

Topics: Solution of linear differential equations with constant coefficients using operator method, Euler-Cauchy equations, Solution of second order differential equations by method of reduction of order.

Q.1 Find the general solution of the following differential equations.

(i) $y''' - 16y' = 0$.

Ans. $y = c_1 + c_2 e^{4x} + c_3 e^{-4x}$

(ii) $y''' - 4y'' + y' + 6y = 0$.

Ans. $y = c_1 e^{-x} + c_2 e^{2x} + c_3 e^{3x}$

Q.2 Solve the following differential equations:

(i) $4 \frac{d^3 y}{dx^3} + 4 \frac{d^2 y}{dx^2} + \frac{dy}{dx} = 0$.

Ans. $y = c_1 + (c_2 + c_3 x) e^{-\frac{1}{2}x}$

(ii) $\frac{d^4 y}{dx^4} - 2 \frac{d^2 y}{dx^2} + y = 0$.

Ans. $y = (c_1 + c_2 x) e^x + (c_3 + c_4 x) e^{-x}$

Q.3 Solve the following:

(i) $(D^2 + 9)y = 0$.

Ans. $y = c_1 \cos 3x + c_2 \sin 3x$

(ii) $(D^4 - a^4)y = 0$.

Ans. $y = c_1 e^{-ax} + c_2 e^{ax} + c_3 \cos ax + c_4 \sin ax$

(iii) $(D^4 + 6D^2 + 9)y = 0$.

Ans. $y = (c_1 + c_2 x) \cos \sqrt{3}x + (c_3 + c_4 x) \sin \sqrt{3}x$

(iv) $(D^2 - 2D + 10)y = 0$.

Ans. $y = e^x (c_1 \cos 3x + c_2 \sin 3x)$

Q.4 Solve the differential equation $\frac{d^3 y}{dx^3} + 6 \frac{d^2 y}{dx^2} + 12 \frac{dy}{dx} + 8y = 0$ under the conditions $y(0) = 0$, $y'(0) = 0$ and $y''(0) = 2$.

Ans. $y = x^2 e^{-2x}$

Q.5 Find the general solution of the following differential equations.

(i) $\frac{d^2 y}{dx^2} - 3 \frac{dy}{dx} + 2y = e^{5x}$.

Ans. $y = c_1 e^x + c_2 e^{2x} + \frac{1}{12} e^{5x}$

(ii) $(D^2 + D - 2)y = e^x$.

Ans. $y = c_1 e^x + c_2 e^{-2x} + \frac{1}{3} x e^x$

(iii) $(D^3 + 1)y = (e^x + 1)^2$.

Ans. $y = c_1 e^{-x} + e^{x/2} \left(c_2 \cos \frac{\sqrt{3}}{2} x + c_3 \sin \frac{\sqrt{3}}{2} x \right) + \frac{1}{9} e^{2x} + e^x + 1$

(iv) $\frac{d^2 y}{dx^2} + \frac{dy}{dx} + y = \sin 2x$.

Ans. $y = e^{-x/2} \left(c_1 \cos \frac{\sqrt{3}}{2} x + c_2 \sin \frac{\sqrt{3}}{2} x \right) - \frac{1}{13} (2 \cos 2x + 3 \sin 2x)$

(v) $\frac{d^2 y}{dx^2} + a^2 y = \sin ax$.

Ans. $y = c_1 \cos ax + c_2 \sin ax - \frac{x}{2a} \cos ax$

(vi) $\frac{d^2 y}{dx^2} - 4y = e^x + \sin 2x$.

Ans. $y = c_1 e^{2x} + c_2 e^{-2x} - \frac{1}{3} e^x - \frac{1}{8} \sin 2x$

(vii) $(D^3 + D^2 - D - 1)y = \cos 2x$.

Ans. $y = c_1 e^x + (c_2 + c_3 x) e^{-x} - \frac{2}{25} \sin 2x - \frac{1}{25} \cos 2x$

Q.6 Solve the initial value problem $(D^2 + 4D + 3)y = e^{2x} \cos x$, $y(0) = 0$, $y'(0) = 0$.

Ans. $y = -\frac{3}{20} e^{-x} + \frac{5}{52} e^{-3x} + \frac{e^{2x}}{130} (4 \sin x + 7 \cos x)$

Q.7 Solve the following differential equations:

(i) $\frac{d^3 y}{dx^3} - \frac{d^2 y}{dx^2} - 6 \frac{dy}{dx} = 1 + x^2$.

Ans. $y = c_1 + c_2 e^{3x} + c_3 e^{-2x} - \frac{1}{18} \left(x^3 - \frac{x^2}{2} + \frac{25}{6} x \right)$

(ii) $(D^2 - 2D + 4)y = e^x \cos x$.

Ans. $y = e^x (c_1 \cos \sqrt{3} x + c_2 \sin \sqrt{3} x) + \frac{1}{2} e^x \cos x$

(iii) $(D^2 + 1)^2 y = x^2 \cos x$.

Ans. $y = (c_1 + c_2 x) \cos x + (c_3 + c_4 x) \sin x - \frac{1}{48} x^4 \cos x + \frac{3}{16} x^2 \cos x + \frac{1}{12} x^3 \sin x$

(iv) $(D - 2)^2 y = 8x^2 e^{2x} \sin 2x$.

Ans. $y = (c_1 + c_2 x) e^{2x} + e^{2x} (3 \sin 2x - 4x \cos 2x - 2x^2 \sin 2x)$

(v) $(D^3 + 2D^2 + D)y = e^{-x} + \cos x + x^2$.

Ans. $y = c_1 + (c_2 + c_3 x) e^{-x} - \frac{x^2}{2} e^{-x} + 6x - 2x^2 + \frac{x^3}{3} - \frac{1}{2} \cos x$

(vi) $(D^2 + 2D + 1)y = x \cos x$.

Ans. $y = (c_1 + c_2 x) e^{-x} + \frac{x}{2} \sin x + \frac{1}{2} (-\sin x + \cos x)$

Q.8 Reduce the Euler-Cauchy equation $a_0 x^2 y'' + a_1 x y' + a_2 y = 0$ to a differential equation with constant coefficients.

Q.9 Find the general solution of the following homogeneous differential equations (Euler-Cauchy Equations):

(i) $x^2 \frac{d^2 y}{dx^2} - x \frac{dy}{dx} + 2y = x \log x$.

Ans. $y = x[c_1 \cos(\log x) + c_2 \sin(\log x)] + x \log x$

(ii) $x^3 \frac{d^3 y}{dx^3} + 2x^2 \frac{d^2 y}{dx^2} + 2y = 10 \left(x + \frac{1}{x} \right)$.

Ans. $y = \frac{c_1}{x} + x[c_2 \cos(\log x) + c_3 \sin(\log x)] + 5x + \frac{2}{x} \log x$

(iii) $x^2 \frac{d^2 y}{dx^2} + 3x \frac{dy}{dx} + y = \frac{\sin(\log x)}{x}$.

Ans. $y = (c_1 + c_2 \log x)x^{-1} - \frac{1}{x} \sin(\log x)$

(iv) $(x^2 D^2 - 3xD + 5)y = x^2 \sin(\log x)$.

Ans. $y = x^2[c_1 \cos(\log x) + c_2 \sin(\log x)] - \frac{1}{2} x^2 \log x \cos(\log x)$

(v) $(x^2 D^2 - xD - 3)y = x^2 \log x$.

Ans. $y = c_1 x^3 + c_2 x^{-1} - \frac{1}{3} x^2 \log x - \frac{2}{9} x^2$

Q.10 Solve $(3x + 2)^2 \frac{d^2 y}{dx^2} + 3(3x + 2) \frac{dy}{dx} - 36y = 3x^2 + 4x + 1$.

Ans. $y = c_1(3x + 2)^2 + c_2(3x + 2)^{-2} + \frac{1}{108}[(3x + 2)^2 \log(3x + 2) + 1]$

Q.11 Show that the given set of functions $\{y_1(x), y_2(x)\}$ forms a basis of the equation and hence solve the initial value problem by the method of reduction of order.

(i) $e^x, e^{4x}, y'' - 5y' + 4y = 0, y(0) = 2, y'(0) = 1$.

Ans. $y = \frac{7}{3} e^x - \frac{1}{3} e^{4x}$

(ii) $x, x \ln x, x^2 y'' - xy' + y = 0, y(1) = 3, y'(1) = 4$.

Ans. $y = 3x + x \ln(x)$

(iii) $e^{-3x}, xe^{-3x}, y'' + 6y' + 9y = 0, y(0) = 1, y'(0) = 2$.

Ans. $y = 5xe^{-3x} + e^{-3x}$

(iv) $x^2, \frac{1}{x^2}, x^2 y'' + xy' - 4y = 0, y(1) = 2, y'(1) = 6$.

Ans. $y = \frac{5}{2} x^2 - \frac{1}{2x^2}$