

## Problem 1: Review: Solve this DE using the Method of Undetermined Coefficients

Summer 2022

Consider the following linear, non-autonomous differential equation which describes a **cycloid**:

$$\text{DE: } y'' + 0 \cdot y' + 1 \cdot y = 25t \quad \text{IC: } y(0) = 50, \quad y'(0) = 0$$

Above, the forcing term  $f(t) = 25t$  grows linearly in time.

a. Find the particular solution  $y_p = At + b$

i. Give the derivative of your guess:

$$y' = \boxed{A}$$

ii. Give the double derivative of your guess:

$$y'' = \boxed{0}$$

iii. Solve for the unknown coefficients  $A$  and  $B$ .

Plugging into the full DE we find: (show work here.)

$$0 + 0 \cdot (A) + 1(At + b) = 25t$$

$$At + b = 25t$$

$$A = 25, b = 0$$

so, the particular solution is:

$$y_p = \boxed{25t}$$

b. Find the general solution to the **homogeneous DE**:  $y'' + 0 \cdot y' + 1 \cdot y = 0$

i. Give the characteristic equation.

$$\boxed{r^2 + 1 = 0}$$

ii. The roots are the complex conjugates:

$$r_1 = \boxed{-i} \quad \text{and} \quad r_2 = \boxed{+i}$$

iii. So, the general **homogeneous** solution  $y_h$  is: (Use  $c_1$  for the cosine term and  $c_2$  for the sine.)

$$y_h = \boxed{c_1 \sin(t) + c_2 \cos(t)}$$

c. The complete solution to the nonhomogeneous DE is:

$$y(t) = y_p(t) + y_h(t) = \boxed{c_1 \sin(t) + c_2 \cos(t) + 25t}$$

d. Find the coefficients  $c_1$  and  $c_2$  that match the initial conditions.

$$c_1 = \boxed{-25} \quad \text{and} \quad c_2 = \boxed{50}$$

$$y(0) = 50 = c_1 \sin(0) + c_2 \cos(0) + 25 * 0$$

$$50 = c_2$$

$$y'(0) = c_1 \cos(t) - c_2 \sin(t) + 25$$

$$y'(0) = 0 = c_1 \cos(0) - c_2 \sin(0) + 25$$

$$-25 = c_1$$

Type equation here.

## Problem 2: The Cycloid Revisited! Equations in Normal Form

Consider the same differential equation for a **cycloid** seen in the previous problem.

$$\text{DE: } y'' + 0 \cdot y' + 1 \cdot y = 25t \quad \text{IC: } y(0) = 50, \quad y'(0) = 0$$

a. Represent the system in **normal form** after defining  $x_1 = y$  and  $x_2 = y'$  so that the **state vector** is:

$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} y \\ y' \end{bmatrix} \text{ and its derivative is } \vec{x}' = \begin{bmatrix} y' \\ y'' \end{bmatrix}$$

Give the matrix  $A$  and the vector  $\vec{b}(t)$  so that our DE is equivalent to:  $\frac{d}{dt} \vec{x} = A \vec{x} + \vec{b}(t)$

$$A = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$$

$$\vec{b}(t) = \begin{bmatrix} 0 \\ 25t \end{bmatrix}$$

b. Give the initial value of the state vector:  $\vec{x}(0) = \begin{bmatrix} x_1(0) \\ x_2(0) \end{bmatrix} = \begin{bmatrix} 50 \\ 0 \end{bmatrix}$

c. Verify that  $\vec{x}_p(t) = \begin{bmatrix} 25t \\ 25 \end{bmatrix}$  is a particular solution to the DE:  $\frac{d}{dt} \vec{x} = A \vec{x} + \vec{b}(t)$

$$\text{LHS: } \frac{d}{dt} \vec{x} = \begin{bmatrix} 25 \\ 0 \end{bmatrix}$$

$$\text{RHS: } A \vec{x} + \vec{b}(t) = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} 25t \\ 25 \end{bmatrix} + \begin{bmatrix} 0 \\ 25t \end{bmatrix}$$

d. Verify that  $\vec{x}_h(t) = \begin{bmatrix} c_1 \cos(t) + c_2 \sin(t) \\ -c_1 \sin(t) + c_2 \cos(t) \end{bmatrix}$  is a solution to the homogeneous DE:  $\frac{d}{dt} \vec{x} = A \vec{x}$

$$\text{LHS: } \frac{d}{dt} \vec{x} = \begin{bmatrix} -c_1 \sin(t) + c_2 \cos(t) \\ -c_1 \cos(t) - c_2 \sin(t) \end{bmatrix}$$

$$\text{RHS: } A \vec{x} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} c_1 \cos(t) + c_2 \sin(t) \\ -c_1 \sin(t) + c_2 \cos(t) \end{bmatrix}$$

e. The general solution to the full DE is thus:

$$\vec{x}(t) = \vec{x}_p(t) + \vec{x}_h(t) = \begin{bmatrix} 25t \\ 25 \end{bmatrix} + \begin{bmatrix} c_1 \cos(t) + c_2 \sin(t) \\ -c_1 \sin(t) + c_2 \cos(t) \end{bmatrix}$$

f. Find the specific solution matching the initial condition that:  $\vec{x}(0) = \begin{bmatrix} x_1(0) \\ x_2(0) \end{bmatrix} = \begin{bmatrix} 50 \\ 0 \end{bmatrix}$ . That is, find  $c_1$  and  $c_2$ .

$$c_1 = 50 \quad \text{and} \quad c_2 = -25$$

**Note:** The top component  $x_1(t)$  gives the same solution as in the previous problem:

$$x_1(t) = y(t) = y_p(t) + y_h(t) = 25t + 50 \cos(t) - 25 \sin(t)$$

### Problem 3: The Cycloid Revisited - Solve the cycloid DE using the Laplace Transform

Use Laplace Transforms to solve this differential equation for the cycloid.

$$\text{DE: } y'' + 0 \cdot y' + 1 \cdot y = 25t \quad \text{IC: } y(0) = 50, \quad y'(0) = 0$$

a. Find the transform of the RHS forcing function  $f(t) = 25t$ .

$$\mathcal{L}\{25t\} =$$

$$\frac{25}{s^2}$$

b. Find the transform of the double derivative term on the LHS. Denote the transform of the unknown  $y(t)$  as  $Y(s)$ .

$$\mathcal{L}\{y''\} = s\mathcal{L}\{y'\} - y'(0) = s^2Y - sy(0) - y'(0) =$$

$$Y(s) * (s^2 + 1) - 50s$$

c. Solve for the solution  $Y = \frac{N(s)}{D(s)}$  (in transform space) as a ratio of two polynomials in  $s$ .

$$Y =$$

$$\frac{50s^3 + 25}{(s^2 + 1)s^2}$$

d. Find the partial fraction expansion for  $Y = \frac{50s^3+25}{s^2 \cdot (s^2+1)} = \frac{A}{s} + \frac{B}{s^2} + \frac{Cs+D}{s^2+1}$

i. First find  $B$  using the Heaviside Cover-up Method. For free, you would find  $A = 0$ .

$$B =$$

$$25$$

e. From the partial fraction expansion for  $Y_1 = Y - \frac{A}{s} - \frac{B}{s^2} = 25 \frac{2s-1}{s^2+1}$  we see that  $C = 50$  and  $D = -25$ .

Thus, the full partial fraction expansion is:  $Y = \frac{50s^3+25}{s^2 \cdot (s^2+1)} = \frac{25}{s^2} + \frac{50s-25}{s^2+1}$

Give the solution in the time domain.

$$y(t) =$$

$$25t + 50 \cos(t) - 25 \sin(t)$$

Here's a plot of the solution in phase space with  $y'$  on the vertical axis and  $y$  on the horizontal axis.

