

## Math 33B, Lecture 2

Consider the following differential equation

4. (18 points)  $y'' + 2y' + y = \frac{e^{-x}}{x^2 - 1}$  for  $-1 < x < 1$

- (a) Find the general solution to the associated homogeneous equation.  
 (b) Find the general solution to the given inhomogeneous equation.

a

$$y'' + 2y' + y = 0$$

$$y = e^{\lambda x}$$

$$\lambda^2 + 2\lambda + 1 = 0$$

$$\lambda = -1$$

$$y_h = c_1 e^{-x} + c_2 x e^{-x}$$

$$y_h = c_1 e^{-x} + c_2 x e^{-x}$$

~~$$y_h = c_1 e^{-x} + c_2 x e^{-x}$$~~

b.  $W = \det \begin{pmatrix} e^{-x} & x e^{-x} \\ -e^{-x} & -e^{-x} + e^{-x} \end{pmatrix} = e^{-2x}(-1 + 1 + x) = e^{-2x} x$

$$y = v_1 y_1 + v_2 y_2$$

$$v_1' = - \int \frac{f}{W} y_2 dx = - \int \frac{e^{-x}}{x^2 - 1} e^{-x} dx$$

~~$$v_1' = - \int \frac{1}{x^2 - 1} dx$$~~

~~$$v_1 = \tan^{-1} x$$~~

$$v_2' = \int \frac{f}{W} y_1 dx = \int \frac{e^{-x}}{x^2 - 1} x dx$$

$$v_2 = \int \frac{x}{x^2 - 1} dx$$

$$v_2 = \frac{1}{2} \ln |x^2 - 1|$$

$$y_p = e^{-x} \tan^{-1}(x) + \frac{1}{2} x e^{-x} \ln |x^2 - 1|$$

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

1. (20 points)

(a) Find the general solution to the following system

$$\vec{y}' = \begin{pmatrix} 2 & 5 \\ 2 & -1 \end{pmatrix} \vec{y}$$

(b) Are the functions  $f_1 = t - 1$ ,  $f_2 = t^2 + 1$ , and  $f_3 = t^2 + t$  linearly independent? Justify your answer.

a.  $y' = \begin{pmatrix} 2 & 5 \\ 2 & -1 \end{pmatrix} y$

10  $\det \begin{pmatrix} 2-\lambda & 5 \\ 2 & -1-\lambda \end{pmatrix} = (\lambda-2)(\lambda+1) - 10$   $\lambda = 4, \begin{pmatrix} -2 & 5 \\ 2 & -5 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$

$$\lambda^2 - \lambda - 12$$

$$(\lambda-4)(\lambda+3)$$

$$\lambda = 4, -3$$

$$v_1 = \begin{pmatrix} 5a \\ 2a \end{pmatrix}$$

$$\lambda = -3 \begin{pmatrix} 5 & 5 \\ 2 & 2 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$y = c_1 e^{\lambda_1 t} v_1 + c_2 e^{\lambda_2 t} v_2$$

$$y = c_1 e^{4t} \begin{pmatrix} 5 \\ 2 \end{pmatrix} + c_2 e^{-3t} \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$y = c_1 e^{4t} \begin{pmatrix} 5 \\ 2 \end{pmatrix} + c_2 e^{-3t} \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

b. 10  $W_{f_1, f_2, f_3} = \det \begin{pmatrix} t-1 & t^2+1 & t^2+t \\ 1 & 2t & 2t+1 \\ 0 & 2 & 2 \end{pmatrix}$

$$(t-1)(4t - (4t+2)) + (t^2+1)(-2) + (t^2+t)(2)$$

$$-2t+2 + -2t^2-2 + 2t^2+2t = 0$$

$$W_{f_1, f_2, f_3} = 0$$

No  $f_1, f_2$ , and  $f_3$  are not linearly independent

(linear combination)

## Math 33B, Lecture 2

2. (18 points) Consider the differential equation

$$y'' + 4y = \sin(x)$$

- (a) Find the general solution to the equation.  
 (b) Find a particular solution to the equation satisfying the initial value conditions  $y(0) = \frac{1}{2}, y'(\pi) = 0$ .  
 (c) Is it possible to apply the Uniqueness and Existence Theorem for second-order linear equations to the initial value problem in part (b)? Justify your answer.

a.  $y'' + 4y = \sin x$   $y' = a \cos x - b \sin x$   
 Guess  $y = a \sin x + b \cos x$   $y'' = -a \sin x - b \cos x$

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$$-a \sin x - b \cos x + 4(a \sin x + b \cos x) = \sin x$$

$$3a \sin x + 3b \cos x = \sin x$$

$$y_h = y'' + 4y = 0 \quad a = \frac{1}{3}, b = 0 \quad y_p = \frac{1}{3} \sin x$$

$$y = y_h + y_p$$

$$y = c_1 \sin(2x) + c_2 \cos(2x) + \frac{1}{3} \sin(x)$$

$$\text{Guess } y = a \sin x + b \cos x$$

$$y = \sin 2x, \cos 2x$$

$$y' = +2 \cos 2x$$

$$y'' = -4 \sin 2x$$

$$y_h = c_1 \sin 2x + c_2 \cos 2x$$

$$y = c_1 \sin 2x + c_2 \cos 2x + \frac{1}{3} \sin x$$

b.

$$\frac{1}{2} = c_2$$

$$y' = 2c_1 \cos 2x - 2c_2 \sin 2x + \frac{1}{3} \cos x$$

$$0 = 2c_1 + \frac{1}{3}$$

$$c_1 = -\frac{1}{6}$$

$$-\frac{1}{3} \cos 2x + \frac{1}{3} \cos x$$

$$y = -\frac{1}{6} \sin(2x) + \frac{1}{2} \cos(2x) + \frac{1}{3} \sin(x)$$

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c.

**No.** Uniqueness + Existence Theorem does not apply

For part b because  $y(t_0) = \alpha, y'(t_0) = \beta$  must be for the same value of  $t_0$ . Since the values for  $y$  and  $y'$  are given for pts  $x=0$  and  $\pi$ , we cannot use the theorem because they're not for the same point.

$$y = \frac{1}{3} \sin 2x + 2 \cos 2x + \frac{1}{3} \sin x$$

$$y' = 2 \cos 2x - 4 \sin 2x + \frac{1}{3} \cos x$$

$$y'' = -4 \sin 2x - 8 \cos 2x - \frac{1}{3} \sin x$$

3. (14 points) Find the general solution to the following equation.

$$t^2 y'' + 2ty' = (t-1) \quad \text{for } t > 0$$

$$t^2 y'' + 2ty' = t-1$$

$$y_h, \quad t^2 y'' + 2ty' = 0$$

$$y = t^r$$

$$y' = r t^{r-1}$$

$$y'' = r(r-1)t^{r-2}$$

$$r(r-1)t^r + 2r t^r = 0$$

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

$$r^2 + r = 0$$

$$r = 0, -1$$

$$y_h = C_1 + C_2 t^{-1}$$

$$\begin{matrix} 1+2t^{-1} \\ -2t^{-2} \\ 4t^{-3} \end{matrix}$$

$$y_1 = 1, \quad y_2 = t^{-1} \quad W = \begin{pmatrix} 1 & t^{-1} \\ 0 & -t^{-2} \end{pmatrix} = -t^{-2} \quad y_h = -\ln|t| + \frac{1}{2}t$$

$$y = y_1 v_1 + y_2 v_2$$

$$v_1 = -\int \frac{f}{W} y_1 dt$$

$$v_2 = \int \frac{f}{W} y_2 dt$$

$$v_1 = \int \frac{t-1}{-t^2} t^{-1} dt$$

$$v_1 = \int t^{-2} - t^{-3} dt = \frac{1}{3}t^{-3} - \frac{1}{2}t^{-2}$$

$$v_2 = \int \frac{t-1}{-t^2} dt = \int -t^{-3} + t^{-2} dt = -\frac{1}{4}t^{-4} + \frac{1}{3}t^{-3}$$

$$y_p = \frac{1}{3}t^{-3} - \frac{1}{2}t^{-2} + \frac{1}{4}t^{-4} + \frac{1}{3}t^{-3}$$

$$y_p = \frac{1}{12}t^{-3} - \frac{1}{6}t^{-2}$$

$$y = C_1 + C_2 t^{-1} + \ln|t| + \frac{1}{2}t$$

$$y = C_1 + C_2 t^{-1} + \ln|t| + \frac{1}{2}t$$

$$y = C_1 + C_2 t^{-1} - \ln|t| + \frac{1}{2}t$$

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