

2nd ORDER O.D.E.s

24 EXAM QUESTIONS

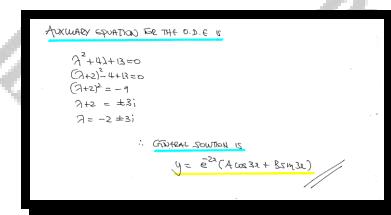
7 BASIC QUESTIONS

Question 1 ()**

Find a general solution of the following differential equation.

$$\frac{d^2y}{dx^2} + 4\frac{dy}{dx} + 13y = 0.$$

$$\boxed{\quad}, \quad y = e^{-2x} [A \cos 3x + B \sin 3x]$$



Question 2 ()**

Find a general solution of the following differential equation.

$$\frac{d^2y}{dx^2} + 5\frac{dy}{dx} + 6y = 12(x + e^x).$$

$$, \quad y = Ae^{-3x} + Be^{-2x} + e^x + 2x - \frac{5}{3}$$

Start with the homogenous equation:

$$x^2 + 5x + 6 = 0$$

$$(x+2)(x+3) = 0$$

$$x = -2, -3$$

∴ complementary function: $y = Ae^{-2x} + Be^{-3x}$

To find particular integral we try: $y = Px + Q + Re^x$

$$\frac{dy}{dx} = P + Re^x$$

$$\frac{d^2y}{dx^2} = Re^x$$

Sub into the D.E.

$$(Re^x) + S(P + Re^x) + C(Px + Q + Re^x) = 12x + 12e^x$$

$$SR^2e^x + (SP + SQ) + C(R + SR + CR) = 12x + 12e^x$$

$$\therefore P=2 \quad R=1 \quad \begin{cases} SP + SQ = 0 \\ 10 + SQ = 0 \\ Q = -\frac{5}{3} \end{cases}$$

Hence the general solution is

$$y = Ae^{-2x} + Be^{-3x} + e^x + 2x - \frac{5}{3}$$

Question 3 ()**

Find a general solution of the following differential equation.

$$\frac{d^2y}{dx^2} + 6\frac{dy}{dx} + 13y = 13x^2 - x + 22.$$

, $y = e^{-3x} (A \cos 2x + B \sin 2x) + x^2 - x + 2$

$\frac{d^2y}{dx^2} + 6\frac{dy}{dx} + 13y = 13x^2 - x + 22$

SOLVING THE AUXILIARY EQUATION IN THE L.H.S. OF THE O.D.E.

$$\begin{aligned} &\rightarrow \lambda^2 + 6\lambda + 13 = 0 \\ &\rightarrow (\lambda+3)^2 - 9 + 13 = 0 \\ &\rightarrow (\lambda+3)^2 = -4 \\ &\rightarrow \lambda + 3 = \pm 2i \\ &\rightarrow \lambda = -3 \pm 2i \end{aligned}$$

(COMPLEX STANDING FUNCTION)

$$y = e^{-3x} (A \cos 2x + B \sin 2x)$$

PARTICULAR INTEGRAL BY TRIAL

$$\left. \begin{aligned} y &= P_2x^2 + P_1x + P_0 \\ \frac{dy}{dx} &= 2P_2x + P_1 \\ \frac{d^2y}{dx^2} &= 2P_2 \end{aligned} \right\}$$

SUBSTITUTE INTO THE O.D.E. & COMPARE

$$\begin{aligned} 2P_2x^2 + (2P_2x + P_1)x + P_0 &= 13x^2 - x + 22 \\ 13P_2x^2 + (2P_2 + P_1)x + P_0 &= 13x^2 - x + 22 \end{aligned}$$

• P₂=1 | $\begin{array}{l} 13P_2x^2 + (2P_2 + P_1)x + P_0 = 13x^2 - x + 22 \\ 13x^2 + (2 + P_1)x + P_0 = 13x^2 - x + 22 \\ 13x^2 + (2 + P_1)x + P_0 = 13x^2 - x + 22 \end{array}$ | $\begin{array}{l} 2P_2 + P_1 = -1 \\ 2 + P_1 = -1 \\ P_1 = -3 \end{array}$ | $\begin{array}{l} 2P_2 + P_1 = -1 \\ 2 + P_1 = -1 \\ P_1 = -3 \end{array}$ | $\begin{array}{l} 13P_2 = 13 \\ P_2 = 1 \\ P_2 = 1 \end{array}$ | $\begin{array}{l} 13P_2 = 13 \\ P_2 = 1 \\ P_2 = 1 \end{array}$

PARTICULAR INTEGRAL IS

$$y = x^2 - x + 2$$

GENERAL SOLUTION IS

$$y = e^{-3x} (A \cos 2x + B \sin 2x) + x^2 - x + 2$$

Question 4 (*)**

Find a solution of the differential equation

$$\frac{d^2y}{dx^2} - 3\frac{dy}{dx} + 2y = 10\sin x,$$

subject to the boundary conditions $y = 6$ and $\frac{dy}{dx} = 5$ at $x = 0$.

, $y = 2e^x + e^{2x} + 3\cos x + \sin x$

$\frac{d^2y}{dx^2} - 3\frac{dy}{dx} + 2y = 10\sin x \quad y(0)=6, \quad y'(0)=5$

Auxiliary equation
 $\lambda^2 - 3\lambda + 2 = 0$
 $(\lambda - 2)(\lambda - 1) = 0$
 $\lambda_1 = 2, \quad \lambda_2 = 1$

Complementary function
 $y_c = Ae^{\lambda_1 x} + Be^{\lambda_2 x}$

Particular integral by inspection
 $y_p = Pe\sin x + Q\cos x$
 $y'_p = -Pe\cos x + Qe\sin x$
 $y''_p = -Pe\sin x - Qe\cos x$

Substitute into the D.E.
 $\Rightarrow (-Pe\sin x - Qe\cos x) - 3(-Pe\cos x + Qe\sin x) + 2(Pe\sin x + Q\cos x) \equiv 10\sin x$
 $\left\{ \begin{array}{l} -Pe\sin x - Qe\cos x \\ -3Pe\cos x + 3Pe\sin x \\ + 2Pe\sin x + 2Q\cos x \end{array} \right\} \equiv 10\sin x$
 $\Rightarrow (-3P + 3Q)\cos x + (3P + 2Q)\sin x \equiv 10\sin x$
 $\bullet P - 3Q = 0 \quad \bullet 3P + Q = 10$
 $P = 3Q \quad 3(3Q) + Q = 10$
 $10Q = 10 \quad Q = 1 \quad \therefore P = 3$

Particular integral
 $y_p = 3e\sin x + e\cos x$

General solution
 $y = y_c + y_p = Ae^2x + Be^x + 3e\sin x + e\cos x$

Differentiate w.r.t. x & apply conditions
 $\frac{dy}{dx} = Ae^2x + 2Be^x - 3e\sin x + e\cos x$

$\bullet x=0, y=6 \Rightarrow 6 = A + B + 3 \Rightarrow A + B = 3$

$\bullet x=0, \frac{dy}{dx}=5 \Rightarrow 5 = A + 2B + 1 \Rightarrow A + 2B = 4$

$\therefore B = 1 \quad A = 2$

Final answer
 $y = 2e^2x + e^x + 3e\sin x + e\cos x$

Question 5 (**)**

Find a solution of the differential equation

$$\frac{d^2y}{dx^2} - 3\frac{dy}{dx} + 2y = 20\sin 2x,$$

subject to the boundary conditions $y=1$ and $\frac{dy}{dx}=-5$ at $x=0$.

, $y = 3\cos 2x - \sin 2x - e^{2x} - e^{-x}$

AUXILIARY EQUATION FOR THE LHS OF THE O.D.E.

$$x^2 - 3x + 2 = 0$$

$$(x-2)(x-1) = 0$$

$$x = 2 \quad \text{or} \quad x = 1$$

GENERAL INTEGRAL

$$y = Ae^x + Be^{2x}$$

PARTICULAR INTEGRAL, TRY $y = Px\cos 2x + Qx\sin 2x$

$$\frac{dy}{dx} = -2Qx\sin 2x + 2P\cos 2x$$

$$\frac{d^2y}{dx^2} = -4Px\cos 2x - 4Q\sin 2x$$

SUB INTO THE O.D.E.

$$\frac{d^2y}{dx^2} = -4Px\cos 2x - 4Q\sin 2x$$

$$\frac{dy}{dx} = -4Qx\cos 2x + 2P\sin 2x$$

$$+2y = 2P\cos 2x + 2Q\sin 2x$$

$$(2P-Q)x\cos 2x + (2P-2Q)\sin 2x \equiv 20\sin 2x$$

SOLVE SIMULTANEOUS EQUATIONS

$$\begin{aligned} 2P - 2Q &= 0 \\ -4Q &= 2P \\ P &= -3Q \end{aligned} \quad \begin{aligned} 6P - 2Q &= 20 \\ 6(-3Q) - 2Q &= 20 \\ -20Q &= 20 \\ Q &= -1 \end{aligned} \quad \begin{aligned} P &= 3 \end{aligned}$$

HENCE THE GENERAL SOLUTION IS

$$y = Ae^x + Be^{2x} + 3x\cos 2x - \sin 2x$$

APPLY CONDITIONS

$$(x=0) \Rightarrow \begin{cases} 1 = A + B + 3 \\ A + B = -2 \end{cases}$$

$$\frac{dy}{dx} = Ae^x + 2Be^{2x} - 6x\sin 2x - 2\cos 2x$$

$$-5 = A + 2B - 2$$

$$-3 = A + 3B$$

$$\begin{cases} A = -2 - B \\ A = -3 - 2B \end{cases} \Rightarrow \begin{cases} -2 - B = -3 - 2B \\ B = -1 \end{cases}$$

$$A = -1$$

$\therefore y = 3x\cos 2x - \sin 2x - e^x - e^{-x}$

Question 6 (*)**

Find a general solution of the differential equation

$$\frac{d^2y}{dx^2} + \frac{dy}{dx} - 2y = 6e^x.$$

$$[] , \quad y = (A+2x)e^x + Be^{-2x}$$

START WITH THE AUXILIARY EQUATION

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

$$(\lambda + 2)(\lambda - 1) = 0$$

$$\lambda = -2 \quad \text{or} \quad \lambda = 1$$

COMPLEMENTARY FUNCTION

$$y_c = Ae^{-2x} + Be^{x}$$

NON-FOURIERIERIAL, WE TRY $y_p = Px^2$ AS e^x IS ALREADY PART OF THE COMPLEMENTARY FUNCTION

$$y_p = Px^2$$

$$\frac{dy_p}{dx} = 2Px + Bx^2 = P(2x)e^x$$

$$\frac{d^2y_p}{dx^2} = 2P + 2Px + Bx^2 = 2Pe^x + Px^2 = Pe^x(2+x)$$

SUBSTITUTE INTO THE D.E.

$$Pe^x(2x) + P(2x)e^x - 2Pe^x \equiv 6e^x$$

$$P[2x^2 + 2x - 2] \equiv 6$$

$$2P = 6$$

$$P = 3$$

GENERAL SOLUTION IS

$$y = Ae^{-2x} + Be^x + 3x^2e^x$$

Question 7 (*)**

Find a general solution of the differential equation

$$\frac{d^2y}{dx^2} - \frac{dy}{dx} - 2y = 12(e^{2x} - e^{-2x}).$$

$$, \quad y = (A + 4x)e^{2x} + Be^{-x} - 3e^{-2x}$$

AUXILIARY EQUATION TEST
 $\lambda^2 - \lambda - 2 = 0$
 $(\lambda + 1)(\lambda - 2) = 0$
 $\lambda_1 = -1$ $\lambda_2 = 2$

HOMOGENEOUS FUNCTION
 $y = Ae^{\lambda_1 x} + Be^{\lambda_2 x}$

FOR PARTICULAR INTEGRAL TRY
 $y = Pe^{-2x} + Qxe^{2x}$ BECAUSE $-Ae^{2x}$ IS PART OF THE SOLUTION ALREADY

$\frac{dy}{dx} = -2Pe^{-2x} + Qe^{2x} + 2Qxe^{2x}$

$\frac{d^2y}{dx^2} = 4Pe^{-2x} + 2Qe^{2x} + 2Qe^{2x} + 4Qxe^{2x}$
 $= 4Pe^{-2x} + 4Qe^{2x} + 4Qxe^{2x}$

SUBSTITUTE INTO THE ODE

$4Pe^{-2x} + 4Qe^{2x} + 4Qxe^{2x} - 2Pe^{-2x} - Qe^{2x} - 2Qxe^{2x} - 2Pe^{-2x} - 2Qxe^{2x} = 12(e^{2x} - e^{-2x})$

$\cancel{4Pe^{-2x}} - \cancel{-2Pe^{-2x}} - \cancel{2Pe^{-2x}} - \cancel{2Qxe^{2x}} - \cancel{2Qxe^{2x}} - \cancel{2Pe^{-2x}} - \cancel{2Qxe^{2x}} = 12(e^{2x} - e^{-2x})$

$4P = -12 \quad P = -3$
 $Q = 12 \quad \frac{3Q}{4} = \frac{12}{4}$

HENCE THE GENERAL SOLUTION IS
 $y = Ae^{-x} + Be^{2x} - 3e^{-2x}$
 $y = (A + 4x)e^{2x} + Be^{-x} - 3e^{-2x}$

Question 8 (***)

$$\frac{d^2y}{dx^2} + y = \sin 2x, \text{ with } y=0, \frac{dy}{dx}=0 \text{ at } x=\frac{\pi}{2}.$$

Show that a solution of the above differential equation is

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

, proof

START WITH THE AUXILIARY EQUATION, TO FIND THE COMPLEMENTARY FUNCTION

$$\frac{dy}{dx} + y = 0$$

$$x^2 + 1 = 0$$

$$\lambda = \pm i$$

\therefore COMPLEMENTARY FUNCTION
 $y = A\cos x + B\sin x$

For PARTICULAR INTEGRAL, AS THE $\frac{dy}{dx}$ IS MISSING, TRY $y_1 = P\sin 2x$

$$\begin{cases} y_1 = P\sin 2x \\ \frac{dy_1}{dx} = 2P\cos 2x \\ \frac{d^2y_1}{dx^2} = -4P\sin 2x \end{cases}$$

SUB INTO THE O.D.E
 $-4P\sin 2x + P\sin 2x = 2\sin 2x$
 $-3P = 2$
 $P = -\frac{2}{3}$

\therefore GENERAL SOLUTION IS
 $y = A\cos x + B\sin x - \frac{2}{3}\sin 2x$

DIFFERENTIATE & APPLY BOUNDARY CONDITION
 $\frac{dy}{dx} = -A\sin x + B\cos x - \frac{4}{3}\cos 2x$

- $x = \frac{\pi}{2}, y = 0 \Rightarrow n = 0 + B + 0$
 $B = 0$

$\bullet x = \frac{\pi}{2}, \frac{dy}{dx} = 0 \Rightarrow 0 = -A + 0 + \frac{2}{3}$
 $\Rightarrow A = \frac{2}{3}$

FINALLY WE HAVE

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

$$y = \frac{2}{3}\cos x - \frac{4}{3}\cos 2x$$

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

\therefore As required

16 STANDARD QUESTIONS

Question 1 (***)+

$$\frac{d^2y}{dx^2} + \frac{dy}{dx} - 2y = 6e^{-2x},$$

with $y = 3$ and $\frac{dy}{dx} = -2$ at $x = 0$.

Show that the solution of the above differential equation is

$$y = 2e^x + (1-2x)e^{-2x}.$$

, proof

AUXILIARY EQUATION FOR THE O.D.E IS

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

$$(\lambda - 1)(\lambda + 2) = 0$$

$$\lambda_1 = 1, \lambda_2 = -2$$

: COMPLEXARY FUNCTION

$$y = Ae^{\lambda_1 x} + Be^{\lambda_2 x}$$

AS THE R.H.S CONTAINS e^{-2x} WHICH IS PART OF THE SOLUTION

FOR THE PARTICULAR INTEGRAL WE TRY

$$y = Pe^{-2x}$$

$$\frac{dy}{dx} = P'e^{-2x} - 2Pe^{-2x}$$

$$\frac{d^2y}{dx^2} = -2P'e^{-2x} - 2Pe^{-2x} + 4Pe^{-2x} = 4Pe^{-2x} - 4Pe^{-2x}$$

SUB INTO THE O.D.E

$$(4Pe^{-2x} - 4Pe^{-2x}) + (Pe^{-2x} - 2Pe^{-2x}) - 2(P'e^{-2x}) = 6e^{-2x}$$

$$-3Pe^{-2x} \equiv 6e^{-2x}$$

$$P = -2$$

: PARTICULAR INTEGRAL IS

$$y = -2xe^{-2x}$$

: GENERAL SOLUTION IS

$$y = Ae^x + Be^{-2x} - 2xe^{-2x}$$

DIFFERENTIATE AND APPLY CONDITIONS

$$y = Ae^x + Be^{-2x} - 2xe^{-2x}$$

$$\frac{dy}{dx} = Ae^x - 2Be^{-2x} - 2e^{-2x} + 4xe^{-2x}$$

- $x=0, y=3 \Rightarrow 3 = A + B$
- $x=0, \frac{dy}{dx} = -2 \Rightarrow -2 = A - 2B - 2$

$$0 = A - 2B$$

$$A = 2B$$

$\therefore 3 = 2B + B$

$$B = 1 \quad \& \quad A = 2$$

FINAL WE HAVE

$$y = 2e^x + e^{-2x} - 2xe^{-2x}$$

Question 2 (***)+

Find a general solution of the differential equation

$$\frac{d^2y}{dx^2} - 2k \frac{dy}{dx} + k^2 y = \frac{1}{4}, \quad k > 0.$$

$$[] , \quad y = A e^{kx} + B x e^{kx} + \frac{1}{4k^2}$$

OBTAIN THE COMPLEMENTARY FUNCTION — VIA AUXILIARY EQUATION

$$\lambda^2 - 2k\lambda + k^2 = 0$$
$$(\lambda - k)^2 = 0$$
$$\lambda = k \text{ (REPETITIVE)}$$
$$\therefore y = A e^{kx} + B x e^{kx}$$

FIND PARTICULAR INTEGRAL, TRY $y = P$ — (CONTINUE)

$$\frac{dy}{dx} = \frac{dp}{dx} = 0$$

SUB INTO THE O.D.E.

$$0 + 0 + k^2 P \equiv \frac{1}{4}$$
$$P = \frac{1}{4k^2}$$

∴ GENERAL SOLUTION

$$y = A e^{kx} + B x e^{kx} + \frac{1}{4k^2}$$

Question 3 (***)

Find the solution of the differential equation

$$\frac{d^2y}{dx^2} + \frac{dy}{dx} = 2x + 3,$$

subject to the conditions $y = 2$, $\frac{dy}{dx} = -5$ at $x = 0$.

$$y = x^2 + x - 4 + 6e^{-x}$$

The working shows the steps to solve the differential equation $y'' + y' = 2x + 3$ using the method of undetermined coefficients.

1. **Auxiliary Equation:**

$$y'' + y' = 0 \Rightarrow A^2 + A = 0 \Rightarrow A(A+1) = 0 \Rightarrow A_1 = 0, A_2 = -1$$

2. **CF:**

$$y = A + Be^{-x}$$

3. **Particular Solution:**

$$y = Px^2 + Qx$$

$$\frac{dy}{dx} = 2Px + Q$$

$$\frac{d^2y}{dx^2} = 2P$$

4. **Sub into ODE:**

$$2P + (2Px + Q) = 2x + 3$$

$$2P + Q + 2Px = 2x + 3$$

5. **Solve for P and Q:**

$$\begin{cases} 2P = 2 \\ Q = 3 \end{cases} \Rightarrow \begin{cases} P = 1 \\ Q = 3 \end{cases}$$

6. **General Solution:**

$$y = A + Be^{-x} + x^2 + 3x + 2$$

7. **Apply Conditions:**

$$\text{At } x=0, \frac{dy}{dx} = -5 \Rightarrow -5 = -B + 1 \Rightarrow B = 6$$

$$\text{At } x=0, y = 2 \Rightarrow 2 = A + 6 + 2 \Rightarrow A = -6$$

8. **Final Answer:**

$$y = -6 + x^2 + x - 4 + 6e^{-x}$$

Question 4 (*)+**

Find a solution of the differential equation

$$\frac{d^2y}{dx^2} + 2\frac{dy}{dx} + 5y = 34\cos 2x,$$

subject to the boundary conditions $y=18$ and $\frac{dy}{dx}=0$ at $x=0$.

$$y = 2(8e^{-x} + 1)\cos 2x + 8\sin 2x$$

$$\begin{aligned}
 & \frac{d^2y}{dx^2} + 2\frac{dy}{dx} + 5y = 34\cos 2x \\
 & \lambda^2 + 2\lambda + 5 = 0 \\
 & (\lambda+1)^2 + 4 = 0 \\
 & \lambda+1 = \pm 2i \\
 & \lambda = -1 \pm 2i \\
 & CF: y = e^{-x}(A\cos 2x + B\sin 2x) \\
 & \frac{dy}{dx} = -e^{-x}(A\cos 2x + B\sin 2x) + 2e^{-x}(-A\sin 2x + B\cos 2x) \\
 & \frac{d^2y}{dx^2} = e^{-x}(A\cos 2x + B\sin 2x) - 2e^{-x}(-A\sin 2x + B\cos 2x) - 2e^{-x}(-A\sin 2x + B\cos 2x) + 2e^{-x}(A\cos 2x + B\sin 2x) \\
 & \therefore y = e^{-x}(A\cos 2x + B\sin 2x) + 2e^{-x}(-A\sin 2x + B\cos 2x) \\
 & \frac{dy}{dx} = -e^{-x}(A\cos 2x + B\sin 2x) + 2e^{-x}(-A\sin 2x + B\cos 2x) \\
 & x=0: y=18, A+2B=18 \quad \Rightarrow \boxed{A=16} \\
 & x=0: \frac{dy}{dx}=0, -A+2B=0 \quad \Rightarrow \boxed{B=8} \\
 & \text{Hence } y = e^{-x}(16\cos 2x + 8\sin 2x) \\
 & y = 2(8e^{-x} + 1)\cos 2x + 8\sin 2x
 \end{aligned}$$

Question 5 (***)+

The curve C has a local minimum at the origin and satisfies the differential equation

$$\frac{d^2y}{dx^2} + 4 \frac{dy}{dx} + 8y = 32x^2.$$

Find an equation for C .

$$y = e^x (\sin 2x + \cos 2x) + (2x - 1)^2$$

Given differential equation:

$$\frac{d^2y}{dx^2} + 4 \frac{dy}{dx} + 8y = 32x^2$$

Homogeneous equation:

$$\frac{d^2y}{dx^2} + 4 \frac{dy}{dx} + 8y = 0$$

$$(D+2)^2 + 4(D+2) + 8 = 0$$

$$(D+2)(D+6) = 0$$

$$D+2 = -4$$

$$D+2 = \pm 2i$$

$$D = -2 \pm 2i$$

Particular integral (PI):

$$y = P_1x^2 + Q_1x + R$$

$$\frac{dy}{dx} = 2P_1x + Q_1$$

$$\frac{d^2y}{dx^2} = 2P_1$$

Sub into D.E.

$$\Rightarrow 2P_1 + 4(2P_1x^2) + 8(P_1x^2 + Q_1x + R) = 32x^2$$

$$\Rightarrow 2P_1 + 8P_1 + 4Q_1 + 8P_1x^2 + 8Q_1x + 8R = 32x^2$$

$$\Rightarrow 10P_1x^2 + (8P_1 + 8Q_1)x + (8R - 4Q_1) = 32x^2$$

$$\Rightarrow 10P_1 = 32$$

$$P_1 = \frac{16}{5}$$

$$8P_1 + 8Q_1 = 0$$

$$8Q_1 = -16$$

$$Q_1 = -2$$

$$8R - 4Q_1 = 0$$

$$8R - 4(-2) = 0$$

$$8R + 8 = 0$$

$$8R = -8$$

$$R = -1$$

General solution:

$$y = e^{2x} (A \cos 2x + B \sin 2x) + Ax^2 - Bx + 1$$

$$\frac{dy}{dx} = 2e^{2x} (A \cos 2x + B \sin 2x) + e^{2x} (-2A \sin 2x + B \cos 2x) + 2Ax - B$$

$$\frac{d^2y}{dx^2} = 4e^{2x} (A \cos 2x + B \sin 2x) + e^{2x} (-4A \sin 2x + 2B \cos 2x) + 2A$$

Now:

- $y = 0, \frac{dy}{dx} = 0 \Rightarrow A = 1, B = 0$
- $\frac{d^2y}{dx^2} = 0 \Rightarrow 0 = -2A + 2B - 4$

$$0 = 2 + 2B - 4$$

$$2 = 2B$$

$$B = 1$$

∴ $y = e^{2x} (\sin 2x + \cos 2x) + (2x - 1)^2$

Question 6 (***)+

$$\frac{d^2x}{dt^2} + 9x + 12 \sin 3t = 0, \quad t \geq 0,$$

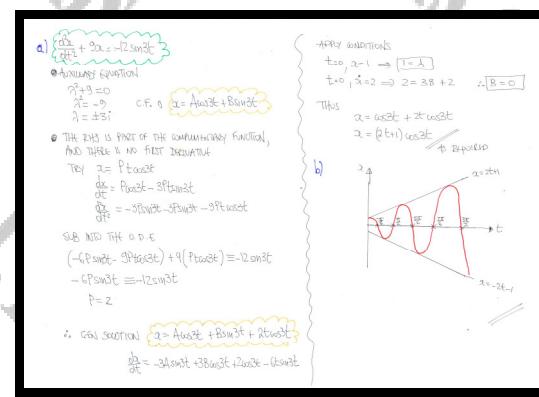
with $x=1$, $\frac{dx}{dt}=2$ at $t=0$.

- a) Show that a solution of the differential equation is

$$x = (2t+1)\cos 3t.$$

- b) Sketch the graph of x .

[proof]



Question 7 (***)+

Solve the following differential equation

$$\frac{d^2y}{dx^2} - 4 \frac{dy}{dx} + 4y = 2e^{2x},$$

subject to the boundary conditions $y=0$, $\frac{dy}{dx}=1$ at $x=0$.

, $y = x(x+1)e^{2x}$

AUXILIARY EQUATION IS
 $\lambda^2 - 4\lambda + 4 = 0$
 $(\lambda - 2)^2$
 $\lambda = 2$ (REPETITIVE)

COMPLEMENTARY FUNCTION
 $y = Ae^{2x} + Bxe^{2x}$

AS $3x^2$ & $2x^2$ ARE PART OF THE COMPLEMENTARY FUNCTION
WE TRY $y = P_1x^2 e^{2x}$

$y = P_1x^2 e^{2x}$
 $\frac{dy}{dx} = 2P_1x^2 e^{2x} + 2P_1x e^{2x}$
 $\frac{d^2y}{dx^2} = 2P_1x^2 e^{2x} + 4P_1x^2 e^{2x} + 4P_1x e^{2x}$
 $= 2P_1x^2 e^{2x} + 8P_1x^2 e^{2x} + 4P_1x e^{2x}$

SUBSTITUTE INTO THE O.D.E.
 $2P_1x^2 e^{2x} + 8P_1x^2 e^{2x} + 4P_1x e^{2x} - 8P_1x^2 e^{2x} - 8P_1x^2 e^{2x} + 4P_1x e^{2x} = 2e^{2x}$
 $\therefore P_1 = 1$

GENERAL SOLUTION IS
 $y = Ae^{2x} + Bxe^{2x} + x^2 e^{2x}$
 $y = (A + Bx + x^2)e^{2x}$

APPLY BOUNDARY CONDITION $x=0, y=0$
 $\Rightarrow 0 = A(e^0)$
 $\Rightarrow A = 0$

DIFFERENTIATE $y = (Bx + x^2)e^{2x}$ TO APPLY $x=0, \frac{dy}{dx}=1$
 $\frac{dy}{dx} = (B + 2x)e^{2x} + 2(Bx + x^2)e^{2x}$
 $1 = B + 2x(0)$
 $B = 1$

$\therefore y = (x^2 + x)e^{2x}$
 $y = 2x^2 e^{2x}$

Question 8 (***)+

It is given that the functions of x , f and g , satisfy the following coupled first order differential equations.

$$f'(x) - 5f(x) = 3g(x) \quad \text{and} \quad g'(x) + 4g(x) = -6f(x).$$

a) Show that

$$f''(x) - f'(x) - 2f(x) = 0.$$

b) Given further that $f(0) = 1$ and $g(0) = 3$, solve the differential equation of part (a) to obtain simplified expressions for $f(x)$ and $g(x)$.

$$\boxed{\quad}, [f(x), g(x)] = [5e^{2x} - 4e^{-x}, 8e^{-x} - 5e^{2x}]$$

a) $f'(x) - 5f(x) = 3g(x) \quad \text{---} \quad g'(x) + 4g(x) = -6f(x)$

Differentiate the first O.D.E. with respect to x .

$$\Rightarrow f''(x) - 5f'(x) = 3g'(x)$$

$$\Rightarrow f''(x) - 5f'(x) = 3[-4g(x) - 6f(x)]$$

$$\Rightarrow f''(x) - 5f'(x) = -12g(x) - 18f(x)$$

$$\Rightarrow f''(x) - 5f'(x) = -[3g(x) - 6f(x)] - 18f(x)$$

$$\Rightarrow f''(x) - 5f'(x) = -[f'(x) - 6f(x)] - 18f(x)$$

$$\Rightarrow f''(x) - 5f'(x) = -4f'(x) + 20f(x) - 18f(x)$$

$$\Rightarrow f''(x) - f'(x) - 2f(x) = 0$$

b) Solve the 2nd order O.D.E. (Auxiliary equation for $f''(x)$)

$$\lambda^2 - 7 - 2 = 0$$

$$(\lambda + 1)(\lambda - 2) = 0$$

$$\lambda = -1, 2$$

\therefore General solution

$$f(x) = Ae^{2x} + Be^{-x}$$

Differentiating to obtain $f'(x)$

$$f'(x) = 2Ae^{2x} - Be^{-x}$$

$$\begin{aligned} \Rightarrow 3g(x) &= f(x) - 5f(x) \\ \Rightarrow 3g(x) &= 2Ae^{2x} - Be^{-x} - 5[Ae^{2x} + Be^{-x}] \\ \Rightarrow 3g(x) &= 2Ae^{2x} - Be^{-x} - 5Ae^{2x} - 5Be^{-x} \\ \Rightarrow 3g(x) &= -3Ae^{2x} - 6Be^{-x} \\ \Rightarrow g(x) &= -Ae^{2x} - 2Be^{-x} \end{aligned}$$

ABR conditions: $f(0) = 1 \quad g(0) = 3$

$$\begin{aligned} f(0) = Ae^{2 \cdot 0} + Be^{0} &\quad g(0) = -Ae^{2 \cdot 0} - 2Be^{0} \\ 1 = A + B &\quad 3 = -A - 2B \\ A + B = 1 &\quad A - 2B = -3 \\ -3 - B = 1 &\quad -4 = B \\ -4 = B &\quad B = -4 \\ A = 1 - B &\quad A = 1 - (-4) \\ A = 5 &\quad A = 5 \end{aligned}$$

Final answer:

$$f(x) = 5e^{2x} - 4e^{-x} \quad g(x) = 8e^{-x} - 5e^{2x}$$

Question 9 (***)+

The variables x and y satisfy the following coupled first order differential equations.

$$\frac{dx}{dt} = x - 2y \quad \text{and} \quad \frac{dy}{dt} = 5x - y.$$

Given further that $x = -1$, $y = 2$ at $t = 0$, solve the differential equations to obtain simplified expressions for x and y .

[] , $x = -\cos 3t - \frac{5}{3} \sin 3t$, $y = 2 \cos 3t - \frac{7}{3} \sin 3t$

<p><u>Differentiate the first equation with respect to t:</u></p> $\begin{aligned}\frac{d^2x}{dt^2} &= 1 - 2\frac{dy}{dt} \\ \frac{d^2x}{dt^2} &= \frac{dx}{dt} - 2\frac{dy}{dt} \\ \frac{d^2x}{dt^2} &= \frac{dx}{dt} - 2(5x - y) \\ \frac{d^2x}{dt^2} &= \frac{dx}{dt} - 10x + 2y\end{aligned}$ <p><u>Simplify:</u> $2y = x - \frac{dx}{dt}$</p> $\begin{aligned}\frac{d^2x}{dt^2} &= \frac{dx}{dt} - 10x + (x - \frac{dx}{dt}) \\ \frac{d^2x}{dt^2} &= -9x \\ \frac{d^2x}{dt^2} + 9x &= 0\end{aligned}$ <p><u>Auxiliary equation:</u></p> $\begin{aligned}r^2 + 9 &= 0 \\ r &= \pm 3i\end{aligned}$ <p><u>Differentiate again with respect to t:</u></p> $\frac{d^3x}{dt^3} = -18x - 9\frac{dx}{dt}$	<p><u>Substitute x, $\frac{dx}{dt}$ into $2y = x - \frac{dx}{dt}$:</u></p> $\begin{aligned}\Rightarrow 2y &= x - \frac{dx}{dt} \\ \Rightarrow 2y &= 1 - 2\frac{dy}{dt} - (-3Ax^2 + 3Bx^2) \\ \Rightarrow 2y &= 4Cx^2 + Bx^2 + 3Ax^2 - 3Bx^2 \\ \Rightarrow y &= \frac{A+3B}{2} \cos 3t + \frac{B-3A}{2} \sin 3t\end{aligned}$ <p><u>Apply conditions:</u> First into $2y = x - \frac{dx}{dt}$</p> $\text{to } x = -1 \Rightarrow -1 = A$ <p><u>Apply condition to $y(t)$:</u></p> $\begin{aligned}\text{to } y = 2 \Rightarrow 2 &= \frac{A+3B}{2} \\ 4 &= A+3B \\ 3B &= A-4 \\ 3B &= -5 \\ B &= -\frac{5}{3}\end{aligned}$ <p><u>Finally we have if $A = -1$, $B = -\frac{5}{3}$:</u></p> $\begin{aligned}x(t) &= -\cos 3t - \frac{5}{3} \sin 3t \\ y(t) &= 2 \cos 3t - \frac{7}{3} \sin 3t\end{aligned}$
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Question 10 (***)

It is given that the variables $x = f(t)$ and $y = g(t)$ satisfy the following coupled first order differential equations.

$$\frac{dx}{dt} = x + \frac{2}{3}y \quad \text{and} \quad \frac{dy}{dt} = 3y - \frac{3}{2}x.$$

Given further that $x = 1$, $y = 3$ at $t = 0$, solve the differential equations to obtain simplified expressions for $f(t)$ and $g(t)$.

$$, [f(t), g(x)] = [e^{2t} + t e^{2t}, 3e^{2t} + \frac{3}{2}t e^{2t}]$$

$\frac{dx}{dt} = x + \frac{2}{3}y \quad \frac{dy}{dt} = 3y - \frac{3}{2}x$

DIFFERENTIATE THE FIRST O.D.E. WITH RESPECT TO t

$$\Rightarrow \frac{d^2x}{dt^2} = 2 + \frac{2}{3}\frac{dy}{dt}$$

$$\Rightarrow \frac{d^2x}{dt^2} = \frac{dx}{dt} + \frac{2}{3}\frac{dy}{dt} \quad \boxed{\text{I}}$$

SUBSTITUTE THE SECOND O.D.E. INTO THE ABOVE EXPRESSION

$$\Rightarrow \frac{d^2x}{dt^2} = \frac{dx}{dt} + \frac{2}{3}(3y - \frac{3}{2}x)$$

$$\Rightarrow \frac{d^2x}{dt^2} = \frac{dx}{dt} + 2y - x \quad \boxed{\text{II}}$$

REARRANGE THE FIRST O.D.E.

$$\Rightarrow \frac{dx}{dt} = x + \frac{2}{3}y$$

$$\Rightarrow 3\frac{dx}{dt} = 3x + 2y$$

$$\Rightarrow 2y = 3\frac{dx}{dt} - 3x \quad \boxed{\text{III}}$$

COMBINING II & III WE OBTAIN

$$\Rightarrow \frac{d^2x}{dt^2} = \frac{dx}{dt} + (3\frac{dx}{dt} - 3x) - x$$

$$\Rightarrow \frac{d^2x}{dt^2} = 4 \frac{dx}{dt} - 4x$$

$$\Rightarrow \frac{d^2x}{dt^2} - 4 \frac{dx}{dt} + 4x = 0$$

AUXILIARY EQUATION FOR THE ABOVE O.D.E.

$$\Rightarrow 2^2 - 4t + 4 = 0$$

$$\Rightarrow (2-t)^2 = 0$$

$$\Rightarrow t = 2 \quad (\text{REMEMBER})$$

GENERAL SOLUTION FOR $x = f(t)$

$$\Rightarrow x = f(t) = Ae^{2t} + Bt e^{2t}$$

$$\Rightarrow x = f(t) = e^{2t}(A + Bt)$$

APPLY CONDITION $t=0, x=1$ YIELDS $A=1$

$$\Rightarrow x = f(t) = e^{2t}(1+Bt)$$

NOW DIFFERENTIATE x & SUB INTO THE FIRST O.D.E.

$$\Rightarrow \frac{dx}{dt} = 2e^{2t}(1+Bt) + Be^{2t}(2+2Bt)$$

$$\Rightarrow e^{2t}(2+2Bt) = e^{2t}(1+Bt) + \frac{3}{2}y$$

$$\frac{dx}{dt} = x + \frac{3}{2}y$$

$$\Rightarrow \frac{2}{3}y = e^{2t}(2+2Bt) - e^{2t}(1+Bt)$$

$$\Rightarrow \frac{2}{3}y = e^{2t}(1+Bt+Be^{2t})$$

$$\Rightarrow y = \frac{3}{2}e^{2t}(1+Bt+Be^{2t})$$

FINALLY APPLY THE CONDITION, $t=0, y=3$

$$\Rightarrow 3 = \frac{3}{2}(1+B)$$

$$\Rightarrow 2 = B+1$$

$$\Rightarrow B = 1$$

$x = f(t) = e^{2t}(1+t)$

$y = g(t) = \frac{3}{2}e^{2t}(2+t)$

Question 11 (****)

$$\frac{dx}{dt} + y = e^{-t} \quad \text{and} \quad \frac{dy}{dt} - x = e^t.$$

Given that $x = 0$, $y = 0$ at $t = 0$, solve the differential equations to obtain simplified expressions for $x = f(t)$ and $y = g(t)$.

, , $x = -\cosh t + \sin t + \cos t$, $y = \cosh t + \sin t - \cos t$

Differentiate first of the two equations with respect to t , rearrange and substitute into the other

$$\begin{aligned} \frac{d}{dt}\left(\frac{dx}{dt} + y\right) &= \frac{d}{dt}(e^{-t}) \\ \frac{d^2x}{dt^2} + \frac{dy}{dt} &= -e^{-t} \\ \frac{d^2x}{dt^2} + [x + e^t] &= -e^{-t} \\ \frac{d^2x}{dt^2} + x &= -e^{-t} - e^t \end{aligned}$$

Auxiliary equation is $\lambda^2 + 1 = 0$, which means $\lambda = \pm i$

General solution is $x = Ae^{it} + Be^{-it}$

For particular integral, let $x = Pe^t + Qe^{-t}$

$$\begin{aligned} \frac{dx}{dt} &= Pe^t - Qe^{-t} \\ \frac{d^2x}{dt^2} &= Pe^t + Qe^{-t} \end{aligned}$$

Sub into the O.D.E.

$$(Pe^t + Qe^{-t}) + (Pe^t - Qe^{-t}) = -e^{-t} - e^t$$

$$2Pe^t + 2Qe^{-t} = -e^{-t} - e^t$$

$$\therefore P = Q = -\frac{1}{2}$$

∴ General solution is

$$\begin{aligned} x &= Ae^{it} + Be^{-it} - \frac{1}{2}e^t - \frac{1}{2}e^{-t} \\ x &= Ae^{it} + Be^{-it} - \cosh t - \sin t \end{aligned}$$

try constants 3rd time

$$\begin{aligned} 0 &= A - 1 \\ A &= 1 \\ \therefore x &= \cos t + \sin t - \cos t \\ &\quad \text{Differentiate with respect to } t \\ \frac{dx}{dt} &= -\sin t + \cos t + \sin t \\ -y - e^t &= -\sin t + \cos t - \sin t \\ \text{try constant 3rd time, } y &= 0 \\ 0 + 1 &= 0 + B - 0 \\ B &= 1 \\ \therefore x &= \cos t + \sin t - \cos t \end{aligned}$$

Final rearranging

$$\begin{aligned} y = e^{-t} - \frac{dx}{dt} &\Rightarrow y = e^{-t} - \frac{1}{2}[\cos t + \sin t - \cos t] \\ &\Rightarrow y = e^{-t} - [\sin t + \cos t - \sin t] \\ &\Rightarrow y = e^{-t} + \sin t - \cos t + \sin t \\ &\Rightarrow y = \sin t - \cos t + \frac{1}{2}e^{-t} \\ &\Rightarrow y = \sin t - \cos t + \cosh t \end{aligned}$$

Question 12 (****)

$$\frac{d^2y}{dx^2} + 4 \frac{dy}{dx} + 4y = 16 + 32e^{2x},$$

with $y = 8$ and $\frac{dy}{dx} = 0$ at $x = 0$.

Show that the solution of the above differential equation is

$$y = 8\cosh^2 x.$$

[proof]

Given:

$$\frac{d^2y}{dx^2} + 4 \frac{dy}{dx} + 4y = 16 + 32e^{2x}$$

Homogeneous equation:

$$\lambda^2 + 4\lambda + 4 = 0$$

$$(\lambda+2)^2 = 0$$

$$\lambda = -2$$
 (Repeating root)

Particular Integral:

$$16y = 16 + 32e^{2x}$$

$$\left\{ \begin{array}{l} \frac{dy}{dx} = 2e^{2x} \\ \frac{d^2y}{dx^2} = 4e^{2x} \end{array} \right. \text{ Sub into the ODE.}$$

$$4e^{2x} + 4(2e^{2x}) + 4(2e^{2x}) = 16 + 32e^{2x}$$

$$4e^{2x} + 16e^{2x} = 16 + 32e^{2x}$$

$$\boxed{P=4}$$

$$\boxed{Q=2}$$

General solution is: $y = Ae^{-2x} + Be^{-2x} + Ce^{2x}$

Now:

$$\frac{dy}{dx} = -2Ae^{-2x} + Be^{-2x} - 2Be^{-2x} + 4Ce^{2x}$$

Apply conditions:

$$x=0 \Rightarrow y = 8 \Rightarrow A + 4 = 8 \Rightarrow \boxed{A=4}$$

$$x=0 \Rightarrow \frac{dy}{dx} = 0 \Rightarrow -2A + B + 4 = 0 \Rightarrow \boxed{B=-4}$$

$$\boxed{B=0}$$

Thus:

$$y = 2e^{-2x} + Ce^{2x} + 4$$

$$\Rightarrow y = 4\left(\frac{1}{2}e^{-2x} + \frac{1}{2}e^{2x}\right) + 4$$

$$\Rightarrow y = 4\cos 2x + 4$$

Now:

$$\cos 2x = \frac{1}{2}(e^{2x} + e^{-2x})$$

$$\cos 2x = \frac{1}{2}(e^{2x} + e^{-2x})$$

$$\Rightarrow y = 4\left[\frac{1}{2}(e^{2x} + e^{-2x})\right] + 4$$

$$\Rightarrow y = 2(e^{2x} + e^{-2x}) + 4$$

$$\Rightarrow y = 8\cosh 2x + 4$$

Therefore:

Question 13 (****)

$$\frac{d^2y}{dx^2} - 2k \frac{dy}{dx} + k^2 y = 12x e^{kx}, \quad k > 0$$

- a) Find a general solution of the differential equation given that $y = Px^3 e^{kx}$, where P is a constant, is part of the solution.

- b) Given further that $y = 1$, $\frac{dy}{dx} = 0$ at $x = 0$ show that

$$y = e^{kx} (2x^3 - kx + 1).$$

$$y = e^{kx} (2x^3 + Ax + B)$$

(a) $\frac{d^2y}{dx^2} - 2k \frac{dy}{dx} + k^2 y = 0$

Auxiliary equation: $\lambda^2 - 2k\lambda + k^2 = 0$
 $(\lambda - k)^2 = 0$
 $\lambda = k$ (double root)

Complementary function: $y = A e^{kx} + B x e^{kx}$

To find particular integral try:
 $y = P x^3 e^{kx}$
 $\frac{dy}{dx} = 3P x^2 e^{kx} + P k x^3 e^{kx}$
 $\frac{d^2y}{dx^2} = 6P x e^{kx} + 3P k x^2 e^{kx} + P k^2 x^3 e^{kx}$

Sub into the ODE:
 $\frac{d^2y}{dx^2} - 2k \frac{dy}{dx} + k^2 y = 0$
 $6P x e^{kx} + 3P k x^2 e^{kx} + P k^2 x^3 e^{kx} - 2k(3P x^2 e^{kx} + P k x^3 e^{kx}) + k^2 (P x^3 e^{kx}) = 0$
 $6P x e^{kx} - 6P x e^{kx} = 0$
 $\therefore 6P = 0 \Rightarrow P = 0$

\therefore Gen. solution: $y = A e^{kx} + B x e^{kx} + 2x^3 e^{kx}$
 $y = e^{kx} (A + Bx + 2x^3)$

(b) $\frac{dy}{dx} = k e^{kx} (A + Bx + 2x^3) + e^{kx} (B + 6x^2)$
 $x=0 \quad y=1 \Rightarrow 1 = A$
 $x=0 \quad \frac{dy}{dx}=0 \Rightarrow 0 = kx + B \Rightarrow B = -k$
 $\therefore y = e^{kx} (1 - kx + 2x^3)$

Question 14 (**)**

Show that the solution of the differential equation

$$\frac{d^2y}{dx^2} - 8\frac{dy}{dx} + 16y = 24e^{4x},$$

subject to the boundary conditions $y = -1$, $\frac{dy}{dx} = -4$ at $x = 0$, can be written as

$$y = (12x^2 - 1)e^{4x}.$$

proof

The handwritten proof is contained within a black-bordered box. It starts with the differential equation $\frac{d^2y}{dx^2} - 8\frac{dy}{dx} + 16y = 24e^{4x}$. A note indicates that $(2-4)^2 = 0$, so the auxiliary equation is $(A-4)^2 = 0$, giving the general solution $y = Ae^{4x} + Be^{4x}$. The particular solution is found to be $y_p = 2Pe^{4x}$. Substituting y_p into the differential equation gives $2P = 24$, so $P = 12$. The total solution is $y = (A+12)e^{4x} + Be^{4x}$. Applying the boundary condition $y(0) = -1$ leads to $A+B = -1$. Applying the derivative condition $y'(0) = -4$ leads to $4(A+12) + 4B = -4$, or $A+32+B = -1$. Solving these equations simultaneously yields $A = -13$ and $B = 12$, resulting in the final solution $y = (12x^2 - 1)e^{4x}$.

Question 15 (****)

$$\frac{d^2y}{dx^2} - 6\frac{dy}{dx} + 9y = 4e^{3x}.$$

a) Find a solution of the differential equation given that $y=1$, $\frac{dy}{dx}=0$ at $x=0$.

b) Sketch the graph of y .

The sketch must include ...

- the coordinates of any points where the graph meets the coordinate axes.
- the coordinates of any stationary points of the curve.
- clear indications of how the graph looks for large positive or negative values of x .

$$y = e^{3x}(2x^2 - 3x + 1)$$

(a)

AUXILIARY EQUATION
 $\lambda^2 - 6\lambda + 9 = 0$
 $(\lambda - 3)^2 = 0$
 $\lambda = 3$ (REPD)

COMPLEMENTARY FUNCTION
 $y = Ae^{3x} + Bxe^{3x}$

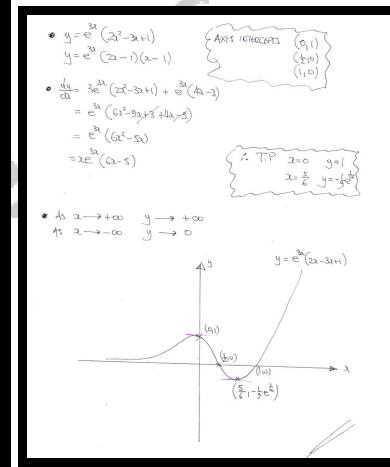
P.D. PARTICULAR INTEGRAL TRY $y = Px^2e^{3x}$
 $\frac{dy}{dx} = 2Pe^{3x} + 3Px^2e^{3x}$
 $\frac{d^2y}{dx^2} = 2P\cdot 3e^{3x} + 6Pe^{3x} + 6Px^2e^{3x} + 18Px^2e^{3x}$

SUB INTO P.D.E
 $\frac{d^2y}{dx^2} = 2Pe^{3x} + 12Pe^{3x} + 9Px^2e^{3x}$
 $-6\frac{dy}{dx} = -12Pe^{3x} - 18Px^2e^{3x}$
 $+9y = 9Px^2e^{3x}$

ADD TO GET $2Pe^{3x} \equiv 4e^{3x}$
 $P = 2$

$\therefore y = Ae^{3x} + Bxe^{3x} + 2x^2e^{3x}$
 $y = e^{3x}[A + Bx + 2x^2]$
 $\frac{dy}{dx} = 3e^{3x}[4 + 3Bx + 2x^2] + e^{3x}[B + 4x]$

\bullet $x=0$, $y=1 \Rightarrow [1=1]$
 \bullet $x=0$, $\frac{dy}{dx}=0 \Rightarrow 0 = 3A + B \Rightarrow [B=-3]$
 $y = e^{3x}[1 - 3x + 2x^2]$



Question 16 (**)**

The curve with equation $y = f(x)$ is the solution of the differential equation

$$\frac{d^2y}{dx^2} - 4 \frac{dy}{dx} + 4y = 8\sin 2x.$$

The first two non zero terms in Maclaurin series expansion of $f(x)$ are $x + kx^2$, where k is a constant.

Determine in any order the value of k and the exact value of $f\left(\frac{1}{4}\pi\right)$.

, $k = 2$, $f\left(\frac{1}{4}\pi\right) = \frac{1}{4}(3\pi - 4)e^{\frac{1}{2}}$

SOLVE WITH THE DIFFERENTIAL EQUATION

$$\begin{aligned} x^2 - 2x + 4 &= 0 \\ (x-2)^2 &= 0 \\ x &= 2 \end{aligned}$$

$\therefore C.F. = (A+Bx)e^{2x}$

PARTICULAR INTEGRAL BY INSPECTION OR BY DIRECT

TRY $y = Ps\sin 2x + Q\cos 2x$

$$\begin{aligned} y' &= 2Ps\cos 2x - 2Q\sin 2x \\ y'' &= -4Ps\sin 2x - 4Q\cos 2x \end{aligned}$$

$$\begin{aligned} \frac{dy}{dx} &= -4Ps\sin 2x - 4Q\cos 2x \\ -\frac{dy}{dx} &= 4Q\cos 2x - 4Ps\sin 2x \\ \text{Hence } y &= 4Q\cos 2x + 4Ps\sin 2x \\ \Rightarrow \text{B.C. } y(0) &= 0 \Rightarrow Q = 0 \\ \therefore P &= 0 \quad Q = 1 \end{aligned}$$

$\therefore \text{GENERAL SOLUTION IS } y = (A+Bx)e^{2x} + \cos 2x$

Now we have $y' = 8e^{2x} + 2(A+Bx)e^{2x} - 2\sin 2x$

$$\begin{aligned} y' &= 28e^{2x} + 2Bx^2 + (4A+8B)x - 4\cos 2x \\ &\quad - (18+16A+16B)x^2 - 16\cos 2x \end{aligned}$$

AND SUBSTITUTING AT $x=0$ $y_0 = A+1 \quad y'_0 = 2A+8 \quad y''_0 = 48+16A-4$

NOW THE MACLAURIN SERIES EXPANSION OF THE O.D.E IS

$$\begin{aligned} y &= y_0 + 2y'_0 x + \frac{1}{2}y''_0 x^2 + \dots \\ y &= (A+1) + (2A+8)x + \frac{1}{2}(48+16A-4)x^2 \\ y &= 0 + x + kx^2 \end{aligned}$$

COEFFICIENTS

$$\begin{aligned} A+1 &= 0 & A = -1 & \bullet 2A+8=1 & \bullet 2A+2=1 & \bullet 2A+12A-2 \\ A &= -1 & & \rightarrow 2+B=1 & \rightarrow B=3 & \rightarrow B=2 \\ & & & B=3 & & L=2 \end{aligned}$$

FINALLY WE HAVE

$$\begin{aligned} y &= f(x) = (3x-1)e^{-x} + \cos 2x \\ f\left(\frac{1}{4}\pi\right) &= \left(\frac{3\pi}{4}-1\right)e^{\frac{1}{2}} + \cos \frac{1}{2}\pi \\ f\left(\frac{1}{4}\pi\right) &= \frac{1}{2}(3\pi-4)e^{\frac{1}{2}} \end{aligned}$$

ALTERNATIVE USING STANDARD EXPANSION

$$\begin{aligned} y &= (2+Bx)e^{2x} + \cos 2x = (A+Bx)(1+2x+2x^2+\dots) + (1-2x^2+\dots) \\ &= A+2Bx+2Bx^2 \\ &\quad Bx+2Bx^2 \\ &\quad 1-2x^2 \\ &\leftarrow -2x^2 \end{aligned}$$

$$\begin{aligned} \leftarrow (A+1) &+ (2A+B)x + (2A+2B-2)x^2 + \dots \\ \bullet A+1 &= 0 \quad \bullet 2A+B=1 \quad \bullet 2A+2B-2=0 \\ A &= -1 \quad \rightarrow 2+B=1 \quad \rightarrow 2+4-2=0 \\ & & B=3 & & B=2, \\ \text{etc. etc. etc.} & & & & \end{aligned}$$

1 HARD QUESTION

Question 1 (*****)

The function $y = f(x)$ satisfies the following differential equation

$$\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + 5y = 2e^{-x}(\sin 2x - 2\cos 2x),$$

subject to the boundary conditions $y = 0$, $\frac{dy}{dx} = 2$ at $x = 0$.

Solve the differential equation to show that

$$y = \cosh x \sin 2x.$$

No credit will be given for verification methods.

, proof

<p>FIND THE COMPLEMENTARY FUNCTION FIRST</p> $\begin{aligned} r^2 - 2r + 5 &= 0 \\ (r-1)^2 + 4 &= 0 \\ (r-1)^2 &= -4 \\ r-1 &= \pm 2i \\ r &= 1 \pm 2i \end{aligned}$ <p>\therefore COMPLEMENTARY FUNCTION</p> $y = e^x(A\cos 2x + B\sin 2x)$ <p>THE PARTICULAR INTEGRAL TRY</p> <ul style="list-style-type: none"> $y = e^x(P\cos 2x + Q\sin 2x)$ $\frac{dy}{dx} = e^x(P\cos 2x + Q\sin 2x) + e^x(2P\cos 2x - 2Q\sin 2x)$ $= e^x(-P\cos 2x - Q\sin 2x + 2P\cos 2x - 2Q\sin 2x)$ $= e^x[(P+2Q)\sin 2x - (2P-Q)\cos 2x]$ $\frac{d^2y}{dx^2} = e^x[(P+2Q)\sin 2x - (2P-Q)\cos 2x] - e^x[(P+4Q)\cos 2x + (2P-2Q)\sin 2x]$ $= e^x[(P+2Q-4P+2Q)\sin 2x + (-2P-Q-2P+4Q)\cos 2x]$ $= e^x[(4Q-3P)\sin 2x - (4P+Q)\cos 2x]$ <p>SUB INTO THE ODE</p> $\begin{aligned} \frac{d^2y}{dx^2} &= (4Q-3P)e^x \sin 2x + (-4P-Q)e^x \cos 2x \\ -2\frac{dy}{dx} &= -(2P+4Q)e^x \sin 2x + (-4P+2Q)e^x \cos 2x \\ +5y &= \frac{5P^2e^x \sin 2x + 5Q^2e^x \cos 2x}{(4P+Q)e^x \sin 2x + (-8P+2Q)e^x \cos 2x} \equiv 2e^{2x}(\sin 2x - 2\cos 2x) \end{aligned}$	<p>SETTING COEFFICIENTS VIA COMBIN.</p> $\begin{aligned} 4P+4Q &= 2 & \Rightarrow 4P+4Q = 2 \\ -8P+2Q &= -4 & \Rightarrow -8P+2Q = -4 \end{aligned} \quad \Rightarrow \quad \boxed{Q=0} \quad \boxed{P=\frac{1}{2}}$ <p>\therefore GENERAL SOLUTION IS</p> $y = e^x(A\cos 2x + B\sin 2x) + \frac{1}{2}e^{2x}\sin 2x$ <p>APPLY CONDITIONS - FIRSTLY $x=0$, $y=0$</p> $\begin{aligned} \Rightarrow 0 &= A \\ \Rightarrow y &= B\sin 2x + \frac{1}{2}e^{2x}\sin 2x \\ \Rightarrow y &= (B\sin 2x + \frac{1}{2}e^{2x})\sin 2x \end{aligned}$ <p>Differentiate & APPLY THE SECOND CONDITION $x=0$, $\frac{dy}{dx}=2$</p> $\begin{aligned} \Rightarrow \frac{dy}{dx} &= (B\sin 2x + \frac{1}{2}e^{2x})2\cos 2x + (Be^{2x} + \frac{1}{2}e^{2x})(2\sin 2x) \\ \therefore 2 &= (B + \frac{1}{2})\times 2 \\ B &= \frac{1}{2} \end{aligned}$ <p>$\therefore y = (\frac{1}{2}\sin 2x + \frac{1}{2}e^{2x})\sin 2x$</p> <p><u>$y = \cosh x \sin 2x$</u></p> <p>To Required</p>
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