

1. (1 point) Please write the following sentence:

"I, [your name], understand that if I get the answer and show no work, it will be assumed that I copied off someone else and may be reported for cheating."

I, Shauna Zeng, understand that if I get the answer and show no work, it will be assumed that I copied off someone else and may be reported for cheating.

2 (10 points each) Find the general solution of the given differential equation. Write your answer in explicit form.

$$(a) y' = t^2 e^y$$

$$e^{-y} y' = t^2$$

$$e^{-y} y' - t^2 = 0$$

$$e^{-y} dy - t^2 dt = 0$$

$$M(t, y) = -t^2$$

$$N(t, y) = e^{-y}$$

$$\frac{\partial N}{\partial t} = 0 \quad \frac{\partial M}{\partial y} = 0$$

\therefore They are exact

$$F(t, y) = \int t^2 dt + g(y) = -\frac{1}{3}t^3 + g(y)$$

$$\frac{\partial F}{\partial y} = 0 + g'(y) = N(t, y)$$

$$g'(y) = e^{-y} \quad \therefore g(y) = -e^{-y}$$

$$F(t, y) = -\frac{1}{3}t^3 - e^{-y}$$

The solution of function is C

$$C = -\frac{1}{3}t^3 - e^{-y}$$

$$e^{-y} = -\frac{1}{3}t^3 - C$$

$$-y = \ln(-\frac{1}{3}t^3 - C)$$

$$y = -\ln(-\frac{1}{3}t^3 - C)$$

2. (10 points each) Find the general solution of the given differential equation. Write your answer in explicit form.

$$(b) 2u'' + 4u = 0$$

use r to represent

$$2r^2 + 4 = 0$$

$$r^2 + 2 = 0$$

$$\begin{aligned} r^2 &= -2 \\ r &= \pm\sqrt{2}i \end{aligned}$$

$$\begin{cases} r_1 = \sqrt{2}i \\ r_2 = -\sqrt{2}i \end{cases}$$

The general solution is $u(x) = C_1 e^{\sqrt{2}ix} + C_2 e^{-\sqrt{2}ix}$

we can simplify $e^{\sqrt{2}ix}$ and $e^{-\sqrt{2}ix}$ based on complex root

$$u = e^{0x} (C_1 \cos\sqrt{2}x + C_2 \sin\sqrt{2}x)$$

$$u = C_1 \cos\sqrt{2}x + C_2 \sin\sqrt{2}x$$

2. (10 points each) Find the general solution of the given differential equation. Write your answer in explicit form.

$$(c) \quad y' = \frac{x^{-6}(x-1)}{5y^4}$$

$$5y^4 y' - x^{-6}(x-1) = 0$$

$$5y^4 dy - x^{-6}(x-1) dx = 0$$

$$M(x,y) = -x^{-5} + x^{-6}$$

$$N(x,y) = 5y^4$$

$$\frac{\partial N}{\partial x} = 0 \quad \frac{\partial M}{\partial y} = 0$$

\therefore They are exact.

$$\bar{F}(x,y) = \int (-x^{-5} + x^{-6}) dx + g(y) = -\frac{1}{4x^4} - \frac{1}{5x^5} + g(y)$$

$$\frac{\partial \bar{F}}{\partial y} = 0 + g'(y) = N(x,y)$$

$$g'(y) = 5y^4 \quad \therefore g(y) = y^5$$

$$\bar{F}(x,y) = -\frac{1}{4x^4} - \frac{1}{5x^5} + y^5$$

The solution is C

$$C = -\frac{1}{4x^4} - \frac{1}{5x^5} + y^5$$

$$y^5 = C - \frac{1}{4x^4} + \frac{1}{5x^5} \quad y = \left(C - \frac{1}{4x^4} + \frac{1}{5x^5} \right)^{\frac{1}{5}}$$

3. (10 points each) Solve the given initial value problem.

(a) $-w'' + 10w' - 25w = 0, \quad w(0) = 1, \quad w'(0) = -1$

use r to represent,

$$-r^2 + 10r - 25 = 0$$

$$r^2 - 10r + 25 = 0$$

$$(r-5)^2 = 0$$

$$r=5$$

Because this is a single root,

the solution is given $w = C_1 e^{5t} + C_2 t e^{5t}$
 $\because w(0) = 1$

$$1 = C_1$$

$$w = 5C_1 e^{5t} + 5C_2 t e^{5t} + C_2 e^{5t}$$

$$\because w'(0) = -1$$

$$-1 = 5C_1 + C_2$$

$$-1 = 5 + C_2$$

$$C_2 = -6$$

$$w = e^{-5t} - 6t e^{-5t}$$

3. (10 points each) Solve the given initial value problem.

$$(b) xy' + (x+1)y = x^2 e^{-x}, \quad x > 0, \quad y(3) = 0$$

$$y' + \left(\frac{x+1}{x}\right)y = xe^{-x}$$

$$P(x) = \frac{x+1}{x}$$

$$Q(x) = xe^{-x}$$

$$M(t) = \int \frac{x+1}{x} dx = e^{x+\ln x} = xe^x$$

Multiply it back in

$$xe^x y' + \left(\frac{x+1}{x}\right)xe^x y = x^2$$

Integrate the function.

$$(xe^x y)' = x^2$$

$$xe^x y = \frac{1}{3}x^3 + C$$

$$y = \frac{x^2}{3e^x} + \frac{C}{xe^x}$$

$$\because y(3) = 0$$

$$0 = \frac{9}{3e^3} + \frac{C}{3e^3}$$

$$C = -9$$

$$y = \frac{x^2}{3e^x} - \frac{9}{xe^x}$$

4. Given that $y_1(t) = t^{-3}$ is a solution of

$$t^2y'' + 2ty' - 6y = 0, \quad t > 0,$$

- (a) (15 points) Use the reduction of order method to find a second solution of the form $y_2(t) = t^k$.

$$y_1(t) = t^{-3}$$

$$\text{let } y_2(t) = ut^{-3}$$

$$y_2'(t) = u't^{-3} - 3ut^{-4}$$

$$\begin{aligned} y_2''(t) &= u''t^{-3} - 3u't^{-4} - 3u't^{-4} + 12ut^{-5} \\ &= u''t^{-3} - 6u't^{-4} + 12ut^{-5} \end{aligned}$$

put into equation

$$t^2(u''t^{-3} - 6u't^{-4} + 12ut^{-5}) + 2t(u't^{-3} - 3ut^{-4}) - bu't^{-3} = 0$$

$$\underbrace{u''t^{-1} - bu't^{-2}}_{u''t^{-1} - 4u't^{-2}} + \underbrace{12ut^{-3}}_{+ 2u't^{-2}} + \underbrace{-bu't^{-3}}_{- bu't^{-3}} = 0$$

$$u''t^{-1} - 4u't^{-2} = 0$$

$$u'' - 4u't^{-1} = 0$$

Let $w = u'$ and solve.

$$w' - 4t^{-1}w = 0$$

$$w' = 4t^{-1}w$$

$$\frac{1}{w} dw = 4t^{-1} dt$$

$$\int \frac{1}{w} dw = \ln w \quad (\text{Because } t > 0, w \text{ can exist without absolute sign})$$

$$\int 4t^{-1} dt = 4 \ln t + C$$

$$\ln w = 4 \ln t + C$$

$$w = Ct^4$$

Integrate w to find u

$$u = \int Ct^4 dx = \frac{1}{5}Ct^5 + D = Ct^5 + D$$

$$\text{Now } y_2 = uy_1$$

$$\begin{aligned}y_2(t) &= t^{-3}(Ct^5 + D) \\&= Ct^2 + t^{-3}D\end{aligned}$$

We now only need to solution to be in the

form $y_2(t) = t^K$. (t^{-3} is the first solution, no need to include it for second solution).

$$y_2(t) = t^2.$$

The second solution is $y_2(t) = t^2$.

(b) (5 points) Do y_1 and y_2 from part (a) form a fundamental set of solutions? Why?

I think y_1 and y_2 form a fundamental set of solutions.

In order to form a fundamental set of solutions, they must fit requirements

a) y_1 and y_2 are two solutions of

and

$$t^2y'' + 2ty' - by = 0$$

b) $w(y_1, y_2) \neq 0$.

a) already proven in the first question.

so we deal with b)

$$w(y_1, y_2) = \begin{vmatrix} t^{-3} & t^2 \\ -3t^4 & 2t \end{vmatrix} = 2t^2 + 3t^{-2} = 5t^{-2} = \frac{5}{t^2}$$

Because $t > 0$, so $\frac{5}{t^2}$ would never equals to zero.

Therefore, b is proven.

∴ y_1 and y_2 form a fundamental set of solutions.

- (c) (5 points) Using your answers from parts (a) and (b), find the solution which satisfies the initial conditions $y(1) = 1$ and $y'(1) = 12$.

Because we proved y_1 and y_2 form a fundamental set of solutions, so the general solution is $y(t) = C_1 t^3 + C_2 t^2$.

$$y'(t) = -3C_1 t^2 + 2C_2 t \quad \because y(1) = 1$$

$$\because y'(1) = 12 \quad 1 = C_1 + C_2$$

$$12 = -3C_1 + 2C_2$$

$$\begin{cases} C_1 + C_2 = 1 \\ -3C_1 + 2C_2 = 12 \end{cases}$$

$$\begin{cases} C_1 = -2 \\ C_2 = 3 \end{cases}$$

$$\therefore y(t) = -2t^3 + 3t^2.$$

The solution that satisfies the initial condition is

$$y(t) = -2t^3 + 3t^2.$$

5. (10 points) Suppose y_1 and y_2 form a fundamental set of solutions to some differential equation. Let $y_3 = y_2 + y_1$. Do you think that the pair $\{y_3, y_1\}$ would also form a fundamental set of solutions, yes or no? Explain your reasoning and thoughts. You may use theory from linear algebra and/or differential equations.

I think the pair $\{y_3, y_1\}$ would also form a fundamental set of solutions.

In order to be the fundamental set of solution, y_3 and y_1 must fit in the requirement

- a) y_1 and y_3 are two solutions of the differential equation and
- b) $w(y_1, y_3) \neq 0$.

a) y_1 is the solution that already proved.

when y_1 and y_2 form fundamental set of solution, the general solution is $y_1 + y_2$.

$y_3 = y_1 + y_2$, which is also a solution to the differential equation.

$$b) w(y_1, y_3) = \begin{vmatrix} y_1 & y_3 \\ y_1' & y_3' \end{vmatrix} = y_1 y_3' - y_1' y_3$$

use $y_1 + y_2$ to represent y_3

$$\begin{aligned} w(y_1, y_3) &= y_1(y_1 + y_2)' - y_1'(y_1 + y_2) \\ &= \underline{\underline{y_1 y_1'}} + \underline{\underline{y_1 y_2'}} - \underline{\underline{y_1' y_1}} - \underline{\underline{y_1' y_2}} \end{aligned}$$

$$= y_1 y_{2'} - y_1' y_2$$

Since y_1 and y_2 are already formed a fundamental set of the solution.

$$W(y_1, y_2) \neq 0$$

$$W(y_1, y_2) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = y_1 y_{2'} - y_1' y_2 \neq 0$$

$$\text{We can see that } W(y_1, y_3) = W(y_1, y_2) \neq 0$$

Therefore, $\{y_3, y_1\}$ fit all the requirement to be the fundamental set of solutions.