ME 760 Homework 6

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1. Under what conditions is (ax + by) dx + (kx + ly) dy an exact differential? Here a, b, kandl are constants. Solve the exact equation.

A differential is exact if it can be represented in the form $\frac{dy}{dx}N(x,y) + M(x,y) = 0$. The test for exactness is seen in equation 1.

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \tag{1}$$

From this it can be seen that for the equation to be exact, b = k.

By first integrating M with respect to x, $u(x,y) = \frac{ax^2}{2} + byx + p(y)$. Differentiating this function with respect to y and setting equal to N yields: p'(y) = ly, given that b and k are equal. Integrating p(y) and substituting, it is found that:

$$F(x,y) = ax^{2}/2 + byx + ly^{2}/2 = C$$

2. Show that $x^a y^b$ is an integrating factor for the following equation and then find its solution.

$$(b+1)x\frac{dy}{dx} + (a+1)y = 0$$

Begin by multiplying the entire equation by the integrating factor:

$$(b+1)x^{a+1}y^bdy + (a+1)x^ay^{b+1}dx = 0$$

This can be seen to be in the form of an exact equation, with $M=(a+1)x^ay^{b+1}$ and $N=(b+1)x^{a+1}y^b$. Thus differentiating M with respect to y and N with respect to x.

$$b(a+1)x^{a}y^{b} + (a+1)x^{a}y^{b}$$
$$a(b+1)x^{a}y^{b} + (b+1)x^{a}y^{b}$$

As such, the integrating factor applies if and only if a = b.

3. Find the solution of

(a)
$$y'(x) = x(4-y)$$

(b)
$$y'(x) + 6x^2y = e^{-2x^3}/x^2$$
 with $y(1) = 0$

(a) By separating variables, this quickly becomes $dy(4-y)^{-1} = xdx$. By integrating both sides, this becomes $-ln(4-y) = \frac{x^2}{2} + C_1$. Solving for y explicitly this yields:

$$y = C_2 - e^{-x^2/2}$$

(b) This is a first order, linear differential equation, as such the integrating factor is $q(x) = exp(\int 6x^2dx) = exp(2x^3)$. Thus multipling and integrating yields:

$$y(x) = \frac{C}{e^{2x^3}} - \frac{1}{xe^{2x^3}}$$

After applying the boundary condition of y(1) = 0:

$$y(x) = \frac{1}{e^{2x^3}} - \frac{1}{xe^{2x^3}}$$

- 4. Show if the following two sets of functions are linearly independent on the positive x axis
 - (a) $[\cos x, \sin x, \sin 2x]$
 - (b) $[exp(x)\cos x, exp(x)\sin x, exp(x)]$
 - (a) The functions can be shown to be linearly independent by using showing that the Wronskian is non-zero for any point in the interval. The Wronskian is found below:

$$W = \begin{vmatrix} \cos x & \sin x & \sin 2x \\ -\sin x & \cos x & 2\cos 2x \\ -\cos x & -\sin x & -4\sin 2x \end{vmatrix}$$

Computing this yields $W = -3\sin 2x$. Clearly, these functions are linearly independent.

(b) Again the functions can be shown to be linearly independent by having a non-zero Wronskian. The matrix used to determine the Wronskian is seen below:

$$W = \begin{vmatrix} e^x \cos x & e^x \sin x & e^x \\ -e^x \sin x + e^x \cos x & e^x \cos x + e^x \sin x & e^x \\ -2e^x \sin x & 2e^x \cos x & e^x \end{vmatrix}$$

Evaluating this yields $W = e^x - 1$ as such, the functions are linearly independent for all positive x values.

- 5. Solve the ode $y'' + 4y' + 3y = 65 \cos 2x$ by
 - (a) The method of undertermined coefficients
 - (b) The variation of parameters method
 - (a) Begin by guessing a possible solution of the form $A\cos 2x + B\sin 2x$. This can be differentiated and plugged into the ode. Doing so and reducing down yields $(-16A 8B)\cos 2x + (8A 16B)\sin 2x = 65\cos 2x$. The two sides of the equation can be used to form two equations:

$$(-16A - 8B) = 65$$
$$(8A - 16B) = 0$$

Solving these equations simultaneously and plugging into the guess:

$$y(x) = 3.25\cos 2x + 6.5\sin 2x$$

6. What is the solutions to the initial value problem y''''' - y = 0 with y(0) = -1, y'(0) = 7, y''(0) = -1, and y'''(0) = 7.