

Name

KEY

Spring 08

3450:335 Differential Equations Exam. II
Clemons1. Find the solution to
$$\begin{aligned} x' &= -x + 4y \\ y' &= -2x + 3y \end{aligned}$$

$$\bar{X} = 77$$

$$m, \lambda = 21$$

$$\sigma = 10$$

$$med = 90$$

$$n = 38$$

$$max = 100$$

$$\dot{\underline{X}} = \begin{pmatrix} -1 & 4 \\ -2 & 3 \end{pmatrix} \underline{X}$$

$$\det \begin{pmatrix} -1-\lambda & 4 \\ -2 & 3-\lambda \end{pmatrix} = (-1-\lambda)(3-\lambda) + 8 = \lambda^2 - 2\lambda + 5 = 0$$

$$\lambda = \frac{2 \pm \sqrt{4 - 4(5)}}{2} = \frac{2 \pm 4i}{2} = 1 \pm 2i \quad (2)$$

$$(A - (1+2i)I) \underline{X} = \begin{pmatrix} -1-(1+2i) & 4 \\ -2 & 3-(1+2i) \end{pmatrix} \underline{X}$$

$$= \begin{pmatrix} -2-2i & 4 \\ -2 & 2-2i \end{pmatrix} \underline{X} = 0$$

$$(-2-2i)x_1 + 4x_2 = 0 \Rightarrow x_2 = \left(\frac{1}{2} + \frac{1}{2}i\right)x_1$$

$$\text{let } x_1 = 2 \\ x_2 = 1+i \quad \underline{X} = \begin{pmatrix} 2 \\ 1 \end{pmatrix} + i \begin{pmatrix} 0 \\ 1 \end{pmatrix} \quad (6)$$

$$\underline{X} = e^t \left(c_1 \left\{ \cos 2t \begin{pmatrix} 2 \\ 1 \end{pmatrix} - \sin 2t \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right\} + c_2 \left\{ \cos 2t \begin{pmatrix} 0 \\ 1 \end{pmatrix} + \sin 2t \begin{pmatrix} 2 \\ 1 \end{pmatrix} \right\} \right) \quad (4)$$

2. Solve the differential equation $y''' - 2y'' + y' = -12 + 6x + (8 - 4x)e^{-x}$.

$$m^3 - 2m^2 + m = m(m-1)^2 = 0$$

$$m = 0, 1, 1; 0, 0, -1, -1$$

$$y = \underbrace{c_1 + c_2 e^x + c_3 x e^x}_{y_h \text{ (3)}} + \underbrace{Ax + Bx^2 + Ce^{-x} + dx e^{-x}}_{y_p}$$

$$y_p = \overset{\textcircled{1}}{Ax} + \overset{\textcircled{2}}{Bx^2} + \overset{\textcircled{1}}{Ce^{-x}} + \overset{\textcircled{2}}{dx e^{-x}}$$

$$y_p' = A + 2Bx - Ce^{-x} + d(1-x)e^{-x}$$

$$y_p'' = 2B + Ce^{-x} + d(-2+x)e^{-x}$$

$$y_p''' = -Ce^{-x} + d(3-x)e^{-x}$$

$$\begin{aligned} (-Ce^{-x} + d(3-x)e^{-x}) - 2(2B + Ce^{-x} + d(-2+x)e^{-x}) + (A + 2Bx - Ce^{-x} + d(1-x)e^{-x}) \\ = -12 + 6x + (8 - 4x)e^{-x} \end{aligned}$$

$$\begin{aligned} (4B + A) + (2B)x + (-C + 3d - 2C + 4d - C + d)e^{-x} \\ + (-d - 2d - d)xe^{-x} = -12 + 6x + (8 - 4x)e^{-x} \end{aligned}$$

$$A - 4B = -12 \quad A = 0$$

$$2B = 6 \quad B = 3$$

$$-4C + 8d = 8 \quad C = 0 \quad \textcircled{2}$$

$$-4d = -4 \quad d = 1$$

$$y = \underbrace{c_1 + c_2 e^x + c_3 x e^x}_{\textcircled{1}} + \underbrace{3x^2 + x e^{-x}}_{\textcircled{2} \quad \textcircled{2}}$$

3. Given that

$$y = x^4 + x^2 \text{ is a solution to } y'' - 4y' + 4y = 4x^4 - 12x^3 + 15x^2 + 6x$$

find the solution of $y'' - 4y' + 4y = -2x^4 + 6x^3 - \frac{15}{2}x^2 - 3x + 4$, subject to $y(0) = 2$ and $y'(0) = 3$.

$$y_p = -\frac{1}{2}(x^4 + x^2) + 1$$

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

$$(m-2)^2 = 0$$

$$y = c_1 e^{2x} + c_2 x e^{2x} + -\frac{1}{2}(x^4 + x^2) + 1$$

$$y' = 2c_1 e^{2x} + c_2(1+2x)e^{2x} - \frac{1}{2}(4x^3 + 2x)$$

$$y(0) = 2 = c_1 + 1 \Rightarrow c_1 = 1$$

$$y'(0) = 3 = 2c_1 + c_2 \quad c_2 = 1$$

$$y = e^{2x} + x e^{2x} + -\frac{1}{2}(x^4 + x^2) + 1$$

4. Find the solution to $x^2 y'' + xy' + 9y = -\tan(3 \ln x)$.

$$m(m-1) + m + 9$$

$$m^2 + 9 = 0$$

$$m = \pm 3i$$

$$y_h = C_1 \cos(3 \ln x) + C_2 \sin(3 \ln x) \quad y_p = u_1 \cos(3 \ln x) + u_2 \sin(3 \ln x)$$

$$\begin{pmatrix} y_1 & y_2 \\ y_1' & y_2' \end{pmatrix} \begin{pmatrix} u_1' \\ u_2' \end{pmatrix} = \begin{pmatrix} 0 \\ f \end{pmatrix}$$

NOTE: To get f the eqn must be in standard form.

$$\begin{pmatrix} \cos(3 \ln x) & \sin(3 \ln x) \\ -\frac{3}{x} \sin(3 \ln x) & \frac{3}{x} \cos(3 \ln x) \end{pmatrix} \begin{pmatrix} u_1' \\ u_2' \end{pmatrix} = \begin{pmatrix} 0 \\ -\frac{1}{x^2} \tan(3 \ln x) \end{pmatrix} \quad (2)$$

$$(3) \quad u_1' = \frac{\begin{vmatrix} 0 & \sin(3 \ln x) \\ -\frac{1}{x^2} \tan(3 \ln x) & \frac{3}{x} \cos(3 \ln x) \end{vmatrix}}{\begin{vmatrix} \cos(3 \ln x) & \sin(3 \ln x) \\ -\frac{3}{x} \sin(3 \ln x) & \frac{3}{x} \cos(3 \ln x) \end{vmatrix}} = \frac{\frac{1}{x^2} \sin(3 \ln x) \tan(3 \ln x)}{\frac{3}{x}} = \frac{1}{3x} \frac{\sin^2(3 \ln x)}{\cos(3 \ln x)} = \frac{1}{3x} (\sec(3 \ln x) - \cos(3 \ln x))$$

$$(2) \quad u_1 = \int \frac{1}{3x} [\sec(3 \ln x) - \cos(3 \ln x)] dx$$

$$= \frac{1}{9} [\ln |\sec(3 \ln x) + \tan(3 \ln x)| - \sin(3 \ln x)]$$

$$(3) \quad u_2' = \frac{\begin{vmatrix} \cos(3 \ln x) & 0 \\ -\frac{3}{x} \sin(3 \ln x) & -\frac{1}{x^2} \tan(3 \ln x) \end{vmatrix}}{\frac{3}{x}} = \frac{-\frac{1}{x^2} \sin(3 \ln x)}{\frac{3}{x}} = -\frac{1}{3x} \sin(3 \ln x)$$

$$(2) \quad u_2 = \int -\frac{1}{3x} \sin(3 \ln x) = \frac{1}{9} \cos(3 \ln x)$$

$$y = y_h + y_p = y_h + u_1 y_1 + u_2 y_2$$

$$= C_1 \cos(3 \ln x) + C_2 \sin(3 \ln x) + \frac{1}{9} \ln |\sec(3 \ln x) + \tan(3 \ln x)| \cos(3 \ln x) + \frac{1}{9} \sin(3 \ln x) \cos(3 \ln x)$$

(2)

5. Given $y_1 = e^{-5x}$ is a solution to $xy'' + (5x - 1)y' - 5y = 0$, find a second linearly independent solution.

$$y'' + \left(5 - \frac{1}{x}\right)y' - \frac{5}{x}y = 0$$

$$y_2 = y_1 \int \frac{e^{-\int p(x) dx}}{y_1^2} dx \quad (4)$$

$$= e^{-5x} \int \frac{e^{-\int \left(5 - \frac{1}{x}\right) dx}}{e^{-10x}} dx$$

$$= e^{-5x} \int \frac{e^{-5x + \ln x}}{e^{-10x}} dx$$

$$= e^{-5x} \int x e^{5x} dx \quad (4)$$

$$u = x \quad du = e^{5x} dx$$

$$du = dx \quad v = \frac{1}{5} e^{5x}$$

$$= e^{-5x} \left(\frac{x}{5} e^{5x} - \int \frac{1}{5} e^{5x} dx \right) \quad (4)$$

$$= e^{-5x} \left(\frac{x}{5} e^{5x} - \frac{1}{25} e^{5x} \right)$$

$$= \frac{x}{5} - \frac{1}{25} \quad (4)$$

6.

(a) A 10 lb weight stretches a spring 3 inches. This weight is removed from the spring and replaced by a mass of 1.6 slugs. This mass is released 4 inches above equilibrium with a downward velocity of 5/4 ft/sec. There is no dampening in the system. Set-up but do not solve the equation of motion and initial conditions.

$$F = RS \quad 10 = R \cdot \frac{1}{4} \quad R = 40 \quad (2)$$

$$1.6 \ddot{x} + 40x = 0 \quad (4)$$

$$x(0) = -\frac{1}{3} \quad (2)$$

$$\dot{x}(0) = \frac{5}{4}$$

8 pts

(b) The solution to the above is $x(t) = -\frac{1}{3} \cos(5t) + \frac{1}{4} \sin(5t)$. Find all times when the mass attains a displacement below the equilibrium position that is one-half the amplitude of the motion. Indicate which times correspond to upward motion and which to downward motion.

$$x(t) = -\frac{1}{3} \cos 5t + \frac{1}{4} \sin(5t) = A \sin(5t + \delta)$$

$$A = \sqrt{\left(-\frac{1}{3}\right)^2 + \left(\frac{1}{4}\right)^2} = \sqrt{\frac{16+9}{3^2 \cdot 4^2}} = \frac{5}{12} \quad (2)$$

$$\sin \delta = -\frac{1}{3}$$

$$\cos \delta = \frac{1}{4}$$



$$\delta = \tan^{-1}\left(-\frac{1}{3}\right) = -.92729 \quad (2)$$

$$\frac{5}{12} \sin(5t - .92729) = \frac{1}{2} \left(\frac{5}{12}\right)$$

$$5t - .92729 = \begin{cases} \frac{\pi}{6} + 2\pi R \\ \frac{5\pi}{6} + 2\pi R \end{cases} \quad R \in \mathbb{Z} \quad (2)$$

$$t = \frac{\left(\frac{\pi}{6} + .92729 + 2\pi R\right)}{5}$$

down $R = 0, 1, 2, 3, \dots$ (2)

up $R = 0, 1, 2, 3, \dots$

$$t = \frac{\left(\frac{5\pi}{6} + .92729 + 2\pi R\right)}{5}$$

8 pts