

- 3.1——

- 2.

$$r^2 + 3r + 2 = 0, \text{ hence } r_1 = -1, r_2 = -2$$

$$\text{It follows that } y_1 = e^{-t}, y_2 = e^{-2t}$$

Hence the general solution is $y = c_1 e^{-t} + c_2 e^{-2t}$ where c_1, c_2 are arbitrary constants

- 4.

$$r^2 + 5r = 0, \text{ hence } r_1 = 0, r_2 = -5$$

$$\text{It follows that } y_1 = 1, y_2 = e^{-5t}$$

Hence the general solution is $y = c_1 + c_2 e^{-5t}$ where c_1, c_2 are arbitrary constants

- 15.

$$2r^2 - 3r + 1 = 0, \text{ hence } r_1 = \frac{1}{2}, r_2 = 1$$

$$\text{It follows that } y_1 = e^{\frac{1}{2}t}, y_2 = e^t$$

Hence the general solution is $y = c_1 e^{\frac{1}{2}t} + c_2 e^t$ where c_1, c_2 are arbitrary constants

$$\text{Substituting } y(0) = 2, y'(0) = \frac{1}{2}, \text{ we get } c_1 + c_2 = 2, \frac{1}{2}c_1 + c_2 = \frac{1}{2}$$

$$\text{Hence } c_1 = 3, c_2 = -1, y = 3e^{\frac{1}{2}t} - e^t$$

$$y' = \frac{3}{2}e^{\frac{1}{2}t} - e^t, \text{ when } y' = 0, e^{\frac{1}{2}t} = \frac{3}{2}, \text{ hence } t = \ln \frac{9}{4}, y(t) = \frac{9}{4}$$

$$\text{When } y = 0, e^{\frac{1}{2}t} = 3, \text{ hence } t = \ln 9$$

- 16.

$$r^2 - r - 2 = 0, \text{ hence } r_1 = 2, r_2 = -1$$

$$\text{It follows that } y_1 = e^{2t}, y_2 = e^{-t}$$

Hence the general solution is $y = c_1 e^{2t} + c_2 e^{-t}$ where c_1, c_2 are arbitrary constants

$$\text{Substituting } y(0) = \alpha, y'(0) = 2, \text{ we get } c_1 + c_2 = \alpha, 2c_2 - c_2 = 2$$

$$\text{Hence } c_1 = \frac{2+\alpha}{3}, c_2 = \frac{2\alpha-2}{3}, y = \frac{2+\alpha}{3}e^{2t} + \frac{2\alpha-2}{3}e^{-t}$$

$$\text{Since } t \rightarrow \infty, y \rightarrow 0, \text{ we get } \frac{2+\alpha}{3} = 0, \frac{2\alpha-2}{3} \neq 0$$

$$\text{Hence } \alpha = -2$$

- 18.

$$r^2 + (3 - \alpha)r - 2(\alpha - 1) = 0, \text{ hence } r_1 = \alpha - 1, r_2 = -2$$

$$\text{It follows that } y_1 = e^{-2t}, y_2 = e^{(\alpha-1)t}$$

Hence the general solution is $y = c_1 e^{-2t} + c_2 e^{(\alpha-1)t}$ where c_1, c_2 are arbitrary constants

If $\alpha - 1 > 0$ which is $\alpha > 1$,

If $c_2 \neq 0, y \rightarrow \infty$ as $t \rightarrow \infty$

However if $c_2 = 0, y \rightarrow 0$ as $t \rightarrow \infty$

Hence, such α that makes all solution unbounded when $t \rightarrow \infty$ does not exist

If $\alpha - 1 < 0$ which is $\alpha < 1$

$y \rightarrow 0$ as $t \rightarrow \infty$

• 3.2—

• 7.

$$t(t-4)y'' + 3ty' + 4y = 2 \Rightarrow y'' + \frac{3t}{t(t-4)}y' + \frac{4}{t(t-4)}y = \frac{2}{t(t-4)}$$

$$\text{Let } p(t) = \frac{3t}{t(t-4)}, q(t) = \frac{4}{t(t-4)}, g(t) = \frac{2}{t(t-4)}$$

Thus p, q, g is continuous on $(-\infty, 0), (0, 4), (4, +\infty)$

Since $y(3) = 0, y'(3) = -1$, the maximum existence interval is $(0, 4)$

• 9.

$$(x-2)y'' + y' + (x-2)(\tan x)y = 0 \Rightarrow y'' + \frac{1}{x-2}y' + (\tan x)y = 0$$

$$\text{Let } p(t) = \frac{1}{x-2}, q(t) = \tan x$$

Thus p, q is continuous on $(-\frac{\pi}{2} + k\pi, \frac{\pi}{2} + k\pi) (k \in \mathbb{Z}, k \neq 1), (\frac{\pi}{2}, 2), (2, \frac{3\pi}{2})$

Since $y(3) = 1, y'(3) = 2$, the maximum existence interval is $(2, \frac{3}{2}\pi)$

• 14.

$f' = 2e^{2t}$ thus suppose g and g'

$$W[f, g] = 3e^{4t} = fg' - f'g = e^{2t}g' - 2e^{2t}g$$

$$\text{We get } g' - 2g = 3e^{2t} \Rightarrow e^{-2t}g' - 2e^{-2t}g = 3 \Rightarrow (e^{-2t}g)' = 3 \Rightarrow g = 3te^{2t} + ce^{2t}$$

where c is an arbitrary constant

• 16.

$$y'_3 = a_1y'_1 + a_2y'_2, y'_4 = b_1y'_1 + b_2y'_2$$

$$W[y_3, y_4] = y_3y'_4 - y_4y'_3 = (a_1y_1 + a_2y_2)(b_1y'_1 + b_2y'_2) - (b_1y_1 + b_2y_2)(a_1y'_1 + a_2y'_2)$$

$$\text{which equals } (a_1b_2 - b_1a_2)y_1y'_2 + (a_2b_1 - a_1b_2)y_2y'_1 = (a_1b_2 - a_2b_1)W[y_1, y_2]$$

If $a_1b_2 \neq a_2b_1$, y_3, y_4 is also a fundamental set of solution

If not, then y_3, y_4 is not such set

• 25.

$$p(t) = \frac{2x}{x^2-1}$$

$$W[y_1, y_2](t) = c \exp(-\int p(t)dt) = c \exp(-\ln(x^2-1)) = \frac{c}{x^2-1} \text{ where } c \text{ is an arbitrary constant}$$

• 3.3—

• 8.

$$r^2 + 6r + 13 = 0, \text{ hence } r_1 = -3 - 2i, r_2 = -3 + 2i$$

$$\text{It follows that } y_1 = e^{-3t} \cos(2t), y_2 = e^{-3t} \sin(2t)$$

Hence, the general solution is $y = c_1 e^{-3t} \cos(2t) + c_2 e^{-3t} \sin(2t)$ where c_1, c_2 are arbitrary constants

• 21.

$$e^{it} = \sum_{n=0}^{\infty} \frac{(it)^n}{n!} = \sum_{k=0}^{\infty} \frac{(-1)^k t^{2k}}{(2k)!} + i \sum_{k=0}^{\infty} \frac{(-1)^k t(2k+1)}{(2k+1)!} = \cos t + i \sin t$$

$$e^{-it} = \sum_{n=0}^{\infty} \frac{(it)^n}{n!} = \sum_{k=0}^{\infty} \frac{(-1)^k t^{2k}}{(2k)!} + i \sum_{k=0}^{\infty} \frac{(-1)^{(k+1)} t(2k+1)}{(2k+1)!} = \cos t - i \sin t$$

$$\text{Hence } \frac{e^{-it} + e^{it}}{2} = \cos t, \frac{e^{it} - e^{-it}}{2} = i \sin t$$

• 23.

$$u'(t) = \lambda e^{\lambda t} \cos(\mu t) - e^{\lambda t} \mu \sin(\mu t) = \lambda u(t) - \mu v(t)$$

$$v'(t) = \lambda e^{\lambda t} \sin(\mu t) + e^{\lambda t} \mu \cos(\mu t) = \lambda v(t) + \mu u(t)$$

$$u''(t) = \lambda(\lambda u(t) - \mu v(t)) - \mu(\lambda v(t) + \mu u(t)) = (\lambda^2 - \mu^2)u(t) - 2\mu\lambda v(t)$$

$$v''(t) = \lambda(\lambda v(t) + \mu u(t)) + \mu(\lambda u(t) - \mu v(t)) = (\lambda^2 - \mu^2)v(t) + 2\mu\lambda u(t)$$

$$\text{Since } \lambda = -\frac{b}{2a}, \mu = \pm \frac{\sqrt{4ac-b^2}}{2a}$$

$$au'' + bu' + cu = [a(\lambda^2 - \mu^2) + b\lambda + c]u - [a2\mu\lambda + b\mu]v$$

$$= \left[\frac{b^2}{4a} - \frac{4ac-b^2}{4a} - \frac{b^2}{2a} + c \right]u - \left[\frac{-b\sqrt{4ac-b^2}}{2a} + \frac{b\sqrt{4ac-b^2}}{2a} \right]v = 0$$

$$av'' + bv' + cv = [a(\lambda^2 - \mu^2) + b\lambda + c]v + [a2\mu\lambda + b\mu]u$$

$$= \left[\frac{b^2}{4a} - \frac{4ac-b^2}{4a} - \frac{b^2}{2a} + c \right]v + \left[\frac{-b\sqrt{4ac-b^2}}{2a} + \frac{b\sqrt{4ac-b^2}}{2a} \right]u = 0$$

which implies $u(t), v(t)$ are solutions

• 25.

◦ a.

$$dy/dt = (dy/dx)(dx/dt) = t^{-1} dy/dx, d^2y/dt^2 = [d(t^{-1} dy/dx)/dx](dx/dt)$$

$$\text{which is } t^{-1}(-t^{-1} dy/dx + t^{-1} d^2y/dx^2) = t^{-2}(d^2y/dx^2 - dy/dx)$$

◦ b.

The equation can be transformed into

$$\frac{d^2y}{dx^2} - \frac{dy}{dx} + \alpha \frac{dy}{dx} + \beta y = 0$$

which is equation (34)

• 27.

The equation can be transformed into $y'' + 3y' + 2y = 0$

$r^2 + 3r + 2 = 0$, hence $r_1 = -1, r_2 = -2$

It follows that $y_1 = e^{-x}$, $y_2 = e^{-2x}$ which is $y_1 = t^{-1}$, $y_2 = t^{-2}$

Hence the general solution is $y = c_1 t^{-1} + c_2 t^{-2}$ where c_1, c_2 are arbitrary constants

• 3.4—

• 6.

$4r^2 + 17r + 4 = 0$, hence $r_1 = -\frac{1}{4}$, $r_2 = -4$

It follows that $y_1 = e^{-t/4}$, $y_2 = e^{-4t}$

Hence the general solution is $y = c_1 e^{-t/4} + c_2 e^{-4t}$ where c_1, c_2 are arbitrary constants

• 12.

$r^2 - r + \frac{1}{4} = 0$, hence $r_1 = r_2 = \frac{1}{2}$

It follows that $y_1 = e^{t/2}$

Let $y = v(t)e^{t/2}$, $y' = v'e^{t/2} + \frac{1}{2}ve^{t/2} = (v' + \frac{1}{2}v)e^{t/2}$, $y'' = (v'' + v' + \frac{1}{4}v)e^{t/2}$

We can get $v'' + v' + \frac{1}{4} - v' - \frac{1}{2} + \frac{1}{4} = 0$ which is $v'' = 0$

Hence $v(t) = c_1 + c_2 t$, $y = c_1 e^{t/2} + c_2 t e^{t/2}$ where c_1, c_2 are arbitrary constants

Substituting $y(0) = 2$, $y'(0) = b$, we get $c_1 = 2$, $c_2 = b - 1$

Hence $y = 2e^{t/2} + (b - 1)te^{t/2}$

Thus the critical value of b is 1

• 15.

◦ a.

$r^2 + 2ar + a^2 = 0$, hence $r_1 = r_2 = -a$

◦ b.

$p(t) = 2a$

$W(t) = c \exp(-\int p(t)dt) = ce^{-2at}$ where c is an arbitrary constant

◦ c.

$y_1(t)y_2'(t) - y_2(t)y_1'(t) = e^{-at}y_2' + ae^{-at}y_2 = ce^{-2at}$

Hence $y_2' + ay_2 = ce^{-at} \Rightarrow e^{at}y_2' + ae^{at}y_2 = c \Rightarrow (e^{at}y_2)' = c$

We get $y_2 = c_1 te^{-at} + c_2 e^{-at}$ where c_1, c_2 are arbitrary constants

Now let $c_1 = 1$, $c_2 = 0$, $y_2(t) = te^{-at}$

• 20.

$y'' + \frac{3}{t}y' + \frac{1}{t^2}y = 0$, let $y(t) = v(t)y_1(t) = \frac{v}{t}$

Substituting $y = \frac{v}{t}$, we get $v''t^{-1} + (-2t^{-2} + 3t^{-2})v' = 0$

Hence $v'' + t^{-1}v' = 0$ and we get $v' = c_1 t^{-1}$, it follows that $v = c_1 \int t^{-1} dt = c_1 \ln t + c_2$

Here c_1, c_2 are arbitrary constants

$y = c_1 t^{-1} \ln t + c_2 t^{-1}$, the second solution is $y_2 = t^{-1} \ln t$

- 28.

Suppose r_1, r_2 are the roots of $ar^2 + br + c = 0$

If $r_1, r_2 \in \mathbb{R}$, $y = c_1 e^{r_1 t} + c_2 e^{r_2 t}$

$$r_1 = \frac{-b + \sqrt{b^2 - 4ac}}{2a} < 0, \quad r_2 = \frac{-b - \sqrt{b^2 - 4ac}}{2a} < 0$$

Hence $y \rightarrow 0$ as $t \rightarrow \infty$

If $r_1, r_2 \notin \mathbb{R}$, $r_1 = \lambda + i\mu$, $r_2 = \lambda - i\mu$ where $\lambda, \mu \in \mathbb{R}$

$$y = c_1 e^{\lambda t} \cos(\mu t) + c_2 e^{\lambda t} \sin(\mu t)$$

Since $\lambda = -\frac{b}{2a} < 0$ and $\cos(\mu t), \sin(\mu t)$ are bounded

$y \rightarrow 0$ as $t \rightarrow \infty$

If $r_1 = r_2$, $y = c_1 e^{r_1 t} + c_2 t e^{r_1 t}$

$$r_1 = r_2 = -\frac{b}{2a} < 0$$

$$\text{Since } \lim_{t \rightarrow \infty} \frac{t}{e^{-r_1 t}} = \lim_{t \rightarrow \infty} \frac{t'}{(e^{-r_1 t})'} = \lim_{t \rightarrow \infty} \frac{1}{-r_1 e^{-r_1 t}} = 0$$

Hence $y \rightarrow 0$ as $t \rightarrow \infty$