\sqrt{53}} \cos(t)) = \sqrt{53}e^{-2t} \cos(t - \theta)$  where  $\theta$  is determined by  $\cos(\theta) = \frac{2}{\sqrt{53}}$  and  $\sin(\theta) = \frac{7}{\sqrt{53}}$ .

- (8) Solve the following problems and describe the behavior of the solutions.

(a)  $y''(t) + 4y(t) = A \cos(wt)$  if  $w \neq 2$ .

The solution of  $y''(t) + 4y(t) = 0$  is  $y(t) = c_1 \cos(2t) + c_2 \sin(2t)$ . If  $w \neq 2$ , we can try  $y_p(t) = c \sin(wt) + d \cos(wt)$ . Then  $y'_p = cw \cos(wt) - dw \sin(wt)$  and  $y''_p = -cw^2 \sin(wt) - dw^2 \cos(wt)$ . So  $y''_p + 4y_p = -cw^2 \sin(wt) - dw^2 \cos(wt) + 4(c \sin(wt) + d \cos(wt)) = c(4 - w^2) \sin(wt) + d(4 - w^2) \cos(wt) = A \cos(wt)$  if  $d(4 - w^2) = A$  and  $c(4 - w^2) = 0$ . Using  $w \neq 2$ , we have  $c = 0$  and  $d = \frac{A}{4 - w^2}$ . Thus  $y(t) = \frac{A}{4 - w^2} \cos(wt) + c_1 \cos(2t) + c_2 \sin(2t)$ .

(b)  $y''(t) + 4y(t) = A \cos(2t)$ .

The solution of  $y''(t) + 4y(t) = 0$  is  $y(t) = c_1 \cos(2t) + c_2 \sin(2t)$ . We can try  $y_p(t) = ct \sin(2t) + dt \cos(2t)$ . Then  $y'_p = c \sin(2t) + 2ct \cos(2t) + d \cos(2t) - 2dt \sin(2t)$ ,  $y''_p = 2c \cos(2t) + 2c \cos(2t) - 4ct \sin(2t) - 2d \sin(2t) - 2d \sin(2t) - 4dt \cos(2t)$  and  $y''_p + 4y_p = 2c \cos(2t) + 2c \cos(2t) - 4ct \sin(2t) - 2d \sin(2t) - 2d \sin(2t) - 4dt \cos(2t) + 4ct \sin(2t) + 4dt \cos(2t) = 4c \cos(2t) - 4d \sin(2t)$ . Thus  $y''_p + 4y_p = A \cos(2t)$  if  $4c = A$  and  $d = 0$ . Hence  $y(t) = \frac{A}{4}t \sin(2t) + c_1 \cos(2t) + c_2 \sin(2t)$ .