

1. [5 marks] Use the method of undetermined coefficients to find only the **form** of a particular solution of $y^{(4)} + y''' = 312x^2e^{-x} + 2015$.

Hint : Do not find the coefficients.

[Similar to Problem #1 in the posted Sample Test]

$$\text{c.e.: } \lambda^4 + \lambda^3 = 0 \rightarrow \lambda^3(\lambda + 1) = 0 \rightarrow \lambda = -1, 0 \text{ (multiplicity 3)}$$

$$y_c = c_1 + c_2x + c_3x^2 + c_4e^{-x}$$

Trial particular solution

Duplications!

$$y_p = (Ax^2 + Bx + C)e^{-x} + D$$

$$\text{Hence } y_p = \boxed{(Ax^3 + Bx^2 + Cx)e^{-x} + Dx^3}$$

2. [5 marks] Given that $y_1(x) = x^2$ is a solution of the differential equation $x^2y'' + 2xy' - 6y = 0$, where $0 < x < \infty$, find the general solution.

[problem #10 in section 3.2]

$$\text{Standard form: } y'' + \frac{2}{x}y' - \frac{6}{x^2}y = 0 \quad \text{gives } p(x) = \frac{2}{x}$$

$$y_2 = x^2 \int \frac{e^{-\int \frac{2}{x} dx}}{x^4} dx$$

$$= x^2 \int \frac{e^{-2 \ln x}}{x^4} dx$$

$$= x^2 \int \frac{x^{-2}}{x^4} dx$$

$$= x^2 \int x^{-6} dx$$

$$= x^2 \cdot \left(-\frac{1}{5}x^{-5}\right) = -\frac{1}{5}x^{-3}$$

$$\text{G.S.: } \boxed{y = C_1x^2 + C_2x^{-3}}$$

3. [6 marks] Given that the functions $\{x, x^{-2}, x^{-2} \ln x\}$ are solutions of the differential equation $x^3 y''' + 6x^2 y'' + 4xy' - 4y = 0$, where $0 < x < \infty$, determine if they form a fundamental set of solutions.

[problem #29 in section 3.1]

$$\begin{aligned}
 W(x, x^{-2}, x^{-2} \ln x) &= \begin{vmatrix} x & x^{-2} & x^{-2} \ln x \\ 1 & -2x^{-3} & -2x^{-3} \ln x + x^{-2} \cdot \frac{1}{x} \\ 0 & 6x^{-4} & 6x^{-4} \ln x - 2x^{-3} \cdot \frac{1}{x} - 3x^{-4} \end{vmatrix} \\
 &= x \begin{vmatrix} -2x^{-3} & -2x^{-3} \ln x + x^{-3} \\ 6x^{-4} & 6x^{-4} \ln x - 5x^{-4} \end{vmatrix} - \begin{vmatrix} x^{-2} & x^{-2} \ln x \\ 6x^{-4} & 6x^{-4} \ln x - 5x^{-4} \end{vmatrix} \\
 &= x(-12x^{-7} \ln x + 10x^{-7} + 12x^{-7} \ln x - 6x^{-7}) \\
 &\quad - (6x^{-6} \ln x - 5x^{-6} - 6x^{-6} \ln x) \\
 &= x(4x^{-7}) - (-5x^{-6}) \\
 &= 9x^{-6} \neq 0
 \end{aligned}$$

Since $W(x, x^{-2}, x^{-2} \ln x)$ is not zero,

$\{x, x^{-2}, x^{-2} \ln x\}$ is a linearly independent set.

Hence $\{x, x^{-2}, x^{-2} \ln x\}$ forms a fundamental set.

4. [12 marks] Use the variation of parameters to find the unique solution of given Initial Value Problem:

$$y'' + 2y' + y = e^{-x} \ln x \quad y(1) = 0, y'(1) = 0$$

[Based on the assigned homework problem #15 in section 3.5]

step 1/ $\lambda^2 + 2\lambda + 1 = 0 \rightarrow \lambda = -1$ (multiplicity 2)

$$\therefore y_c = c_1 e^{-x} + c_2 x e^{-x}$$

step 2/ $w(x^{-x}, x e^{-x}) = \begin{vmatrix} e^{-x} & x e^{-x} \\ -e^{-x} & e^{-x} - x e^{-x} \end{vmatrix} = e^{-2x} - x e^{-2x} + x e^{-2x} = e^{-2x}$

$$u_1' = e^{2x} \begin{vmatrix} 0 & x e^{-x} \\ e^{-x} \ln x & e^{-x} - x e^{-x} \end{vmatrix} = e^{2x} (-x e^{-x} \cdot e^{-x} \ln x) = -x \ln x$$

$$u_2' = e^{2x} \begin{vmatrix} e^{-x} & 0 \\ -e^{-x} & e^{-x} \ln x \end{vmatrix} = e^{2x} \cdot e^{-2x} \cdot \ln x = \ln x$$

$$u_1 = - \int x \ln x dx \quad \frac{u = \ln x}{dv = x dx} = -\frac{1}{2} x^2 \ln x + \frac{1}{2} \int x^2 \cdot \frac{1}{x} dx = -\frac{1}{2} x^2 \ln x + \frac{1}{4} x^2$$

$$u_2 = \int \ln x dx \quad \frac{u = \ln x}{dv = x dx} = x \ln x - \int x \cdot \frac{1}{x} dx = x \ln x - x$$

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

step 3/ $y = c_1 e^{-x} + c_2 x e^{-x} + \frac{1}{2} x^2 e^{-x} \ln x - \frac{3}{4} x^2 e^{-x}$

step 4/ $y' = -c_1 e^{-x} + c_2 e^{-x} - c_2 x e^{-x} + x e^{-x} \ln x - \frac{1}{2} x^2 e^{-x} \ln x + \frac{1}{2} x e^{-x} - \frac{3}{2} x e^{-x} + \frac{3}{4} x^2 e^{-x}$

I.C. $y(1) = 0: 0 = c_1 e^{-1} + c_2 e^{-1} - \frac{3}{4} e^{-1} \rightarrow c_1 + c_2 = \frac{3}{4}$

$y'(1) = 0: 0 = -c_1 e^{-1} + c_2 e^{-1} - c_2 e^{-1} + 0 - 0 + \frac{1}{2} e^{-1} - \frac{3}{2} e^{-1} + \frac{3}{4} e^{-1}$

$$\rightarrow -c_1 e^{-1} - \frac{1}{4} e^{-1} = 0 \rightarrow c_1 = -\frac{1}{4}$$

$$c_2 = 1$$

unique solution: $y = -\frac{1}{4} e^{-x} + x e^{-x} + \frac{1}{2} x^2 e^{-x} \ln x - \frac{3}{4} x^2 e^{-x}$

5. [10 marks] Solve the given differential equation;

$$y'' + \omega^2 y = k \sin \omega x$$

where ω, k are nonzero constants.

[shortened version of homework #33 in section 3.4]

Step 1/ $\lambda^2 + \omega^2 = 0 \rightarrow \lambda = \pm \omega i \rightarrow y_c = c_1 \cos \omega x + c_2 \sin \omega x$

Step 2/ $y_p = Ax \cos \omega x + Bx \sin \omega x$ (\because there is a duplication)

$$y_p' = A \cos \omega x - A\omega x \sin \omega x + B \sin \omega x + B\omega x \cos \omega x$$

$$= A \cos \omega x + B \sin \omega x + x(-A\omega \sin \omega x + B\omega \cos \omega x)$$

$$y_p'' = -A\omega \sin \omega x + B\omega \cos \omega x + (-A\omega \sin \omega x + B\omega \cos \omega x) + x(-A\omega^2 \cos \omega x - B\omega^2 \sin \omega x)$$

$- \omega^2 y_p$

$$\text{D.E.: } -2A\omega \sin \omega x + 2B\omega \cos \omega x - \omega^2 y_p + \omega^2 y_p \xrightarrow[\text{be}]{\text{must}} k \sin \omega x$$

$$\begin{cases} -2A\omega = k \rightarrow A = -\frac{k}{2\omega} \\ 2B\omega = 0 \rightarrow B = 0 \end{cases}$$

Step 3

G.S.: $y = c_1 \cos \omega x + c_2 \sin \omega x - \frac{k}{2\omega} x \cos \omega x$

6. [12 marks] Solve the given Initial Value Problem:

$$y'' + 9y = g(x), \quad y(0) = 0, \quad y'(0) = 3,$$

$$\text{where } g(x) = \begin{cases} 18 & 0 \leq x \leq \pi \\ 0 & x > \pi \end{cases}$$

[simplified version of homework #42 in section 3.4]

step 1/ $\lambda^2 + 9 = 0 \rightarrow \lambda = \pm 3i \rightarrow y_c = C_1 \cos 3x + C_2 \sin 3x$

step 2/ $y_p \stackrel{\text{guess}}{=} A$, $y_p' = y_p'' = 0$
on $[0, \pi]$

D.E.: $0 + 9A \stackrel{\text{must be}}{=} 18 \rightarrow A = 2$ Therefore $y_p = 2$

step 3/ $y = C_1 \cos 3x + C_2 \sin 3x + 2$

step 4/ $y' = -3C_1 \sin 3x + 3C_2 \cos 3x$

I.C. $\begin{cases} y(0) = 0 \rightarrow 0 = C_1 + 2 \rightarrow C_1 = -2 \\ y'(0) = 3 \rightarrow 3 = 0 + 3C_2 \rightarrow C_2 = 1 \end{cases}$

on $[0, \pi]$, its solution $y = \boxed{-2 \cos 3x + \sin 3x + 2}$, $y' = 6 \sin 3x + 3 \cos 3x$

on (π, ∞) its general solution $y = \boxed{C_3 \cos 3x + C_4 \sin 3x}$, $y' = -3C_3 \sin 3x + 3C_4 \cos 3x$

at $x = \pi$, y must be continuous

$$\left\{ \begin{array}{l} -2 \cos 3\pi + \sin 3\pi + 2 \stackrel{\text{must be}}{=} C_3 \cos 3\pi + C_4 \sin 3\pi \\ 2 + 2 = -C_3 \rightarrow C_3 = -4 \end{array} \right.$$

at $x = \pi$, y' must be continuous

$$6 \sin 3\pi + 3 \cos 3\pi \stackrel{\text{must be}}{=} -3C_3 \sin 3\pi + 3C_4 \cos 3\pi$$

$$-3 = -3C_4 \rightarrow C_4 = 1$$

on (π, ∞) its solution

$$y = -4 \cos 3x + \sin 3x$$

Hence

$$\text{the unique solution } y(x) = \begin{cases} -2 \cos 3x + \sin 3x + 2 & 0 \leq x \leq \pi \\ -4 \cos 3x + \sin 3x & x > \pi \end{cases}$$