

- (1) Please use the method of undetermined coefficients to find the form of the particular solution (**WITHOUT SOLVING FOR CONSTANTS**) of the following ODEs.

(a)

$$y'' + 5y' + 6y = -t + e^{-3t} + te^{-2t} + e^{-3t} \cos t$$

**Solution:** The characteristic solution is  $y_c = c_1 e^{-2t} + c_2 e^{-3t}$ . We take a guess at the particular solution using our forcing function

$$y_p \stackrel{?}{=} a_0 + a_1 t + k e^{-3t} + (b_0 + b_1 t) e^{-2t} + e^{-3t} [A_1 \cos t + A_2 \sin t].$$

Notice that there is a repeat with  $e^{-3t}$  and  $e^{-2t}$ , so our particular solution becomes

$$y_p = a_0 + a_1 t + k t e^{-3t} + t(b_0 + b_1 t) e^{-2t} + e^{-3t} [A_1 \cos t + A_2 \sin t].$$

(b)

$$y'' + 3y' + 2y = e^t(t^2 + 1) \sin(2t) + 3e^{-t} \cos t + 4e^t.$$

**Solution:** The characteristic solution is  $y_c = c_1 e^{-2t} + c_2 e^{-t}$ . We take a guess at our particular solution, but as we'll see, we won't have any repeats,

$$y_p = (a_0 + a_1 t + a_2 t^2) e^t [A \cos 2t + A_2 \sin 2t] + e^{-t} [B_1 \cos t + B_2 \sin t] + b_0 e^t.$$

- (2) Please find the general solution of the ODE:  $y'' + 4y' + 4y = t^{-2} e^{-2t}$ ;  $t > 0$

**Solution:** The characteristic solution is  $y_c = (c_1 + c_2 t) e^{-2t}$ , so our two solutions are  $y_1 = e^{-2t}$  and  $y_2 = t e^{-2t}$ . The Wronskian is

$$W(y_1, y_2) = \begin{vmatrix} e^{-2t} & t e^{-2t} \\ -2e^{-2t} & e^{-2t} - 2t e^{-2t} \end{vmatrix} = e^{-4t}.$$

Then we use our formula for variation of parameters

$$\begin{aligned} y &= -y_1 \int \frac{y_2 f(t)}{W(y_1, y_2)} dt + y_2 \int \frac{y_1 f(t)}{W(y_1, y_2)} dt = -e^{-2t} \int \frac{t e^{-2t} \cdot t^{-2} e^{-2t}}{e^{-4t}} dt + t e^{-2t} \int \frac{e^{-2t} \cdot t^{-2} e^{-2t}}{e^{-4t}} dt \\ &= -e^{-2t} [\ln t + c_3] + t e^{-2t} [-t^{-1} + c_4]. \end{aligned}$$

Since they ask for the general solution, there's no need to simplify it any further.

- (3) Consider the ODE  $y'' + 2y' + 2y = \cos t$ .

(a) Please find the general solution.

**Solution:** The characteristic polynomial is  $r = \frac{1}{2}(-2 \pm \sqrt{4 - 8}) = -1 \pm i$ , then  $y_c = e^{-t} [A_1 \cos t + A_2 \sin t]$ . We'll see that there won't be any repeats, so the particular solution is

$$y_p = B_1 \cos t + B_2 \sin t. \Rightarrow y_p' = -B_1 \sin t + B_2 \cos t \Rightarrow y_p'' = -B_1 \cos t - B_2 \sin t.$$

Plugging it into the ODE gives

$$-B_1 \cos t - B_2 \sin t - 2B_1 \sin t + 2B_2 \cos t + 2B_1 \cos t + 2B_2 \sin t = \cos t$$

$$\Rightarrow (B_1 + 2B_2) \cos t + (B_2 - 2B_1) \sin t = \cos t \Rightarrow B_2 = 2B_1 \Rightarrow B_1 = \frac{1}{5}, B_2 = \frac{2}{5}$$

$$\Rightarrow y = e^{-t} [A_1 \cos t + A_2 \sin t] + \frac{1}{5} \cos t + \frac{2}{5} \sin t.$$

- (b) What happens to the solution as  $t \rightarrow \infty$ ?

**Solution:** As  $t \rightarrow \infty$ ,  $y \rightarrow \frac{1}{5} \cos t + \frac{2}{5} \sin t$

- (4) Please solve the IVP:  $y'' + 4y = 6 \sin(4t)$ ;  $y(0) = y'(0) = 0$ .

**Solution:** The characteristic solution is  $y_c = A_1 \cos 2t + A_2 \sin 2t$ , and we'll see that there are no repeats so the particular solution is

$$y_p = B_1 \cos 4t + B_2 \sin 4t \Rightarrow y'_p = -4B_1 \sin 4t + 4B_2 \cos 4t \Rightarrow y''_p = -16B_1 \cos 4t - 16B_2 \sin 4t$$

Plugging it into the ODE gives

$$-16B_1 \cos 4t - 16B_2 \sin 4t + 4B_1 \cos 4t + 4B_2 \sin 4t = -12B_1 \cos 4t - 12B_2 \sin 4t = 6 \sin 4t$$

$$\Rightarrow \boxed{B_1 = 0, B_2 = -\frac{1}{2}} \Rightarrow y = A_1 \cos 2t + A_2 \sin 2t - \frac{1}{2} \sin 4t.$$

The first initial condition gives  $\boxed{y(0) = A_1 = 0}$ , and the second initial condition gives  $y'(0) = 2A_2 - 2 = 0 \Rightarrow \boxed{A_2 = 1}$ , then our solution is

$$\boxed{y = \sin 2t - \frac{1}{2} \sin 4t}$$

- (5) Consider the IVP  $y'' - 3y' - 4y = t + 2$ ;  $y(0) = 3$ ,  $y'(0) = 0$ .

(a) Please find the solution to the IVP.

**Solution:** The characteristic solution is  $y_c = c_1 e^{-4t} + c_2 e^{-t}$ , and we'll see that there are no repeats so our particular solution is  $y_p = a_1 t + a_0 \Rightarrow y'_p = a_1 \Rightarrow y''_p = 0$ . Plugging into the ODE gives

$$-3a_1 - 4a_1 t - 4a_0 = t + 2 \Rightarrow \boxed{a_1 = -\frac{1}{4}} \Rightarrow \boxed{a_0 = -\frac{5}{16}} \Rightarrow y = c_1 e^{4t} + c_2 e^{-t} - \frac{1}{4}t - \frac{5}{16}.$$

The first initial condition gives us  $y(0) = c_1 + c_2 - 5/16 = 3 \Rightarrow c_1 + c_2 = 53/16$ . The derivative of the solution is  $y' = 4c_1 e^{4t} - c_2 e^{-t} - 1/4$ , then the second initial condition gives us  $y'(0) = 4c_1 - c_2 - 1/4 = 0 \Rightarrow c_1 - c_2/4 = 1/16$ . Then we get  $\boxed{c_2 = 13/5}$  and  $\boxed{c_1 = 57/80}$  and our solution becomes

$$\boxed{y = \frac{57}{80}e^{4t} + \frac{13}{5}e^{-t} - \frac{1}{4}t - \frac{5}{16}}.$$

(b) What happens to the solution as  $t \rightarrow \infty$ ?

**Solution:** As  $t \rightarrow \infty$ ,  $y \rightarrow \infty$ .

- (6) Consider the ODE  $2t^2 y'' - ty' + y = t\sqrt{t}$ .

(a) Verify the solutions to the homogeneous ODE are  $y_1 = t$  and  $y_2 = \sqrt{t}$

**Solution:** Verify solutions by plugging into the ODE.

(b) Use the characteristic solution  $y_c = c_1 y_1 + c_2 y_2$  to find the general solution to the full ODE.

**Solution:** The forcing function is  $\boxed{f(t) = \frac{1}{2}t^{-1/2}}$  (i.e. standard form) and Wronskian is

$$W(y_1, y_2) = \begin{vmatrix} t & t^{1/2} \\ 1 & \frac{1}{2}t^{-1/2} \end{vmatrix} = \boxed{-\frac{1}{2}t^{1/2}}$$

Then we plug into our formula to get

$$\begin{aligned} y &= -y_1 \int \frac{y_2 f(t)}{W(y_1, y_2)} dt + y_2 \int \frac{y_1 f(t)}{W(y_1, y_2)} dt = -t \int \frac{t^{1/2} \cdot (1/2)t^{-1/2}}{-\frac{1}{2}t^{1/2}} dt + t^{1/2} \int \frac{t \cdot (1/2)t^{-1/2}}{-\frac{1}{2}t^{1/2}} dt \\ &= \boxed{-t [-2t^{1/2} + c_3] + t^{1/2} [-t + c_4]} \end{aligned}$$

Again, since only the general solution was required there is no need to simplify any further.

(7) A mass weighing  $1/2$  lb (i.e. mass =  $1/64 \text{ lb} \cdot \text{s}^2/\text{ft}$ ) stretches a spring  $1/2$  ft.

(a) Suppose the system has no damping. The mass is initially pulled down  $1/2$  ft and released.

(i) Write down the IVP for this system.

**Solution:**  $k = F/x = \frac{1/2}{1/2} = 1$ , so our IVP is

$$\frac{1}{64}x'' + x = 0; \quad x(0) = \frac{1}{2}, \quad x'(0) = 0.$$

(ii) Solve the IVP.

**Solution:** The general solution will be  $x = A \cos 8t + B \sin 8t$ . The initial conditions give us  $x(0) = A = 1/2$  and  $x'(0) = 8B = 0$ . Then the solution is

$$x = \frac{1}{2} \cos 8t.$$

(iii) When does the mass return to the equilibrium position (i.e.  $x = 0$ ).

**Solution:**  $x = 0 \Rightarrow t = \pi/16$  for the first time.

(b) Now suppose the system has a damping constant of  $2 \text{ lb} \cdot \text{s}/\text{ft}$ . The mass is initially pushed up  $1/2$  ft and released with a downward velocity of  $1/2$  ft/s.

(i) Write down the IVP for this system.

**Solution:** The damping adds a  $2x'$  term, so

$$\frac{1}{64}x'' + 2x' + x = 0; \quad x(0) = -\frac{1}{2}, \quad x'(0) = \frac{1}{2}.$$

(ii) Solve the IVP.

**Solution:** This is where the problem starts to be a pain, but basically, the roots are

$$r^2 + 128r + 64 = 0 \Rightarrow r = \frac{1}{2} \left( -128 \pm \frac{1}{2} \sqrt{128^2 - 4 \cdot 64} \right) \Rightarrow r_{1,2} = -64 \pm 8\sqrt{63}$$

From this point let's just write down things in the general form because it doesn't make sense to carry all those ridiculous numbers around.

$$x = c_1 e^{r_1 t} + c_2 e^{r_2 t}.$$

The first initial condition gives us  $x(0) = c_1 + c_2 = -1/2$  and the second initial condition gives us  $x'(0) = r_1 c_1 + r_2 c_2 = 1/2$ , then we get

$$c_2 = \frac{r_1 + 1}{2(r_2 - r_1)}, \quad c_1 = \frac{r_2 + 1}{2(r_1 - r_2)}.$$

Moving on...

(8) Please solve the following IVP

$$y'' + 4y = 3 \sin 2t; \quad y(0) = 2, \quad y'(0) = -1.$$

**Solution:** The characteristic solution is  $y_c = A_1 \cos 2t + A_2 \sin 2t$  and our guess for the particular solution is  $y_p \stackrel{?}{=} B_1 \cos 2t + B_2 \sin 2t$ , but look at that, we have a repeat, so our particular solution actually is

$$\begin{aligned} y_p &= B_1 t \cos 2t + B_2 t \sin 2t \Rightarrow y'_p = B_1 \cos 2t - 2B_1 t \sin 2t + B_2 \sin 2t + 2B_2 t \cos 2t \\ &\Rightarrow y''_p = -4B_1 \sin 2t - 4B_1 t \cos 2t + 4B_2 \cos 2t - 4B_2 t \sin 2t. \end{aligned}$$

Plugging this into the ODE gives

$$\begin{aligned} &-4B_1 \sin 2t - 4B_1 t \cos 2t + 4B_2 \cos 2t - 4B_2 t \sin 2t + 4B_1 t \cos 2t + 4B_2 t \sin 2t \\ &= -4B_1 \sin 2t + 4B_2 \cos 2t = 3 \sin 2t \Rightarrow B_2 = 0, \quad B_1 = -\frac{3}{4}. \end{aligned}$$

Then the general solution is

$$y = A_1 \cos 2t + A_2 \sin 2t - \frac{3}{4}t \cos 2t \Rightarrow y(0) = A_1 = 2$$

The derivative of this is

$$y' = -2A_1 \sin 2t + 2A_2 \cos 2t - \frac{3}{4} \cos 2t + \frac{3}{2}t \sin 2t \Rightarrow y'(0) = 2A_2 - \frac{3}{4} = -1 \Rightarrow A_2 = -\frac{1}{8}.$$

Then our solution is

$$y = 2 \cos 2t - \frac{1}{8} \sin 2t - \frac{3}{4}t \cos 2t.$$