

Problem Set 7: Solutions (Fall Break Special)

Differential Equations

Fall 2024

Regular Questions: Review of course contents.

1. (Third-Order Nonhomogeneous). Solve the following third order differential equation of y = y(t):

$$y''' - 4y' = e^{-2t}.$$

Solution:

First, we find the homogeneous case, that is:

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

whose characteristic equation is $r^3 - 4r = 0$, so the roots are r = 0, 2, -2, hence the homogeneous solution is:

$$y(t) = C_1 + C_2 e^{2t} + C_3 e^{-2t}$$
.

Given that the non-homogeneous part already exists in the equation, then our guess should be $y_p(t) = Ate^{-2t}$, which the derivatives as:

$$y'_p(t) = Ae^{-2t} - 2Ate^{-2t},$$

$$y''_p(t) = -4Ae^{-2t} + 4Ate^{-2t},$$

$$y'''_p(t) = 12Ae^{-2t} - 8Ate^{-2t}.$$

Note that when we plug into our equation, we have:

$$(12Ae^{-2t} - 8Ate^{-2t}) - 4(Ae^{-2t} - 2Ate^{-2t}) = e^{-2t}.$$

Note that the te^{-2t} term vanishes (why?), we now have:

$$8Ae^{-2t} = e^{-2t}$$

so we have that A = 1/8, so our general solution is:

$$y(t) = C_1 + C_2 e^{2t} + C_3 e^{-2t} + \frac{1}{8} t e^{-2t}.$$

We invite diligent readers to attempt solving this problem using variation of parameters, as well, namely:

$$y_p(t) = y_1(t) \int_0^t \frac{W_1(s)g(s)}{W(s)} ds + y_2(t) \int_0^t \frac{W_2(s)g(s)}{W(s)} ds + y_3(t) \int_0^t \frac{W_3(s)g(s)}{W(s)} ds.$$

2. (Eigenvalues & Eigenvectors). Find all eigenvectors and eigenvalues of the following matrix:

(a)
$$A = \begin{pmatrix} 5 & -1 \\ 3 & 1 \end{pmatrix},$$

(b)
$$B = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & -2 \\ 3 & 2 & 1 \end{pmatrix}.$$

Solution:

(a) Here, we find the characteristic equation as:

$$0 = \det \begin{pmatrix} 5 - \lambda & -1 \\ 3 & 1 - \lambda \end{pmatrix} = (5 - \lambda)(1 - \lambda) - (-1) \cdot 3 = 8 - 6\lambda + \lambda^2 = (\lambda - 2)(\lambda - 4).$$

Hence, the eigenvalues are 2 and 4, and the eigenvalues, respectively, are:

i. For
$$\lambda_1 = 2$$
, we have $A - 2 \text{ Id as } \begin{pmatrix} 3 & -1 \\ 3 & -1 \end{pmatrix}$, we want find $\xi^{(1)}$ such that $\begin{pmatrix} 3 & -1 \\ 3 & -1 \end{pmatrix}$. $\xi^{(1)} = 0$, that is $3\xi_1^{(1)} - \xi_2^{(1)} = 0$, so we have $\xi_2^{(1)} = 3\xi_1^{(1)}$, so we have $\xi_2^{(1)} = 3\xi_1^{(1)}$.

ii. For
$$\lambda_2 = \boxed{4}$$
, we have $A - 4 \operatorname{Id}$ as $\begin{pmatrix} 1 & -1 \\ 3 & -3 \end{pmatrix}$, we want find $\xi^{(2)}$ such that $\begin{pmatrix} 1 & -1 \\ 3 & -3 \end{pmatrix}$. $\xi^{(2)} = \mathbf{0}$, that is $\xi_1^{(2)} - \xi_2^{(2)} = 0$, so we have $\xi_2^{(2)} = \xi_1^{(2)}$, so we have $\xi^{(2)} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$.

(b) Here, we also find the characteristic equation as:

$$0 = \det \begin{pmatrix} 1 - \lambda & 0 & 0 \\ 2 & 1 - \lambda & -2 \\ 3 & 2 & 1 - \lambda \end{pmatrix} = (1 - \lambda)^3 - (1 - \lambda)(-4) = (1 - \lambda)((1 - \lambda)^2 + 4).$$

Hence, the eigenvalues are 1, 1 + 2i and 1 - 2i, and the eigenvalues, respectively, are:

i. For
$$\lambda_1 = \boxed{1}$$
, we have $B - \operatorname{Id}$ as $\begin{pmatrix} 0 & 0 & 0 \\ 2 & 0 & -2 \\ 3 & 2 & 0 \end{pmatrix}$, we want find $\xi^{(1)}$ such that

$$\begin{pmatrix} 0 & 0 & 0 \\ 2 & 0 & -2 \\ 3 & 2 & 0 \end{pmatrix} .\xi^{(1)} = \mathbf{0}, \text{ that is } \xi_1^{(1)} - \xi_3^{(1)} = 0 \text{ and } 3\xi_1^{(1)} + 2\xi_2^{(1)} = 0, \text{ so we have}$$

$$\boldsymbol{\xi^{(1)}} = \begin{bmatrix} 2 \\ -3 \\ 2 \end{bmatrix}.$$

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ii. For
$$\lambda_2 = \boxed{1+2i}$$
, we have $B-(1+2i)\operatorname{Id}$ as $\begin{pmatrix} -2i & 0 & 0 \\ 2 & -2i & -2 \\ 3 & 2 & -2i \end{pmatrix}$, we want find $\xi^{(2)}$ such

that
$$\begin{pmatrix} -2i & 0 & 0 \\ 2 & -2i & -2 \\ 3 & 2 & -2i \end{pmatrix}$$
. $\boldsymbol{\xi}^{(2)} = \mathbf{0}$, that is $\boldsymbol{\xi}_1^{(2)} = 0$ and $\mathbf{i}\boldsymbol{\xi}_2^{(2)} + \boldsymbol{\xi}_3^{(2)} = 0$, so we have $\boldsymbol{\xi}^{(2)} = 0$

$$\begin{pmatrix}
0 \\
1 \\
-i
\end{pmatrix}$$

iii. For
$$\lambda_3 = \boxed{1-2i}$$
, we have $B-(1-2i)$ Id as $\begin{pmatrix} 2i & 0 & 0 \\ 2 & 2i & -2 \\ 3 & 2 & 2i \end{pmatrix}$, we want find $\boldsymbol{\xi^{(3)}}$ such that

$$\begin{pmatrix} 2i & 0 & 0 \\ 2 & 2i & -2 \\ 3 & 2 & 2i \end{pmatrix} . \boldsymbol{\xi}^{(3)} = \mathbf{0}, \text{ that is } \boldsymbol{\xi}_1^{(3)} = 0 \text{ and } i\boldsymbol{\xi}_2^{(3)} - \boldsymbol{\xi}_3^{(3)} = 0, \text{ so we have } \boldsymbol{\xi}^{(3)} = \begin{bmatrix} 0 \\ 1 \\ i \end{bmatrix}$$

3. (Linear Systems). Let $\mathbf{x} \in \mathbb{R}^2$, find the general solution of \mathbf{x} if \mathbf{x} satisfies:

$$\mathbf{x}' = \begin{pmatrix} 5 & -1 \\ 3 & 1 \end{pmatrix} .\mathbf{x}.$$

Solution:

Some readers might notice that this is the same matrix in the previous problem, we recall that the eigenvalues and eigenvectors, respectively, are:

$$\lambda_1 = 2,$$
 $\xi^{(1)} = \begin{pmatrix} 1 \\ 3 \end{pmatrix},$ $\lambda_2 = 4,$ $\xi^{(2)} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}.$

Hence, the solution to the linear system is:

$$\mathbf{x} = C_1 \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{2t} + C_2 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{4t}$$

Additional Questions: More challenging and fun problems related with the course.

1. (PDEs: Wave Equation). The following system of partial differential equations portraits the propagation of waves on a segment of the 1-dimensional string of length L, the displacement of string at $x \in [0, L]$ at time $t \in [0, \infty)$ is described as the function u = u(x, t):

Differential Equation:
$$\frac{\partial^2 u}{\partial t^2} - c^2 \frac{\partial^2 u}{\partial x^2} = 0, \quad \text{where } x \in (0, L) \text{ and } t \in [0, \infty);$$
Initial Conditions:
$$u(x, 0) = \sin\left(\frac{2\pi x}{L}\right),$$

$$\frac{\partial u}{\partial t}(x, 0) = \sin\left(\frac{5\pi x}{L}\right), \quad \text{where } x \in [0, L];$$
Boundary Conditions:
$$u(0, t) = u(L, t) = 0, \quad \text{where } t \in [0, \infty);$$

where c is a constant and g(x) has "good" behavior. Apply the method of separation, *i.e.*, $u(x,t) = v(x) \cdot w(t)$, and attempt to obtain a general solution that is *non-trivial*.

Hint: Use the fact that $\{\sin(n\pi x/L), \cos(n\pi x/L)\}_{n\in\mathbb{Z}^+}$ forms an orthonormal basis (cf. §5.2).

Solution:

With the method of separation, we insert the separations back to the system of equation to obtain:

$$v(x)w''(t) = c^2v''(x)w(t).$$

Now, we apply the separation and set the common ratio to be λ :

$$\frac{v''(x)}{v(x)} = \frac{1}{c^2} \cdot \frac{w''(t)}{w(t)} = \lambda.$$

Reformatting the boundary condition gives use the following initial value problem:

$$\begin{cases} v''(x) - \lambda v(x) = 0, \\ v(0) = v(L) = 0. \end{cases}$$

As a second order linear ordinary differential equation, we discuss all following cases:

- If $\lambda = 0$, then v(x) = a + Bx and by the initial condition, A = B = 0, which gives the trivial solution, *i.e.*, v(x) = 0;
- If $\lambda = \mu^2 > 0$, then we have $v(x) = Ae^{-\mu x} + Be^{\mu x}$ and again giving that A = B = 0, or the trivial solution;
- Eventually, if $\lambda = -\mu^2 < 0$, then we have the solution as:

$$v(x) = A\sin(\mu x) + B\cos(\mu x),$$

and the initial conditions gives us that:

$$\begin{cases} v(0) = B = 0, \\ v(L) = A\sin(\mu L) + B\cos(\mu L) = 0, \end{cases}$$

where *A* is arbitrary, B = 0, and $\mu L = m\pi$ positive integer *m*.

Overall, the only non-trivial solution would be:

$$v_m(x) = A \sin(\mu_m x)$$
, where $\mu_m = \frac{m\pi}{L}$.

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Eventually, by inserting back $\lambda = -\mu_m^2$, we have $\lambda = -m^2\pi^2/L^2$, giving the solution to $w_m(t)$, another second order linear ordinary differential equation, as:

$$w_m(t) = C\cos(\mu_m ct) + D\sin(\mu_m ct)$$
, with $C, D \in \mathbb{R}$.

By the *principle of superposition*, we can have our solution in the form:

$$u(x,t) = \sum_{m=1}^{\infty} [a_m \cos(\mu_m ct) + b_m \sin(\mu_m ct)] \sin(\mu_m x),$$

where our coefficients a_m and b_m have to be chosen to satisfy the initial conditions for $x \in [0, L]$:

$$u(x,0) = \sum_{m=1}^{\infty} a_m \sin(\mu_m x) = \sin\left(\frac{2\pi x}{L}\right),$$
$$\frac{\partial u}{\partial t}(x,0) = \sum_{m=1}^{\infty} c\mu_m b_m \sin(\mu_m x) = \sin\left(\frac{5\pi x}{L}\right).$$

Since we are hinted that $\{\sin(n\pi x/L), \cos(n\pi x/L)\}_{n\in\mathbb{Z}^+}$ forms an orthonormal basis, we now know that except for the following:

$$a_2 = 1$$
 and $c\mu_5 b_5 = 1$,

all the other coefficients are zero, so we have:

$$u(x,t) = \left| \cos \left(\frac{2\pi ct}{L} \right) \sin \left(\frac{2\pi x}{L} \right) + \frac{L}{5\pi c} \sin \left(\frac{5\pi ct}{L} \right) \sin \left(\frac{5\pi x}{L} \right) \right|$$



- 2. (Putnam 2023: First Positive Root). Determine the smallest positive real number r such that there exists differentiable functions $f : \mathbb{R} \to \mathbb{R}$ and $g : \mathbb{R} \to \mathbb{R}$ satisfying:
 - f(0) > 0,
 - g(0) = 0,
 - $|f'(x)| \le |g(x)|$ for all x,
 - $|g'(x)| \le |f(x)|$ for all x, and
 - f(r) = 0.

You may give an answer without a rigorous proof, as the proof is out of scope of the course.

Hint: Assume that the function "moves" the fastest when the cap of the derivatives are "moving" the fastest, then think of constructing a dynamical system relating f and g.

Solution:

Here, we first provide a "simplified" case, i.e., we are constructing a dynamical system in which we pick equality for the inequality, that is:

$$\begin{cases} |f'(x)| = |g(x)|, \text{ and} \\ |g'(x)| = |f(x)|. \end{cases}$$

Without loss of generality, we may assume that f and g are non-negative before r, so the system becomes:

$$\begin{cases} f' = -g \\ g' = f \end{cases},$$

or equivalently, $\mathbf{y} = \begin{pmatrix} f \\ g \end{pmatrix}$ that $\mathbf{y} = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} \mathbf{y}$. Clearly, we observe the eigenvalues are $\pm \mathbf{i}$ as the

polynomial is $\lambda^2 + 1 = 0$. Moreover, the eigenvectors for $\lambda_1 = i$ is when $\begin{pmatrix} -i & -1 \\ 1 & -i \end{pmatrix} \xi = 0$, in which

we have $\xi = y \begin{pmatrix} i \\ 1 \end{pmatrix}$, and that solution is:

$$\mathbf{y} = \begin{pmatrix} \mathbf{i} \\ 1 \end{pmatrix} e^{\mathbf{i}x} = \begin{pmatrix} \mathbf{i} \\ 1 \end{pmatrix} (\cos x + \mathbf{i}\sin x) = \begin{pmatrix} -\sin x \\ \cos x \end{pmatrix} + \mathbf{i} \begin{pmatrix} \cos x \\ \sin x \end{pmatrix}$$

and by conjugation, the solution should be:

$$\begin{pmatrix} f \\ g \end{pmatrix} = C_1 \begin{pmatrix} -\sin x \\ \cos x \end{pmatrix} + C_2 \begin{pmatrix} \cos x \\ \sin x \end{pmatrix}.$$

Note that with the given initial condition that g(0) = 0, this enforces $C_1 = 0$, thus $f(x) = C \cos x$ and $g(x) = C \sin x$, and we know that f(r) is zero first at $r = \pi/2$

The above version has some reasoning, but is not a rigorous proof at all, since this does not consider if r could be smaller than $\pi/2$. For students with interests, we provide the complete proof from the Putnam competition from Victor Lie, as follows.

Proof. Without loss of generality, we assume f(x) > 0 for all $x \in [0, r)$ as it is the first positive zero. By the fundamental theorem of calculus, we have:

$$|f'(x)| \le |g(x)| \le \left| \int_0^x g(s) ds \right| \le \int_0^x |g(s)| ds \le \int_0^t |f(s)| ds.$$

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Now, as we denote $F(x) = \int_0^x f(s)ds$, we have:

$$f'(x) + F(x) \ge 0 \text{ for } x \in [0, r].$$

For the sake of contradiction, we suppose $r < \pi/2$, then we have:

$$f'(x)\cos x + F(x)\cos x \ge 0$$
 for $x \in [0, r]$.

Notice that the left hand side is the derivative of $f(x) \cos x + F(x) \sin x$, so an integration on [y, r] gives:

$$F(r)\sin r \ge f(y)\cos y + F(y)\sin(y)$$
.

With some rearranging, we can have:

$$F(r)\sin r \sec^2 y \ge f(y)\sec y + F(y)\sin y \sec^2 y$$

Again, we integrate both sides with respect to y on [0, r], which gives:

$$F(r)\sin^2 r \geq F(r)$$
,

and this is impossible, so we have a contradiction.

Hence we must have $r \ge \pi/2$, and since we have noted the solution $f(x) = C \cos x$ and $g(x) = C \sin x$, we have proven that $r = \pi/2$ is the smallest case.

3. (Nilpotent Operator). Let *M* be a square matrix, *M* is defined to be *nilpotent* if:

$$M^k = 0$$
 for some positive integer k .

Similar to how we defined the exponential function analytically, the exponential function is also defined for matrices, let *A* be a square matrix, we define:

$$\exp(A) = \sum_{i=0}^{\infty} \frac{1}{i!} A^i.$$

(a) Show that $N = \begin{pmatrix} 0 & 2 & 3 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$ is nilpotent, then write down the result of $\exp(N)$.

Now, suppose that $N \in \mathcal{L}(\mathbb{R}^n)$ is a square matrix and is *nilpotent*.

- (b) Suppose that $\mathrm{Id}_n \in \mathcal{L}(\mathbb{R}^n)$ is the identity matrix, prove that $\mathrm{Id}_n + N$ is invertible. *Hint:* Use the differences of squares for matrices.
- (c) If all the entries in N are rational, show that exp(N) has rational entries.

Solution:

(a) *proof of N is nilpotent*. Here, we want to do the matrix multiplication:

$$N^{2} = \begin{pmatrix} 0 & 2 & 3 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} \cdot \begin{pmatrix} 0 & 2 & 3 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix},$$

$$N^{3} = \begin{pmatrix} 0 & 0 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \cdot \begin{pmatrix} 0 & 2 & 3 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}.$$

Now, we have shown that $N^3 = 0$, or the zero matrix, hence N is nilpotent.

Then, we want to calculate the matrix exponential, that is:

$$\exp(N) = \sum_{k=0}^{\infty} \frac{1}{k!} N^k = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} + \begin{pmatrix} 0 & 2 & 3 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} + \frac{1}{2} \begin{pmatrix} 0 & 0 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 2 & 4 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}.$$

(b) *Proof.* Here, we recall the differences of squares still works when commutativity for multiplications fails, hence the we can still use it for matrix multiplication, namely, for all $m \in \mathbb{Z}^+$:

$$(\operatorname{Id}_n + N) \cdot (\operatorname{Id}_n - N) \cdot (\operatorname{Id}_n + N^2) \cdots (\operatorname{Id}_n + N^{2^m}) = \operatorname{Id}_n - N^{2^{m+1}}$$

Since N is *nilpotent*, this implies that we have some k such that $N^{\ell} = 0$ for all $\ell \ge k$. Meanwhile, note that $2^{\ell} \ge \ell$ for all positive integer ℓ . (This can be proven by induction.) Therefore, we select $m+1 \ge k$ so that $N^{2m+1} = 0$, and we have:

$$(\mathrm{Id}_n + N) \cdot \left[(\mathrm{Id}_n - N) \cdot (\mathrm{Id}_n + N^2) \cdot \cdot \cdot (\mathrm{Id}_n + N^{2^m}) \right] = \mathrm{Id}_n,$$

thus $Id_n + N$ is invertible.

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(c) *Proof.* By the definition that N is nilpotent, we know that $N^m = 0$ for some finite positive integer m, hence, we can make the (countable) infinite sum into a finite sum:

$$\exp(N) = \sum_{k=0}^{\infty} \frac{1}{k!} N^k = \sum_{k=0}^{m} \frac{1}{k!} N^k,$$

thus all the entries are sum and non-zero divisions of rational numbers, while rational numbers are closed under addition and non-zero divisions, hence, all entries of exp(N) is rational.

Note that the elements of all *n*-by-*n* matrices can be considered as a *ring*, while *nilpotent* can be defined more generally for *rings*. We invite capable readers to investigate more properties of *nilpotent* elements of *rings* in the discipline of *Modern Algebra*.



4. (Convergence of Series.) As we dive into fundamentals of mathematics, it is inevitable to encounter *sequences* and their sums. Discuss about the following sequences if they converge or not. If they converge, find the explicit sum.

$$\sum_{k=0}^{\infty} \frac{1}{k}.$$

$$\sum_{k=0}^{\infty} \frac{1}{k!}.$$

(c)
$$\sum_{k=0}^{\infty} \frac{1}{(4k+1)!}$$

Solution:

(a) Diligent readers should observe that $\sum_{k=0}^{\infty} 1/k$ is a harmonic series, hence it diverges Otherwise, we can simply notice that:

$$\sum_{k=0}^{\infty} \frac{1}{k} = \frac{1}{1} + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8} + \frac{1}{9} \cdots$$

$$\geq \frac{1}{1} + \frac{1}{2} + \frac{1}{4} + \frac{1}{4} + \frac{1}{8} + \frac{1}{8} + \frac{1}{8} + \frac{1}{16} + \cdots$$

$$= \frac{1}{1} + \frac{1}{2} + \left(\frac{1}{4} + \frac{1}{4}\right) + \left(\frac{1}{8} + \frac{1}{8} + \frac{1}{8} + \frac{1}{8}\right) + \left(\frac{1}{16} + \cdots\right) + \cdots$$

$$= \frac{1}{1} + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \cdots,$$

which diverges, hence our sequence $\sum_{k=0}^{\infty} 1/k$ must diverge.

(b) Here, we recall that the Taylor expansion of e^x at 0 is:

$$e^x = \sum_{k=0}^{\infty} \frac{1}{k!} e^0 (x-0)^k = \sum_{k=0}^{\infty} \frac{1}{k!} x^k.$$

Evaluating the above equation at 1 gives that:

$$\sum_{k=0}^{\infty} \frac{1}{k!} = e^1 = \boxed{e},$$

in which the sequence converges.

(c) For this part, we want to note the Taylor series of e^x , e^{-x} , $\sin x$ and $\cos x$ at 0 evaluated at x = 1 are, respectively:

Since the first series converges, we know that the later three series converges *absolutely*, so we are free to move around terms. Thus comparing vertically gives us that:

$$\sum_{k=0}^{\infty} \frac{1}{(4k+1)!} = \boxed{\frac{e^1 - e^{-1}}{4} + \frac{\sin 1}{2}}.$$