

# EE206 Assignment 4 \*

Due 28th Oct.

1. Solve the given differential equations by undetermined coefficients

(a)  $y'' + 4y' + 4y = \cos(x) + 3\sin(2x)$

$$1. (a) \quad y'' + 4y' + 4y = \cos(x) + 3\sin(2x)$$

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

$$\text{auxiliary equation: } m^2 + 4m + 4 = 0 \Rightarrow m = -2$$

$$\therefore y_1(x) = e^{-2x}, \quad y_2(x) = xe^{-2x}$$

$$y_c = C_1 e^{-2x} + C_2 x e^{-2x}$$

Now for  $y_p$  we should consider combinations of  ~~$\sin x$~~   $\cos x$

and  $\sin(2x)$  and their derivatives so:

$$y_p = A \cos x + B \sin x +$$

$$y_p = A \sin x + B \cos x + C \sin(2x) + D \cos(2x)$$

$$y_p' = A \cos x - B \sin x + 2C \cos(2x) - 2D \sin(2x)$$

$$y_p'' = -A \sin x - B \cos x - 4C \sin(2x) - 4D \cos(2x)$$

$$\therefore y_p'' + 4y_p' + 4y_p = (4A + 3B) \cos x + (3A - 4B) \sin x + 8C \cos(2x) - 8D \sin(2x) \\ = \cos x + 3 \sin(2x)$$

$$\therefore \begin{cases} 4A + 3B = 1 \\ 3A - 4B = 0 \\ C = 0 \\ -8D = 3 \end{cases} \quad \therefore \begin{cases} A = \frac{4}{25} \\ B = \frac{3}{25} \\ C = 0 \\ D = -\frac{3}{8} \end{cases} \quad \therefore y_p = \frac{4}{25} \sin x + \frac{3}{25} \cos x - \frac{3}{8} \cos(2x)$$

$$\therefore y = y_c + y_p = C_1 e^{-2x} + C_2 x e^{-2x} + \frac{4}{25} \sin x + \frac{3}{25} \cos x - \frac{3}{8} \cos(2x)$$

$$(b) \quad y'' - 10y' + 25y = 40x + 3$$

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$$\therefore y'' - 10y' + 25y = 0 \Rightarrow a=1, b=-10, c=25.$$

$$\therefore am^2 + bm + c = 0 \Rightarrow m=5 \quad \therefore y_1 = e^{5x}$$

$$y_2 = \cancel{5^x} e^{5x} \int \frac{e^{10x} dx}{(e^{5x})^2} = e^{5x} \int dx = x e^{5x}$$

$$\therefore y_c = C_1 e^{5x} + C_2 x e^{5x}$$

the particular solution:

$$g(x) = 40x + 3 \Rightarrow y_p = Ax + B, \quad y_p' = A, \quad y_p'' = 0$$

$$y'' - 10y' + 25y = 40x + 3 \Rightarrow 0 - 10A + 25Ax + 25B = 40x + 3$$

$$\Rightarrow 25Ax + (-10A + 25B) = 40x + 3$$

$$\therefore A = \frac{8}{5}, \quad B = \frac{19}{25}$$

$$\therefore y_p = \frac{8}{5}x + \frac{19}{25}$$

$$\therefore y = y_c + y_p = C_1 e^{5x} + C_2 x e^{5x} + \frac{8}{5}x + \frac{19}{25}$$

$$(c) \quad \frac{d^2x}{dt^2} + \omega^2 x = F_0 \sin(\omega t), \quad x(0) = x'(0) = 0;$$

► First we solve the homogeneous equation:  $\frac{d^2x}{dt^2} + \omega^2x = 0$   $a = 1, b = 0, c = \omega^2$

► auxiliary equation

$$am^2 + bm + c = 0$$

$$m^2 + \omega^2 = 0$$

$$m^2 = -\omega^2$$

$$m = \pm i\omega$$

$$x_1 = e^{i\omega t} \quad x_2 = e^{-i\omega t}$$

► This gives the complementary solution:

$$x_c = c_1 x_1(\omega) + c_2 x_2(\omega)$$

$$x_c = c_1 \cos(\omega t) + c_2 \sin(\omega t)$$

► We now get the particular solution:

$$g(t) = F_0 \sin(\omega t) \Rightarrow x_p = At \sin(\omega t) + Bt \cos(\omega t),$$

$$x'_p = A \sin(\omega t) + B \cos(\omega t) + A\omega t \cos(\omega t) - B\omega t \sin(\omega t),$$

$$x''_p = 2A\omega \cos(\omega t) - 2B\omega \sin(\omega t) - A\omega^2 t \sin(\omega t) - B\omega^2 t \cos(\omega t)$$

Subbing this into  $\frac{d^2x}{dt^2} + \omega^2x = F_0 \sin(\omega t)$  gives:

$$A = 0, \quad B = -\frac{F_0}{2\omega}, \quad \Rightarrow x_p = -\frac{F_0 t}{2\omega} \cos(\omega t)$$

► Which gives our full solution:

$$x = x_c + x_p \Rightarrow x = c_1 \cos(\omega t) + c_2 \sin(\omega t) - \frac{F_0 t}{2\omega} \cos(\omega t)$$

► Imposing initial conditions:  $x(0) = 0, x'(0) = 0$

$$x'(t) = -c_1\omega \sin(\omega t) + c_2\omega \cos(\omega t) - \frac{F_0}{2\omega} \cos(\omega t) + \frac{F_0 t}{2} \sin(\omega t)$$

$$x(0) = c_1 = 0 \Rightarrow c_1 = 0$$

$$x'(0) = c_2\omega - \frac{F_0}{2\omega} = 0 \Rightarrow c_2 = \frac{F_0}{2\omega^2}$$

$$x(t) = \frac{F_0}{2\omega^2} \sin(\omega t) - \frac{F_0 t}{2\omega} \cos(\omega t)$$

## 2. Solve the given differential equations by variation of parameters

(a)  $4y'' - y = xe^{\frac{x}{2}}, y(0) = 0, y'(0) = 1$

$$y'' - \frac{1}{4}y = \frac{1}{4}xe^{\frac{x}{2}}; \quad a = 1, b = 0, c = -\frac{1}{4}, f(x) = \frac{1}{4}xe^{\frac{x}{2}}$$

► auxiliary equation:  $am^2 + bm + c = 0$

$$m^2 - \frac{1}{4} = 0$$

$$m = \pm \frac{1}{2}$$

► This gives the complementary solution:  $y_c = c_1e^{\frac{1}{2}x} + c_2e^{-\frac{1}{2}x}$

► Now we get  $u'_1$  and  $u'_2$ :

$$\begin{aligned} u'_1 &= -\frac{y_2(x)f(x)}{W}, & u'_2 &= \frac{y_1(x)f(x)}{W} \\ u'_1 &= -e^{-\frac{1}{2}x} \frac{1}{4}xe^{\frac{x}{2}}(-1) & u'_2 &= e^{\frac{1}{2}x} \frac{1}{4}xe^{\frac{x}{2}}(-1) \\ \Rightarrow \frac{du_1}{dx} &= \frac{x}{4} & \Rightarrow \frac{du_2}{dx} &= -\frac{1}{4}xe^x \\ \int du_1 &= \frac{1}{4} \int x dx & \int du_2 &= -\frac{1}{4} \int xe^x dx \\ u_1 &= \frac{1}{8}x^2, & u_2 &= -\frac{1}{4}e^x(x-1) \end{aligned}$$

$$y_p = u_1(x)y_1(x) + u_2(x)y_2(x)$$

$$y_p = \frac{1}{8}x^2e^{\frac{1}{2}x} - \frac{1}{4}xe^{\frac{1}{2}x} + \frac{1}{4}e^{\frac{1}{2}x}$$

► So our full solution is:  $y = y_c + y_p$

$$y(x) = c_1e^{\frac{1}{2}x} + c_2e^{-\frac{1}{2}x} + \frac{1}{8}x^2e^{\frac{1}{2}x} - \frac{1}{4}xe^{\frac{1}{2}x}$$

► Imposing initial conditions:  $y(0) = 0, \quad y'(0) = 1$

$$y'(x) = \frac{c_1}{2}e^{\frac{1}{2}x} - \frac{c_2}{2}e^{-\frac{1}{2}x} + \frac{1}{4}xe^{\frac{1}{2}x} + \frac{1}{16}x^2e^{\frac{1}{2}x} - \frac{1}{4}e^{\frac{1}{2}x} - \frac{1}{8}xe^{\frac{1}{2}x}$$

$$y(0) = c_1 + c_2 = 0 \quad \Rightarrow c_1 = -c_2$$

$$y'(0) = \frac{c_1}{2} - \frac{c_2}{2} - \frac{1}{4} = 1 \quad \Rightarrow c_2 = -\frac{5}{4} \quad \Rightarrow c_1 = \frac{5}{4}$$

$$y(x) = \frac{5}{4}e^{\frac{1}{2}x} - \frac{5}{4}e^{-\frac{1}{2}x} + \frac{1}{8}x^2e^{\frac{1}{2}x} - \frac{1}{4}xe^{\frac{1}{2}x}$$

(b)  $y'' + 2y' - 8y = 2e^{-2x} - e^{-x}; \quad y(0) = 1, \quad y'(0) = 0$  [2]

$$(b). y'' + 2y' - 8y = 2e^{-3x} - e^{-x}, y(0) = 1, y'(0) = 0$$

$$y'' + 2y' - 8y = 0 \Rightarrow a=1, b=2, c=-8, f(x) = 2e^{-3x} - e^{-x}$$

$$\text{auxiliary eqn: } am^2 + bm + c = 0 \Rightarrow m^2 + 2m - 8 = 0$$

$$\therefore m_1 = -4, m_2 = 2$$

$$\therefore y_c = C_1 e^{-4x} + C_2 e^{2x}$$

Now we get  $u_1'$  and  $u_2'$ :

$$u_1' = - \frac{e^{2x} [2e^{-3x} - e^{-x}]}{6e^{-2x}} = -\frac{1}{6} e^{4x} [2e^{-3x} - e^{-x}]$$

$$\therefore u_1 = -\frac{1}{3} e^x + \frac{1}{18} e^{3x}$$

$$u_2' = \frac{e^{-4x} [2e^{-3x} - e^{-x}]}{6e^{-2x}} = \frac{1}{3} e^{-5x} - \frac{1}{6} e^{-3x}$$

$$\therefore u_2 = -\frac{1}{15} e^{-5x} + \frac{1}{18} e^{-3x}$$

$$\therefore y = y_c + y_p = C_1 e^{-4x} + C_2 e^{2x} - \frac{1}{3} e^x + \frac{1}{18} e^{3x} - \frac{1}{15} e^{-5x} + \frac{1}{18} e^{-3x}$$

$$\therefore y_p = u_1(x) y_1(x) + u_2(x) y_2(x) = \frac{1}{9} e^{-x} - \frac{2}{5} e^{-3x}$$

$$y = y_c + y_p = C_1 e^{-4x} + C_2 e^{2x} + \frac{1}{9} e^{-x} - \frac{2}{5} e^{-3x}$$

$$\therefore y'(x) = -4C_1 e^{-4x} + 2C_2 e^{2x} - \frac{1}{9} e^{-x} + \frac{6}{5} e^{-3x}$$

$$\therefore y(0) = C_1 + C_2 + \frac{1}{9} - \frac{2}{5} = 1$$

$$y'(0) = -4C_1 + 2C_2 - \frac{1}{9} + \frac{6}{5} = 0 \quad \therefore C_1 = \frac{11}{18}, C_2 = \frac{61}{90}$$

$$\therefore y = \frac{11}{18} e^{-4x} + \frac{61}{90} e^{2x} + \frac{1}{9} e^{-x} - \frac{2}{5} e^{-3x}$$

\*(c)  $y'' + y = \sec(x) \tan(x)$

$$y'' + y = 0; \quad f(x) = \sec(x) \tan(x)$$

Recall the solutions to this are

$$\sin(x) \text{ and } \cos(x).$$

► This gives the complementary solution:  $y_c = c_1 y_1 + c_2 y_2 = c_1 \cos(x) + c_2 \sin(x)$

► Now we get  $u'_1$  and  $u'_2$ :

$$\begin{aligned} u'_1 &= -\frac{y_2(x)f(x)}{W}, & u'_2 &= \frac{y_1(x)f(x)}{W} \\ u'_1 &= -\frac{\sin(x)\sec(x)\tan(x)}{1}, & u'_2 &= \frac{\cos(x)\sec(x)\tan(x)}{1} \\ u_1 &= -\int \tan^2(x)dx, & u'_2 &= \int \tan(x)dx \\ u_1 &= -\int 1 + \tan^2(x) - 1dx, & u'_2 &= -\ln(\cos(x)) \\ u_1 &= -\int \sec^2(x) - 1dx, & u'_2 &= -\ln(\cos(x)) \\ u_1 &= -(\tan(x) - x), & u'_2 &= -\ln(\cos(x)) \\ u_1 &= x - \tan(x), & u'_2 &= -\ln(\cos(x)) \end{aligned}$$

$$\begin{aligned} y_p &= u_1(x)y_1(x) + u_2(x)y_2(x) \\ y_p &= (x - \tan(x))\cos(x) - \ln(\cos(x))\sin(x) \end{aligned}$$

► So our full solution is:  $y = y_c + y_p$

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

Notice that we dropped the  $\tan(x)\cos(x)$  term since this is simply  $\sin(x)$  which can be absorbed into the constant  $c_2$  from  $y_c$ .