

3.1.1.

Verify y_1 and y_2 are solutions,
and then find constants c_1, c_2 such that
 $y = c_1 y_1 + c_2 y_2$ satisfies the given initial
conditions

$$y'' - y = 0 \quad y_1 = e^x \quad y_2 = e^{-x} \quad y(0) = 0$$

$$y'(0) = 5$$

$$y_1' = e^x$$

$$y_1'' = e^x$$

$$y_1'' - y_1 = e^x - e^x = 0$$

$$y_2' = -e^{-x}$$

$$y_2'' = e^{-x}$$

$$y_2'' - y_2 = e^{-x} - e^{-x} = 0$$

So, both y_1 and y_2 work.

$$y = c_1 y_1 + c_2 y_2 = c_1 e^x + c_2 e^{-x}$$

$$y' = c_1 e^x - c_2 e^{-x}$$

$$\text{So, } \begin{cases} y(0) = c_1 + c_2 = 0 \\ y'(0) = c_1 - c_2 = 5 \end{cases} \Rightarrow c_1 = \frac{5}{2} \quad c_2 = -\frac{5}{2}$$

So,

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

3.1.16.

$$x^2 y'' + xy' + y = 0$$

$$y_1 = \cos(\ln x) \\ y_2 = \sin(\ln x)$$

$$y(1) = 2 \quad y'(1) = 3$$

$$y_1' = -\frac{\sin(\ln x)}{x} \quad y_1'' = \frac{-\cos(\ln x) + \sin(\ln x)}{x^2}$$

$$x^2 y_1'' + x y_1' + y_1 = -\cos(\ln x) + \sin(\ln x) - \sin(\ln x) + \cos(\ln x) = 0$$

So, checks out for y_1 .

$$y_2' = \frac{\cos(\ln x)}{x} \quad y_2'' = \frac{-\sin(\ln x) - \cos(\ln x)}{x^2}$$

$$x^2 y_2'' + x y_2' + y_2 = -\sin(\ln x) - \cos(\ln x) + \cos(\ln x) + \sin(\ln x) = 0$$

So, checks out for y_2 .

$$y = c_1 y_1 + c_2 y_2 = c_1 \cos(\ln x) + c_2 \sin(\ln x)$$

$$y(1) = c_1 \cos(\ln(1)) + c_2 \sin(\ln(1)) = c_1 = 2$$

$$y'(x) = -\frac{2 \sin(\ln x)}{x} + \frac{c_2 \cos(\ln x)}{x}$$

$$y'(1) = \frac{-2 \sin(\ln 1)}{1} + \frac{c_2 \cos(\ln 1)}{1} = c_2 = 3$$

$$\Rightarrow \boxed{y(x) = 2 \cos(\ln(x)) + 3 \sin(\ln(x))}$$

3.1.18

Show that $y = x^3$ is a solution of $yy'' = 6x^4$,
but that if $c^2 \neq 1$, then $y = cx^3$ is not
a solution.

Suppose $y = cx^3$ then $y' = 3cx^2$ and $y'' = 6cx$
So,

$$yy'' = 6c^2x^4 = 6x^4$$

if and only if $c^2 = 1$, and so $c = \pm 1$.

So,

$$y = x^3 \text{ or } y = -x^3$$

work, but no other c works.

3.1.24.

Determine if $f(x)$ and $g(x)$ are linearly
independent on the real line \mathbb{R} .

$$f(x) = \sin^2 x \quad g(x) = 1 - \cos 2x$$

$$\text{Now, } \sin^2 x = \frac{1 - \cos 2x}{2} \quad (\text{basic trig. identity})$$

$$\text{So, } 2g(x) = f(x)$$

and they are not linearly independent

Other proof:

$$W(f, g) = \begin{vmatrix} \sin^2 x & 1 - \cos 2x \\ 2\sin x \cos x & 2\sin 2x \end{vmatrix} = 2\sin^2 x \sin 2x - 2\sin x \cos x (1 - \cos 2x) = 0 \text{ when } x \neq 0.$$

3.1.39

Find a general solution to the ODE:

$$4y'' + 4y' + y = 0$$

Characteristic Equation:

$$4r^2 + 4r + 1 = 0 \Rightarrow (2r + 1)^2$$

So, $r = -\frac{1}{2}$ is a root of order 2.

So, the general solution will be:

$$y(x) = c_1 e^{-x/2} + c_2 x e^{-x/2}$$

2.1

Show that the following functions are linearly dependent on \mathbb{R} .

$$f(x) = 2x, \quad g(x) = 3x^2, \quad h(x) = 5x - 8x^2$$

$$6h(x) + 16g(x) - 15f(x)$$

$$= 6(5x - 8x^2) + 16(3x^2) - 15(2x)$$

$$= 30x - 48x^2 + 48x^2 - 30x$$

$$= \boxed{0}$$

3.2.10

Use the Wronskian to prove the following functions are linearly independent:

$$f(x) = e^x \quad g(x) = x^{-2} \quad h(x) = x^{-2} \ln x \quad x > 0$$

$$W(f, g, h) = \begin{vmatrix} e^x & x^{-2} & x^{-2} \ln x \\ e^x & -2x^{-3} & x^{-3} - 2x^{-3} \ln x \\ e^x & 6x^{-4} & -3x^{-4} - 2x^{-4} + 6x^{-4} \ln x \end{vmatrix}$$

~~$$= e^x \begin{vmatrix} \frac{2}{x^2} & \frac{1}{x^3} & \frac{2 \ln x}{x^3} \\ \frac{6}{x^4} & -5 & 6 \ln x \end{vmatrix}$$~~

Evaluate at $x=1$ to get

$$W(f, g, h)(1) = \begin{vmatrix} e & 1 & 0 \\ e & -2 & 1 \\ e & 6 & -5 \end{vmatrix}$$

$$= e(10-6) - e(-5-0) + e(1-0)$$

$$= 4e + 5e + e = 10e \neq 0$$

So, linearly independent

3.2-16

Find a particular solution to the given ODE with given linearly independent homogenous solutions that satisfy the given initial conditions

$$y^{(3)} - 5y'' + 8y' - 4y = 0; \quad y(0) = 1, \quad y'(0) = 4, \quad y''(0) = 0;$$

$$y_1 = e^x \quad y_2 = e^{2x} \quad y_3 = xe^{2x}$$

$$y(x) = c_1 y_1 + c_2 y_2 + c_3 y_3 \\ = c_1 e^x + c_2 e^{2x} + c_3 x e^{2x}$$

$$y(0) = c_1 + c_2 + \cancel{c_3}$$

$$y'(x) = c_1 e^x + 2c_2 e^{2x} + 2c_3 x e^{2x} + c_3 e^{2x}$$

$$y'(0) = c_1 + 2c_2 + c_3$$

$$y''(x) = c_1 e^x + 4c_2 e^{2x} + 4c_3 x e^{2x} + 4c_3 e^{2x}$$

$$y''(0) = c_1 + 4c_2 + 4c_3$$

$$\Rightarrow c_1 + c_2 = 1$$

$$c_1 + 2c_2 + c_3 = 4$$

$$c_1 + 4c_2 + 4c_3 = 0$$

 \Rightarrow

$$c_2 + c_3 = 3$$

$$c_2 = 3 - c_3$$

$$3c_2 + 4c_3 = -1$$

$$3(3 - c_3) + 4c_3 = -1 \Rightarrow 9 + c_3 = -1 \Rightarrow c_3 = -10$$

$$\Rightarrow c_2 = 13 \quad c_1 = -12$$

So,

$$y(x) = -12e^x + 13e^{2x} - 10xe^{2x}$$

3.2.24

Find a solution to the given ODE that satisfies the initial conditions with the given y_c and y_p .

$$y'' - 2y' + 2y = 2x \quad y(0) = 4 \quad y'(0) = 8$$

$$y_c = c_1 e^x \cos x + c_2 e^x \sin x \quad y_p = x + 1$$

$$y = c_1 e^x \cos x + c_2 e^x \sin x + x + 1$$

$$\begin{aligned} y' &= -c_1 e^x \sin x + c_1 e^x \cos x + c_2 e^x \cos x + c_2 e^x \sin x + 1 \\ &= (-c_1 + c_2) e^x \sin x + (c_1 + c_2) e^x \cos x + 1 \end{aligned}$$

$$y(0) = c_1 + 1 = 4 \quad \Rightarrow \quad c_1 = 3$$

$$y'(0) = c_1 + c_2 + 1 = 8 \quad \Rightarrow \quad 3 + c_2 + 1 = 8 \quad \Rightarrow \quad c_2 = 4$$

So,

$$y(x) = 3e^x \cos x + 4e^x \sin x + x + 1$$

3.2.31

This problem indicates why we can only impose n initial conditions on the solution of an n -th order linear differential equation.

a) Given the equation

$$y'' + p y' + q y = 0$$

explain why the value of $y''(a)$ is determined by the values of $y(a)$ and $y'(a)$.

Well,

$$y''(a) = -p(a)y'(a) - q(a)y(a).$$

So, if $y(a)$, $p(a)$, $y'(a)$, and $q(a)$ are known then $y''(a)$ is determined.

b) Prove that the equation

$$\cancel{y'' + 2y' - 5y = 0}$$
$$y'' - 2y' - 5y = 0$$

has a solution satisfying the conditions

$$y(0) = 1 \quad y'(0) = 0 \quad \text{and} \quad y''(0) = C$$

if and only if $C = 5$.

Well,

$$y''(0) = 2y'(0) + 5y(0) = 2(0) + 5(1) = 5$$

So, we must have $y''(0) = 5$.

Assignment #5 Solution

3.3.1

Find the general solutions of the DE.

$$y'' - 4y = 0$$

characteristic equation

$$r^2 - 4 = 0 \Rightarrow r = \pm 2$$

So,

$$y(x) = c_1 e^{-2x} + c_2 e^{2x}$$

3.3.10

$$5y^{(4)} + 3y^{(3)} = 0$$

characteristic equation

$$5r^4 + 3r^3 = 0$$

$$\Rightarrow (5r+3)r^3 \quad r = \{0, -\frac{3}{5}\}$$

with 0 a root of order 3. So,

$$y(x) = c_1 e^{0x} + c_2 x e^{0x} + c_3 x^2 e^{0x} + c_4 e^{-\frac{3}{5}x}$$

$$= c_1 + c_2 x + c_3 x^2 + c_4 e^{-\frac{3}{5}x}$$

3.3.25

Find the solution to the initial value problem

$$3y^{(3)} + 2y'' = 0; \quad y(0) = -1, \quad y'(0) = 0, \quad y''(0) = 1$$

characteristic equation:

$$3r^3 + 2r^2 = 0 \Rightarrow (3r+2)r^2 = 0$$

So, $r = -\frac{2}{3}, 0$ 0 is a 2nd order root.

$$y(x) = c_1 + c_2 x + c_3 e^{-\frac{2}{3}x}$$

$$y(0) = c_1 + c_3 = -1$$

$$y'(x) = c_2 - \frac{2}{3}c_3 e^{-\frac{2}{3}x}$$

$$y'(0) = c_2 - \frac{2}{3}c_3 = 0$$

$$y''(x) = \frac{4}{9}c_3 e^{-\frac{2}{3}x}$$

$$y''(0) = \frac{4}{9}c_3 = 1$$

So,

$$c_3 = \frac{9}{4} \quad c_2 = \frac{3}{2} \quad c_1 = -\frac{5}{4}$$

$$\boxed{y(x) = -\frac{5}{4} + \frac{3}{2}x + \frac{9}{4}e^{-\frac{2}{3}x}}$$

3.3.30

Find general solutions for the ODE

$$y^{(4)} - y^{(3)} + y'' - 3y' - 6y = 0$$

Characteristic Equation

$$r^4 - r^3 + r^2 - 3r - 6 = 0$$

$$(-1)^4 - (-1)^3 + (-1)^2 - 3(-1) - 6 = 1 + 1 + 1 + 3 - 6 = 0$$

So $r = -1$ is a root:

$$(r+1)(r^3 - 2r^2 + 3r - 6)$$

$r = 2$ works as a root for the second equation

$$(r+1)(r-2)(r^2 + 3)$$

$r = \pm\sqrt{3}i$ are the remaining 2 solutions

So, the general solution is:

$$y(x) = c_1 e^{-x} + c_2 e^{2x} + c_3 \cos(\sqrt{3}x) + c_4 \sin(\sqrt{3}x)$$

3-3.43 a) Use Euler's formula to show that every complex number can be written in the form $re^{i\theta}$, where $r \geq 0$ and $-\pi < \theta \leq \pi$.

$z = x + iy$
can be written as:

$$z = re^{i\theta} \quad \text{where}$$

$$r = \sqrt{x^2 + y^2} \quad \text{and} \quad \theta = \tan^{-1}\left(\frac{y}{x}\right)$$

$$\text{as } \cos \theta = \frac{x}{\sqrt{x^2 + y^2}} \quad \sin \theta = \frac{y}{\sqrt{x^2 + y^2}}$$

for this choice of θ (taking $-\pi < \theta \leq \pi$)
and so

$$re^{i\theta} = \sqrt{x^2 + y^2} \left(\frac{x}{\sqrt{x^2 + y^2}} + \frac{iy}{\sqrt{x^2 + y^2}} \right) = x + iy = z$$

using $e^{i\theta} = \cos \theta + i \sin \theta$ (Euler's formula).

b) ~~Express~~ Express the numbers 4 , -2 , $3i$, $1+i$, and $-1+i\sqrt{3}$ in the form $re^{i\theta}$.

$$4 = 4e^{i0} \quad \theta = 0 \quad r = 4$$

$$-2 = 2e^{i\pi} \quad \theta = \pi \quad r = 2$$

$$3i = 3e^{i\pi/2} \quad \theta = \pi/2 \quad r = 3$$

$$1+i = \sqrt{2}e^{i\pi/4} \quad \theta = \tan^{-1}\left(\frac{1}{1}\right) = \frac{\pi}{4} \quad r = \sqrt{1^2 + 1^2} = \sqrt{2}$$

~~$$-1+i\sqrt{3} = 2e^{i2\pi/3} \quad \theta = \tan^{-1}\left(\frac{\sqrt{3}}{-1}\right) = \frac{2\pi}{3} \quad r = \sqrt{(-1)^2 + (\sqrt{3})^2} = 2$$~~

$$-1+i\sqrt{3} = 2e^{i2\pi/3} \quad \theta = \tan^{-1}\left(\frac{\sqrt{3}}{-1}\right) = \frac{2\pi}{3} \quad r = \sqrt{(-1)^2 + (\sqrt{3})^2} = 2$$

c) The two square roots of $re^{i\theta}$ are $\pm \sqrt{r} e^{i\theta/2}$. Find the square roots of the numbers $2-2i\sqrt{3}$ and $-2+2i\sqrt{3}$

$$2-2i\sqrt{3} = 4e^{-\pi/3}$$

$$\theta = \tan^{-1}\left(-\frac{2\sqrt{3}}{2}\right) = -\frac{\pi}{3}$$

$$r = \sqrt{2^2 + (-2\sqrt{3})^2} = \sqrt{4+12} = \sqrt{16} = 4$$

$$\text{So, } \sqrt{2-2i\sqrt{3}} = \pm 2e^{-\pi/6} = \{2e^{-\pi/6}, 2e^{i\pi/6}\}$$

$$-2+2i\sqrt{3} = 4e^{2\pi/3}$$

$$\text{So, } \sqrt{-2+2i\sqrt{3}} = \pm 2e^{\pi/3} = \{2e^{\pi/3}, 2e^{-2\pi/3}\}$$

3.4.1

~~Determine the motion~~

Determine the period and frequency of the simple harmonic motion of a 4-kg mass on the end of a spring with spring constant $k=16\text{ N/m}$.

$$\omega = \sqrt{\frac{k}{m}} = \sqrt{\frac{16\text{ N/m}}{4\text{ kg}}} = \boxed{2/\text{s}} = \text{angular frequency}$$

~~$$f = 2\pi\omega = \boxed{4\pi/\text{s}} = \text{frequency}$$~~

~~$$T = 1/f = \boxed{\frac{1}{4\pi}\text{ s}} = \text{period}$$~~

~~$$f = \frac{\omega}{2\pi} = \boxed{\frac{1}{\pi}\text{ /s}} = \text{frequency (cycles per second)}$$~~

$$T = 1/f = \boxed{\pi\text{ s}} = \text{period}$$

52 seconds.