

Higher Order Linear Differential Equations

Worksheet # 2

Part 3

October 24 - 28

The problems on this worksheet refer to material from sections §4.2, and §3.5 of your text.

Solutions to all problems are included. Please report any typos, omissions and errors to
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Higher Order Homogeneous With Constant Coefficients

- 01.** Find the general solution of the following differential equations
a*. $y''' + 3y'' - 16y' - 48y = 0$ **b*.** $y''' - 5y'' + 4y' - 20y = 0$
c*. $y^{(4)} - 4y''' + 14y'' - 20y' + 25y = 0$ **d*.** $y^{(4)} - 8y''' + 16y'' = 0$
- 02.** Find a fundamental set of solutions for the homogeneous linear differential equations
a. $y''' + y'' + y' + y = 0$ **b.** $y''' - y'' - y' + y = 0$
c. $y^{(4)} + 6y''' + 9y'' = 0$ **d.** $y''' + 6y'' + 12y' + 8y = 0$
- 03.** Write down, in normal form, the linear homogeneous constant coefficients differential equation associated with the given fundamental solution set.
a. $\{1, t, e^{2t}\}$ **b.** $\{e^t, e^t \cos(t), e^t \sin(t)\}$
c. $\{\cos(t), \sin(t), t \cos(t), t \sin(t)\}$ **d.** $\{\cosh(t), \sinh(t)\}$
- 04.** Solve the following initial value problems
a*. $\begin{cases} y''' + y'' - 9y' - 9y = 0 \\ y(0) = y'(0) = y''(0) = -3 \end{cases}$ **b.** $\begin{cases} y^{(4)} + 8y'' + 16y = 0 \\ y(0) = 3, y'(0) = 2 \\ y''(0) = 1, y'''(0) = 2 \end{cases}$
- 05.** A sixth order linear homogeneous differential equation with constant coefficients has $t(2 + 3 \cos(3t))$ as a solution. Find the normal form of the equation.

The Undetermined Coefficients Method

- 06*.** Suppose the method of undetermined coefficients is used to find a particular solution $y_p(t)$. Write down the form of $y_p(t)$ in each of the following cases. Do not compute $y_p(t)$.
a. $4y'' - 3y' = te^{3t/4}$ **b.** $y'' + y = \sin(t) - \cos(t)$
c. $y'' - 3y' + 2y = (t + e^t)^2$ **d.** $y'' + 16y = \sin(4t + \pi/3)$
- 07.** Find the general solution of the differential equations.
a*. $y'' - 4y' + 4y = t^2$ **b.** $y'' + 4y' + 4y = 8e^{-2t}$
c*. $y'' + y = 4t \cos(t)$ **d.** $y'' - 3y' + 2y = (t^2 + t)e^{3t}$

08. Solve the following initial value problems.

$$\text{a. } \begin{cases} y'' + y' = e^{-t} \\ y(0) = 1, \quad y'(0) = -1 \end{cases} \quad \text{b. } \begin{cases} y^{(4)} - y = 8e^t \\ y(0) = -1, \quad y'(0) = y'''(0) = 0, \quad y''(0) = 1 \end{cases}$$

Answers and Solutions

01a. The characteristic equation is $\lambda^3 + 3\lambda^2 - 16\lambda - 48 = 0$. Rewriting it as

$$\lambda^2(\lambda + 3) - 16(\lambda + 3) = 0 \iff (\lambda^2 - 16)(\lambda + 3) = 0$$

we conclude that the roots are $\lambda_1 = -4$, $\lambda_2 = -3$, and $\lambda_3 = 4$.

Hence a fundamental set of solutions is $\{e^{-4t}, e^{-3t}, e^{4t}\}$, and the general solution is

$$y(t) = C_1 e^{-4t} + C_2 e^{-3t} + C_3 e^{4t}$$

01b. The characteristic equation is $\lambda^3 - 5\lambda^2 + 4\lambda - 20 = 0$. Rewriting it as

$$\lambda^2(\lambda - 5) + 4(\lambda - 5) = 0 \iff (\lambda^2 + 4)(\lambda - 5) = 0$$

we conclude that the roots are $\lambda_1 = 5$, $\lambda_2 = 2i$, and $\lambda_3 = -2i$

Hence a fundamental set of solutions is $\{e^{5t}, \cos(2t), \sin(2t)\}$, and the general solution is

$$y(t) = C_1 e^{5t} + C_2 \cos(2t) + C_3 \sin(2t)$$

01c. The characteristic equation is $\lambda^4 - 4\lambda^3 + 14\lambda^2 - 20\lambda + 25 = 0$. Rewriting it as

$$(\lambda^2 + a\lambda + 5)(\lambda^2 + b\lambda + 5) = 0 \iff \lambda^4 + (a+b)\lambda^3 + (ab+10)\lambda^2 + 5(a+b)\lambda + 25 = 0$$

leads to $a = b = -2$. Thus the characteristic equation takes the form $(\lambda^2 - 2\lambda + 5)^2 = 0$. It follows that the roots are $\lambda_1 = \lambda_2 = 1 + 2i$, $\lambda_3 = \lambda_4 = 1 - 2i$. Hence a fundamental set of solutions is

$$\{e^t \cos(2t), e^t \sin(2t), te^t \cos(2t), te^t \sin(2t)\}$$

and the general solution is

$$y(t) = C_1 e^t \cos(2t) + C_2 e^t \sin(2t) + C_3 te^t \cos(2t) + C_4 te^t \sin(2t)$$

01d. The characteristic equation is $\lambda^4 - 8\lambda^2 + 16 = 0$. Rewriting it as

$$\lambda^4 - 8\lambda^2 + 16 = 0 \iff (\lambda^2 - 4)^2 = 0 \iff (\lambda + 2)^2(\lambda - 2)^2 = 0$$

leads to the roots $\lambda_1 = \lambda_2 = -2$, $\lambda_3 = \lambda_4 = 2$. Hence a fundamental set of solutions is

$$\{e^{-2t}, te^{-2t}, e^{2t}, te^{2t}\}$$

and the general solution is

$$y(t) = C_1 e^{-2t} + C_2 te^{-2t} + C_3 e^{2t} + C_4 te^{2t}$$

02a. The characteristic equation is $\lambda^3 + \lambda^2 + \lambda + 1 = 0$. Rewriting it as

$$\lambda^2(\lambda + 1) + (\lambda + 1) = 0 \iff (\lambda^2 + 1)(\lambda + 1) = 0$$

leads to the roots $\lambda_1 = -1$, $\lambda_2 = i$, and $\lambda_3 = -i$. Hence a fundamental set of solutions is

$$\{e^{-t}, \cos(t), \sin(t)\}$$

- 02b.** The characteristic equation is $\lambda^3 - \lambda^2 - \lambda + 1 = 0$. Rewriting it as $\lambda^2(\lambda - 1) - (\lambda - 1) = 0 \iff (\lambda^2 - 1)(\lambda - 1) = 0 \iff (\lambda + 1)(\lambda - 1)^2 = 0$ leads to the roots $\lambda_1 = -1$, $\lambda_2 = \lambda_3 = 1$. Hence a fundamental set of solutions is $\{e^{-t}, e^t, te^t\}$.
- 02c.** The characteristic equation is $\lambda^4 + 6\lambda^2 + 9 = 0$. Rewriting it as $(\lambda^2 + 3)^2 = 0$, leads to the roots $\lambda_1 = \lambda_2 = \sqrt{3}i$, and $\lambda_3 = \lambda_4 = -\sqrt{3}i$. Hence a fundamental set of solutions is $\{\cos(\sqrt{3}t), \sin(\sqrt{3}t), t\cos(\sqrt{3}t), t\sin(\sqrt{3}t)\}$.
- 02d.** The characteristic equation is $\lambda^3 + 6\lambda^2 + 12\lambda + 8 = 0 \iff (\lambda + 2)^3 = 0$. Hence the roots $\lambda_1 = \lambda_2 = \lambda_3 = -2$, and a fundamental set of solutions is $\{e^{-2t}, te^{-2t}, t^2e^{-2t}\}$.
- 03a.** The solutions $y_1(t) = 1 = 1e^{0t}$, $y_2(t) = t = te^{0t}$, $y_3(t) = e^{2t}$, show that the roots of the characteristic equation are $\lambda_1 = \lambda_2 = 0$, and $\lambda_3 = 2$. Consequently the characteristic equation is

$$(\lambda - 0)^2(\lambda - 2) = 0 \iff \lambda^2(\lambda - 2) = 0 \iff \lambda^3 - 2\lambda^2 = 0$$

Hence the differential equation (in normal form), is

$$y''' - 2y'' = 0$$

- 03b.** The fact that $y_1(t) = e^t$, $y_2(t) = e^t \cos(t)$, and $y_3(t) = e^t \sin(t)$, are solutions shows that the roots of the characteristic equation are $\lambda_1 = 1$, $\lambda_2 = 1 + i$, and $\lambda_3 = 1 - i$. Consequently the characteristic equation is

$$(\lambda - 1)(\lambda - (1 + i))(\lambda - (1 - i)) = 0 \iff (\lambda - 1)(\lambda^2 - 2\lambda + 2) = 0 \iff \lambda^3 - 3\lambda^2 + 4\lambda - 2 = 0$$

Hence the differential equation (in normal form) is

$$y''' - 3y'' + 4y' - 2y = 0$$

- 03c.** $y_1(t) = \cos(t)$, $y_2(t) = \sin(t)$, $y_3(t) = t\cos(t)$, and $y_4(t) = t\sin(t)$, being solutions implies that the roots of the characteristic equation are $\lambda_1 = \lambda_2 = i$, and $\lambda_3 = \lambda_4 = -i$. Consequently the characteristic equation is

$$(\lambda - i)^2(\lambda + i)^2 = 0 \iff ((\lambda - i)(\lambda + i))^2 = 0 \iff (\lambda^2 + 1)^2 = 0 \iff \lambda^4 + 2\lambda^2 + 1 = 0$$

Hence the differential equation (in normal form) is

$$y^{(4)} + 2y'' + y = 0$$

- 03d.** Recalling that $\cosh(t) = \frac{1}{2}e^t + \frac{1}{2}e^{-t}$, and $\sinh(t) = \frac{1}{2}e^t - \frac{1}{2}e^{-t}$, it follows from the superposition principle for homogeneous equations, that $y_1(t) = e^{-t} = \cosh(t) - \sinh(t)$, and $y_2(t) = e^t = \cosh(t) + \sinh(t)$ are solutions as well. This shows that the roots of the characteristic equation are $\lambda_1 = -1$, and $\lambda_2 = 1$. Consequently the characteristic equation is

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

Hence the differential equation (in normal form) is

$$y'' - y = 0$$

04a. The characteristic equation is

$$\lambda^3 + \lambda^2 - 9\lambda - 9 = 0 \iff \lambda^2(\lambda + 1) - 9(\lambda + 1) = 0 \iff (\lambda^2 - 9)(\lambda + 1) = 0$$

Its roots are $\lambda_1 = -3$, $\lambda_2 = -1$, and $\lambda_3 = 3$. Hence the general solution is

$$y(t) = C_1 e^{-3t} + C_2 e^{-t} + C_3 e^{3t}$$

To solve the initial value problem, the arbitrary constants C_1, C_2, C_3 , should be selected so that the initial conditions are satisfied. From $y'(t) = -3C_1 e^{-3t} - C_2 e^{-t} + 3C_3 e^{3t}$ and $y''(t) = 9C_1 e^{-3t} + C_2 e^{-t} + 9C_3 e^{3t}$, it follows

$$\begin{cases} y(0) = -3 \\ y'(0) = -3 \\ y''(0) = -3 \end{cases} \iff \begin{cases} C_1 + C_2 + C_3 = -3 \\ -3C_1 - C_2 + 3C_3 = -3 \\ 9C_1 + C_2 + 9C_3 = -3 \end{cases}$$

Solving by Gauss elimination or by Cramer's rule, we find $C_1 = 1$, $C_2 = -3$, and $C_3 = -1$. Hence the solution of the initial value problem is

$$y(t) = e^{-3t} - 3e^{-t} - e^{3t}$$

04b. The characteristic equation is $\lambda^4 + 8\lambda^2 + 16 = 0 \iff (\lambda^2 + 4)^2 = 0$. Hence the roots $\lambda_1 = \lambda_2 = 2i$, and $\lambda_3 = \lambda_4 = -2i$, and the general solution is

$$y(t) = (C_1 + C_2 t) \cos(2t) + (C_3 + C_4 t) \sin(2t)$$

To solve the initial value problem, we select the arbitrary constants C_1, C_2, C_3, C_4 , so that the initial conditions are satisfied. From

$$y'(t) = (-C_2 + 2C_3 + 2C_4 t) \cos(2t) + (-2C_1 + C_4 - 2C_2 t) \sin(2t)$$

$$y''(t) = (-4C_1 + 4C_4 - 4C_2 t) \cos(2t) + (-4C_2 - 4C_3 - 4C_4 t) \sin(2t)$$

$$y'''(t) = (-12C_2 - 8C_3 - 8C_4 t) \cos(2t) + (8C_1 - 12C_4 + 8C_2 t) \sin(2t)$$

it follows

$$\begin{cases} y(0) = 3 \\ y'(0) = 2 \\ y''(0) = 1 \\ y'''(0) = 2 \end{cases} \iff \begin{cases} C_1 = 3 \\ C_2 + 2C_3 = 2 \\ -4C_1 + 4C_4 = 1 \\ -12C_2 - 8C_3 = 2 \end{cases} \iff \begin{cases} C_1 = 3 \\ C_2 = -5/4 \\ C_3 = 13/8 \\ C_4 = 13/4 \end{cases}$$

The solution of the initial value problem is then

$$y(t) = \left(3 - \frac{5}{4}t\right) \cos(2t) + \left(\frac{13}{8} + \frac{13}{4}t\right) \sin(2t)$$

05. The fact that $t(2 + 3 \cos(3t)) = 2te^{0t} + 3te^{0t} \cos(3t)$, is a solution of the differential equation, implies that $\lambda = 0$ is a double root, and $\lambda = 0 + 3i = 3i$ is a double root as well, which in turn implies that $\lambda = 0 - 3i = -3i$ is a double root as well. Hence the characteristic equation is

$$\begin{aligned} (\lambda - 0)^2 (\lambda - 3i)^2 (\lambda - (-3i))^2 &= 0 \iff \lambda^2 ((\lambda - 3i)(\lambda + 3i))^2 = 0 \\ &\iff \lambda^2 (\lambda^2 + 9) = 0 \iff \lambda^6 + 18\lambda^4 + 81\lambda^2 = 0 \end{aligned}$$

and the differential equation in normal form is

$$y^{(6)} + 18y^{(4)} + 81y'' = 0$$

- 06a.** The characteristic equation of the homogeneous equation is $4\lambda^2 - 3\lambda = 0$. It has roots $\lambda_1 = 0$ and $\lambda_2 = \frac{3}{4}$. The right hand side $f(t) = t e^{(3/4)t}$ has the exponential-polynomial-cosine-sine form $e^{\alpha t} (M(t) \cos(\beta t) + N(t) \sin(\beta t))$, with $\alpha = \frac{3}{4}$ and $\beta = 0$. It follows that the Undetermined Coefficients Method (UCM), is applicable, and we look for a particular solution in the form

$$y_p(t) = t^k e^{(3/4)t} (At + B)$$

where k is the multiplicity of $\alpha + \beta i$ as a root of the characteristic equation. Here

$$\alpha + \beta i = \frac{3}{4} + 0i = \frac{3}{4}$$

is clearly a root of the characteristic equation, with multiplicity 1. Hence $k = 1$, and

$$y_p(t) = t (At + B) e^{(3/4)t}$$

Finding the constants is not part of the problem, but if you substitute and solve, you will get

$$y_p(t) = \left(\frac{1}{6} t^2 - \frac{4}{9} t \right) e^{3t/4}$$

- 06b.** The characteristic equation of the homogeneous equation is $\lambda^2 + 1 = 0$. It has roots $\lambda_1 = i$ and $\lambda_2 = -i$. The right hand side $f(t) = \sin(t) - \cos(t)$ has the exponential-polynomial-cosine-sine form $e^{\alpha t} (M(t) \cos(\beta t) + N(t) \sin(\beta t))$, with $\alpha = 0$ and $\beta = 1$. It follows that the Undetermined Coefficients Method (UCM), is applicable, and we look for a particular solution in the form

$$y_p(t) = t^k (A \cos(t) + B \sin(t))$$

where k is the multiplicity of $\alpha + \beta i$ as a root of the characteristic equation. Here

$$\alpha + \beta i = 0 + 1i = i$$

is clearly a root of the characteristic equation, with multiplicity 1. Hence $k = 1$, and

$$y_p(t) = t (A \cos(t) + B \sin(t))$$

Finding the constants is not part of the problem, but if you substitute and solve, you will get

$$y_p(t) = -\frac{1}{2} t \cos(t) - \frac{1}{2} t \sin(t)$$

- 06c.** The characteristic equation of the homogeneous equation is $\lambda^2 - 3\lambda + 2 = 0 \iff (\lambda - 1)(\lambda - 2) = 0$. Its roots are $\lambda_1 = 1$ and $\lambda_2 = 2$. Expanding the right side, the equation becomes

$$y'' - 3y' + 2y = t^2 + 2te^t + e^{2t}$$

According to the superposition principle for nonhomogeneous equations, the particular solution is

$$y_p(t) = y_{p,1}(t) + y_{p,2}(t) + y_{p,3}(t)$$

where

$$\begin{aligned} y_{p,1}(t) & \text{ is a particular solution of } y'' - 3y' + 2y = t^2 \\ y_{p,2}(t) & \text{ is a particular solution of } y'' - 3y' + 2y = 2te^t \\ y_{p,3}(t) & \text{ is a particular solution of } y'' - 3y' + 2y = e^{2t} \end{aligned}$$

According to the undetermined coefficients method, the form of each particular solution, is

$$y_{p,1}(t) = t^k (At^2 + Bt + C)$$

with $k = 0$, since $\alpha + \beta i = 0 + 0i = 0$, is not a root of the characteristic equation.

$$y_{p,2}(t) = t^k (Dt + E)e^t$$

with $k = 1$, since $\alpha + \beta i = 1 + 0i = 1$ is a simple root of the characteristic equation.

$$y_{p,3}(t) = t^k Fe^{2t}$$

with $k = 1$, since $\alpha + \beta i = 2 + 0i = 2$, is a simple root of the characteristic equation. Hence the form of $y_p(t)$, is

$$y_p(t) = y_{p,1}(t) + y_{p,2}(t) + y_{p,3}(t) = At^2 + Bt + C + (Dt^2 + Et)e^t + Fte^{2t}$$

Finding the constants is not part of the problem, but if you substitute and solve, you will get

$$y_p(t) = \frac{1}{2}t^2 + \frac{3}{2}t + \frac{7}{4} - (t^2 + 2t)e^t + te^{2t}$$

- 06d.** The characteristic equation of the homogeneous equation is $\lambda^2 + 16 = 0$. It has roots $\lambda_1 = 4i$ and $\lambda_2 = -4i$. Rewriting the right side as

$$f(t) = \sin\left(4t + \frac{\pi}{3}\right) = \sin(4t) \cos\left(\frac{\pi}{3}\right) + \cos(4t) \sin\left(\frac{\pi}{3}\right) = \frac{1}{2} \sin(4t) + \frac{\sqrt{3}}{2} \cos(4t)$$

shows that it has the **exponential-polynomial-cosine-sine** form $e^{\alpha t}(M(t) \cos(\beta t) + N(t) \sin(\beta t))$, with $\alpha = 0$ and $\beta = 4$. It follows that the (UCM) is applicable, and we look for a particular solution in the form

$$y_p(t) = t^k (A \cos(4t) + B \sin(4t))$$

Here $\alpha + \beta i = 0 + 4i = 4i$, is a root of the characteristic equation, with multiplicity 1. Thus $k = 1$, and

$$y_p(t) = t (A \cos(4t) + B \sin(4t)) = At \cos(4t) + Bt \sin(4t)$$

Finding the constants is not part of the problem, but if you substitute and solve, you will get

$$y_p(t) = -\frac{1}{16}t \cos(4t) + \frac{\sqrt{3}}{16}t \sin(4t)$$

- 07a.** The characteristic equation of the associated homogeneous equation is $\lambda^2 - 4\lambda + 4 = 0$. Its roots are $\lambda_1 = \lambda_2 = 2$, and a fundamental set of solutions is $\{e^{2t}, te^{2t}\}$. Thus the general solution of the homogeneous equation is

$$y_h(t) = C_1 e^{2t} + C_2 t e^{2t}$$

A particular solution $y_p(t)$ can be found by using the undetermined coefficients method. It should have the form $y_p(t) = At^2 + Bt + C$. Substituting into the equation and solving for the constants, we get

$$y_p(t) = \frac{1}{4}t^2 + \frac{1}{2}t + \frac{3}{8}$$

Hence the general solution is

$$y(t) = y_h(t) + y_p(t) = C_1 e^{2t} + C_2 t e^{2t} + \frac{1}{4}t^2 + \frac{1}{2}t + \frac{3}{8}$$

- 07b.** Characteristic equation: $\lambda^2 + 4\lambda + 4 = 0$

The roots: $\lambda_1 = \lambda_2 = -2$

Fundamental set of solutions: $\{e^{-2t}, te^{-2t}\}$

General solution of the homogeneous: $y_h(t) = C_1 e^{-2t} + C_2 t e^{-2t}$

Particular solution: $y_p(t) = t^2 A e^{-2t} = 4t^2 e^{-2t}$

General solution of the nonhomogeneous equation

$$y(t) = y_h(t) + y_p(t) = C_1 e^{-2t} + C_2 t e^{-2t} + 4t^2 e^{-2t}$$

- 07c.** Characteristic equation: $\lambda^2 + 1 = 0$

The roots: $\lambda_1 = i$ and $\lambda_2 = -i$

Fundamental set of solutions: $\{\cos(t), \sin(t)\}$

General solution of the homogeneous: $y_h(t) = C_1 \cos(t) + C_2 \sin(t)$

Particular solution: $y_p(t) = t \left((At + B) \cos(t) + (Ct + D) \sin(t) \right) = t \cos(t) + t^2 \sin(t)$

General solution of the nonhomogeneous equation

$$y(t) = y_h(t) + y_p(t) = C_1 \cos(t) + C_2 \sin(t) + t \cos(t) + t^2 \sin(t)$$

- 07d.** Characteristic equation: $\lambda^2 - 3\lambda + 2 = 0$

The roots: $\lambda_1 = 1, \lambda_2 = 2$

Fundamental set of solutions: $\{e^t, e^{2t}\}$

General solution of the homogeneous: $y_h(t) = C_1 e^t + C_2 e^{2t}$

Particular solution: $y_p(t) = (At^2 + Bt + C) e^{3t} = \left(\frac{1}{2}t^2 - t + 1\right) e^{3t}$

General solution of the nonhomogeneous equation

$$y(t) = y_h(t) + y_p(t) = C_1 e^t + C_2 e^{2t} + \left(\frac{1}{2}t^2 - t + 1\right) e^{3t}$$

08a. Characteristic equation: $\lambda^2 + \lambda = 0$

The roots: $\lambda_1 = 0, \lambda_2 = -1$

Fundamental set of solutions: $\{1, e^{-t}\}$

General solution of the homogeneous: $y_h(t) = C_1 + C_2 e^{-t}$

Particular solution: $y_p(t) = t e^{-t} A = -t e^{-t}$

General solution of the nonhomogeneous equation

$$y(t) = y_h(t) + y_p(t) = C_1 + C_2 e^{-t} - t e^{-t}$$

Solution of the IVP: $y(t) = 1 - t e^{-t}$

08b. Characteristic equation: $\lambda^4 - 1 = 0$

The roots: $\lambda_1 = -1, \lambda_2 = 1, \lambda_3 = i, \lambda_4 = -i$

Fundamental set of solutions: $\{e^{-t}, e^t, \cos(t), \sin(t)\}$

General solution of the homogeneous: $y_h(t) = C_1 e^{-t} + C_2 e^t + C_3 \cos(t) + C_4 \sin(t)$

Particular solution: $y_p(t) = t e^t A = 2 t e^t$

General solution of the nonhomogeneous equation

$$y(t) = y_h(t) + y_p(t) = C_1 e^{-t} + C_2 e^t + C_3 \cos(t) + C_4 \sin(t) + 2 t e^t$$

Solution of the IVP: $y(t) = e^{-t} + (2t - 3) e^t + \cos(t) + 2 \sin(t)$