

MATB44 - Tutorial b (IC 320 Fridays 10-11am)

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Week 1 - Sept. 6th

No tutorials

Week 2 - Sept. 13th

ODE: $F(t, x, x^{(1)}, \dots, x^{(k)}) = 0$

t - independent variable (time)

x - dependent variable (space)

x is a function of t i.e. $x(t)$

The order is the highest derivative that appears in F .

The system is linear if we can rewrite it to separate out the $x_i^{(j)}$'s as follows:

$$x_i^{(k)} = g_{ii}(t) + \sum_{l=1}^n \sum_{j=1}^{k-1} f_{i,j,l}(t) x_l^{(j)}$$

Ex: $\underbrace{(4+t^2)x' + 2tx}_{} = 4t$

By product rule: $\frac{d}{dt} [(4+t^2)x] = 2tx + (4+t^2)x'$

$$\Rightarrow \frac{d}{dt} [(4+t^2)x] = 4t$$

$$\Rightarrow (4+t^2)x = 2t^2 + C$$

$$\Rightarrow x(t) = \frac{2t^2 + C}{4+t^2}$$

The system is homogeneous if $g_{ii}(t) = 0$

If there is no direct dependence on t , the system is autonomous. Form $x' = f(x)$

Ex: Classify the following equations:

$$* x' + \frac{1}{2}x = \frac{1}{2}e^{t/3} \quad \text{1st order, linear}$$

$$* 3+xx' = t-x \quad \text{1st order, non linear}$$

* $x'' + 5x' + 6x = 0$ 2nd order, linear, homogeneous, autonomous

* $x' = t \sin x$ 1st order, non linear

* $x'' - x = 0$ 2nd order, linear, homogeneous, autonomous

* $tx' + 2x = 4t^2$ 1st order, linear

* $x' - 2x + t = 0$ 1st order, linear.

Ex: Solve $x' = x^2$ with $x_0 = x(0) > 0$

$$\textcircled{1} \quad \frac{dx}{dt} = x^2 \Rightarrow \frac{dx}{x^2} = dt$$

$$\Rightarrow \int \frac{dx}{x^2} = \int dt$$

$$\Rightarrow -\frac{1}{x} = t + C_1$$

$$\Rightarrow x = \frac{1}{-C_1 - t}$$

$$\text{When } x(0) = -\frac{1}{C_1} = x_0 \text{ so } x = \frac{1}{\frac{1}{x_0} - t}$$

\textcircled{2} $f(x) = x^2$, a maximal nonzero interval is $(x_0, \infty) = (0, \infty)$

$$F(x) = \int_{x_0}^x \frac{dy}{y^2} = -\frac{1}{y} \Big|_{y=x_0}^{y=x} = -\frac{1}{x} + \frac{1}{x_0} \quad \phi(t) = F^{-1}(t)$$

$$T_+ = \lim_{x \rightarrow x_2} F(x) = \lim_{x \rightarrow \infty} -\frac{1}{x} + \frac{1}{x_0} = \frac{1}{x_0}, \text{ so } \phi \text{ is defined for all } t > 0$$

$$t = F(F^{-1}(t)) = -\frac{1}{F^{-1}(t)} + \frac{1}{x_0}$$

$$\Rightarrow \frac{1}{F^{-1}(t)} = \frac{1}{x_0} - t$$

$$\Rightarrow F^{-1}(t) = \frac{1}{\frac{1}{x_0} - t}$$

$$\Rightarrow \phi(t) = \frac{1}{\frac{1}{x_0} - t} \quad \blacksquare$$

Week 3 - Sept. 20th

Office Hours: Wed. 10-11 am IC404

A particular solution is a solution that has no arbitrary constant. A general solution is a k-parameter family of solutions that contain every particular solution.

A separable first-order ODE is an ODE that can be rewritten as:

$$\dot{x}(t, x) = g(t)f(x) \quad (\text{or } g(t)dt + f(x)dx = 0)$$

$$\Rightarrow \frac{dx}{dt} = g(t)f(x)$$

$$\Rightarrow \frac{dx}{f(x)} = g(t)dt$$

$$\Rightarrow \int \frac{dx}{f(x)} = \int g(t)dt, \quad f(x) \neq 0$$

Ex: Show that the equation $\dot{x}(t, x) = \frac{t^2}{1-x^2}$ is separable and solve.

$$\text{Let } f(x) = \frac{1}{1-x^2} \text{ and } g(t) = t^2$$

$$\Rightarrow \int 1-x^2 dx = \int t^2 dt$$

$$x - \frac{x^3}{3} = \frac{t^3}{3} + C_1$$

$$3x - x^3 - t^3 = C, \quad C \in \mathbb{R}$$

Ex: Solve the equation $\frac{dx}{dt} = \frac{4t-t^3}{4+x^3}$ and find the solution passing through the point $(0, 1)$

$$\Rightarrow (4+x^3)dx = (4t-t^3)dt$$

$$\int (4+x^3)dx = \int (4t-t^3)dt$$

$$4x + \frac{x^4}{4} = 4t^2 - \frac{t^4}{4} + C_1$$

$$\Rightarrow 16x + x^4 - 8t^2 + t^4 = C, \quad C \in \mathbb{R},$$

$$\text{When } (0, 1) \rightarrow 16+1=17$$

$$\therefore 16x + x^4 - 8t^2 + t^4 = 17$$

Let $z = f(x, y)$ be a function of x and y , $f(x, y)$ is homogeneous of order n if it can be written as $f(x, y) = x^n g(u)$, where $u = \frac{y}{x}$ or $f(x, y) = y^n g(u)$, where $u = \frac{x}{y}$.

$P(x, y)dx + Q(x, y)dy = 0$ where $P(x, y)$ and $Q(x, y)$ are the homogeneous coefficients and can be solved by substituting $y = ux$, $dy = udx + xdu$

Ex: Find the general solution of $txx' = t^2 + 2x^2$

$$\Rightarrow \frac{1}{t^2} \left[tx x' - t^2 - 2x^2 \right]$$

$$\frac{x x'}{t} = 1 + 2 \frac{x^2}{t^2} \quad \text{Let } u = \frac{x}{t} \quad \text{so } x = ut \quad x' = u + tu'$$

$$\Rightarrow u(u + tu') = 1 + 2u^2$$

$$u^2 + tu' u = 1 + 2u^2$$

$$tu' u = 1 + u^2$$

$$\frac{u' u}{1 + u^2} = \frac{1}{t}$$

→ OMG! This is separable!

$$\int \frac{u' u}{1 + u^2} dt = \int \frac{1}{t} dt$$

$$\text{Let } v = 1 + u^2 \quad dv = 2u du$$

$$\frac{1}{2} \int \frac{dv}{v} = \ln|t| + C_1$$

$$\frac{1}{2} \ln|1 + u^2| = \ln|t| + C_1$$

$$\therefore \frac{1}{2} \ln \left| 1 + \frac{x^2}{t^2} \right| - \ln|t| = C$$

A differential expression $P(x, y)dx + Q(x, y)dy$ is called an exact differential if it is the total differential of some function $f(x, y)$.

i.e. if $P(x, y) = \frac{\partial f(x, y)}{\partial x}$ and $Q(x, y) = \frac{\partial f(x, y)}{\partial y}$.

If we can find $f(x, y)$, $f(x, y) = C$ is the 1-parameter family of solutions.

$P(x, y)dx + Q(x, y)dy = 0$ is exact iff $\frac{\partial P(x, y)}{\partial y} = \frac{\partial Q(x, y)}{\partial x}$.

Ex: Find the general solution of $y' = -\frac{1+2xy^2}{1+2x^2y}$

$$\Rightarrow (1+2x^2y)y' = -(1+2xy^2)$$

$$(1+2xy^2) + (1+2x^2y)y' = 0$$

Is it exact? $P(x, y) = 1+2xy^2$ $Q(x, y) = 1+2x^2y$

$$\frac{\partial P(x, y)}{\partial y} = 4xy \quad \Leftrightarrow \quad \frac{\partial Q(x, y)}{\partial x} = 4xy \quad \checkmark$$

let's take $P(x,y)$, we know $P(x,y) = \frac{\partial}{\partial x} f(x,y)$

$$\Rightarrow \int P(x,y) dx = f(x,y)$$

$$\int 1 + 2xy^2 dx = x + x^2y^2 + g(y) = f(x,y)$$

$$\Rightarrow \frac{\partial f(x,y)}{\partial y} = 2x^2y + g'(y) = Q(x,y) = 1 + 2x^2y$$

$$\text{So } g'(y) = 1 \rightarrow g(y) = y$$

$$\therefore x + x^2y^2 + y = C$$

Week 4 - Sept. 27th

An integrating factor (IF) will convert an inexact ODE $P(x,y)dx + Q(x,y)dy = 0$ into an exact ODE $\text{IF } P(x,y)dx + \text{IF } Q(x,y)dy = 0$

Given $\frac{dy}{dx} + P(x)y = Q(x)$ a known IF is $e^{\int P(x)dx}$

Ex: Find the general solution of $\frac{dy}{dx} + \frac{3y}{x} = \frac{e^x}{x^3}$

$$P(x) = \frac{3}{x}, \quad \text{IF} = e^{\int \frac{3}{x} dx} = e^{3 \ln x} = e^{\ln x^3} = x^3$$

$$\Rightarrow x^3 \frac{dy}{dx} + x^3 \frac{3y}{x} = x^3 \frac{e^x}{x^3}$$

$$\Rightarrow x^3 y' + 3x^2 y = e^x$$

$$\Rightarrow \int (x^3 y' + 3x^2 y) dx = \int e^x dx$$

$$\Rightarrow x^3 y = e^x + C$$

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

Ex: Solve $6y' - 2y = xy^4, y(0) = -2$.

$$\Rightarrow 6y^{-4}y' - 2y^{-3} = x \quad \text{let } u = y^{-3} \\ du = -3y^{-4}y' \quad \text{d}u = -3y^{-4}y'$$

$$\Rightarrow -2u' - 2u = x \quad \text{or} \quad u' + u = -\frac{x}{2}$$

$$P(x) = 1 \quad , \quad \text{IF} = e^{\int P dx} = e^x$$

$$\Rightarrow u'e^x + ue^x = -\frac{e^x}{2}$$

$$\Rightarrow \int(u'e^x + ue^x)dx = -\frac{1}{2} \int xe^x dx$$

$$\Rightarrow ue^x = -\frac{1}{2}(xe^x - e^x) + C$$

$$\Rightarrow u = -\frac{1}{2}(x-1) + Ce^{-x}$$

$$\Rightarrow y^{-3} = -\frac{1}{2}(x-1) + Ce^{-x}$$

$$\Rightarrow 2y^{-3} = (1-x) + 2Ce^{-x}$$

$$\Rightarrow y^3 = \frac{2}{(1-x) + 2Ce^{-x}}$$

Side note:

$$\begin{aligned} u &= x & dv &= e^x dx \\ du &= dx & v &= e^x \\ & \int xe^x dx & & = xe^x - \int e^x dx = xe^x - e^x + C. \end{aligned}$$

$$\begin{aligned} &\stackrel{\text{IVP}}{\Rightarrow} (-2)^3 = \frac{2}{1+2C} \\ &\Rightarrow -8 - 16C = 2 \\ &\Rightarrow C = -\frac{5}{8} \\ \Rightarrow y &= \left[\frac{2}{(1-x) - \frac{5}{4}e^{-x}} \right]^{1/3} \end{aligned}$$

Bernoulli Equation: given $\frac{dy}{dx} + P(x)y = Q(x)y^n$.

$$\text{multiply by } (1-n)y^{-n} \Rightarrow (1-n)y^{-1}\frac{dy}{dx} + (1-n)y^{1-n}P(x) = (1-n)Q(x)$$

$$\begin{aligned} \text{Substitute } u &= y^{1-n} \\ du &= (1-n)y^{-n}dy \Rightarrow \frac{du}{dx} + (1-n)P(x)u = (1-n)Q(x) \\ &\text{IF } e^{\int (1-n)P(x)dx} \end{aligned}$$

Let X be a real vector space. A norm on X is a map $\|\cdot\|: X \rightarrow [0, \infty)$ s.t.

- (i) $\|0\| = 0$, $\|x\| > 0$ for $x \neq 0$
- (ii) $\|\alpha x\| = |\alpha| \|x\|$ for $\alpha \in \mathbb{R}$ and $x \in X$
- (iii) $\|x+y\| \leq \|x\| + \|y\|$ for $x, y \in X$

Together $(X, \|\cdot\|)$ is a normed vector space. A sequence of vectors x_n converges to x if $\lim_{n \rightarrow \infty} \|x_n - x\| = 0$.

A **contraction** is a mapping $K: C \subseteq X \rightarrow C$ where there exists a contraction constant $\theta \in [0, 1)$ s.t. $\|K(x) - K(y)\| \leq \theta \|x - y\|$, $x, y \in C$.

Note: $K^n(x) = K(K^{n-1}(x))$ $K^0(x) = x$

Ex: Let $K(x) = 40 + \frac{x}{3}$. What is the contraction constant? Is $K(x)$ a contraction on $C = [0, 90]$? on $C = [0, 30]$?

$$\|K(x) - K(y)\| = \left\| 40 + \frac{x}{3} - 40 - \frac{y}{3} \right\| = \left\| \frac{x}{3} - \frac{y}{3} \right\| = \frac{1}{3} \|x - y\|$$

$$\therefore \theta = \frac{1}{3}$$

$$C[0, 90] \quad K(0) = 40 \in [0, 90]$$

$$C[0, 30] \quad K(0) = 40 \notin [0, 30]$$

Consider an initial value problem (IVP) $\dot{x} = f(t, x)$, $x(t_0) = x_0$, where $x, t \in \mathbb{R}$ and $f \in C(U, \mathbb{R})$ where $U \subseteq \mathbb{R}^2$ is an open subset of \mathbb{R}^2 and $(t_0, x_0) \in U$.

Let's define **Picard Iteration** by a map $K: C(U, \mathbb{R}) \rightarrow C(U, \mathbb{R})$

$$K(x)(t) = x_0 + \int_{t_0}^t f(s, x(s)) ds.$$

and the **Picard iterates**.

$$x_0(t) = x_0 \quad (\text{the constant function through the scalar } x_0)$$

$$x_1(t) = K(x_0)(t) = x_0 + \int_{t_0}^t f(s, x_0(s)) ds$$

$$x_2(t) = K^2(x_0)(t) = K(x_1)(t) = x_0 + \int_{t_0}^t f(s, x_1(s)) ds.$$

\vdots

$$x_m(t) = K^m(x_0)(t) = K(x_{m-1})(t) = x_0 + \int_{t_0}^t f(s, x_{m-1}(s)) ds$$

Ex: Calculate the Picard iterates x_0, x_1, x_2 . for $f(t, x) = 3 - 2x$, $x(t_0) = x_0$

$$K(x)(t) = x_0 + \int_{t_0}^t f(s, x(s)) ds$$

$$K^{m+1}(x)(t) = x_0 + \int_{t_0}^t f(s, x_m(s)) ds = x_0 + \int_{t_0}^t (3 - 2x_m(s)) ds.$$

$$\Rightarrow x_0(t) = x_0$$

$$\begin{aligned}\Rightarrow x_1(t) &= K(x_0)(t) = x_0 + \int_{t_0}^t 3 - 2x_0(s) ds \\ &= x_0 + \int_{t_0}^t 3 - 2x_0 ds \\ &= x_0 + (3 - 2x_0)(t - t_0) \\ &= x_0 + t(3 - 2x_0) - t_0(3 - 2x_0)\end{aligned}$$

$$\begin{aligned}\Rightarrow x_2(t) &= K^2(x_0)(t) = x_0 + \int_{t_0}^t 3 - 2x_1(s) ds \\ &= x_0 + \int_{t_0}^t 3 - 2(x_0 + s(3 - 2x_0) - t_0(3 - 2x_0)) ds \\ &= x_0 + [3 - 2x_0 + 2t_0(3 - 2x_0)](t - t_0) - 2(3 - 2x_0) \int_{t_0}^t s ds \\ &= x_0 + (3 - 2x_0)(1 + 2t_0)(t - t_0) - (3 - 2x_0) s^2 \Big|_{t_0}^t \\ &= x_0 + (3 - 2x_0)(1 + 2t_0)(t - t_0) - (3 - 2x_0)(t^2 - t_0^2).\end{aligned}$$

Week 5 - Oct. 4th

$$\dot{x} = f(t, x), \quad x(t_0) = x_0, \quad x: \mathbb{R} \rightarrow \mathbb{R}^n$$

let $K: C(U, \mathbb{R}^n) \rightarrow C(U, \mathbb{R}^n)$, $U \subseteq \mathbb{R}^{n+1}$ an open set

$$K(x)(t) = x_0 + \int_{t_0}^t f(s, x(s)) ds.$$

Then the sequence $x_0(t) = x_0, x_m = K(x_{m-1})$ converges to the solution x .

$$\text{Ex: } \dot{x}(t) = \begin{pmatrix} t+y \\ y^2+z^2 \end{pmatrix}, \quad x(0) = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \rightarrow y(0) = 1, \quad z(0) = 0$$

$$x_1(t) = \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \left(\begin{array}{l} \int_0^t s + (y(s)) ds \\ \int_0^t (y(s))^2 + (z(s))^2 ds \end{array} \right) = \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \left(\begin{array}{l} \int_0^t s + 1 ds \\ \int_0^t ds \end{array} \right) = \begin{pmatrix} \frac{t^2}{2} + t + 1 \\ t \end{pmatrix}$$

$$x_2(t) = \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \left(\begin{array}{l} \int_0^t s + \left(\frac{s^2}{2} + s + 1\right) ds \\ \int_0^t \left(\frac{s^2}{2} + s + 1\right)^2 + s^2 ds \end{array} \right) = \begin{pmatrix} 1 + \frac{t^3}{6} + \frac{t^2 + t}{2} \\ \frac{t^5}{20} + \frac{t^4}{4} + t^3 + t^2 + t \end{pmatrix}$$

$$(1) \int_0^t \frac{s^2}{2} + 2s + 1 ds = \left[\frac{s^3}{6} + s^2 + s \right]_0^t$$

$$(2) \int_0^t \left(\frac{s^4}{4} + s^3 + 2s^2 + 2s + 1 \right) + s^2 ds = \left[\frac{s^5}{20} + \frac{s^4}{4} + s^3 + s^2 + s \right]_0^t$$

$$\text{Ex: } \dot{x}(t) = \begin{pmatrix} 2z+t^2 \\ t+y \end{pmatrix}, \quad x(1) = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \rightarrow y(1) = 1$$

$$x_1(t) = \begin{pmatrix} 1 \\ 1 \end{pmatrix} + \left(\begin{array}{l} \int_1^t 2+z^2 ds \\ \int_1^t s+1 ds \end{array} \right) = \begin{pmatrix} 1 \\ 1 \end{pmatrix} + \left(\begin{array}{l} \left[2s+\frac{s^3}{3} \right]_1^t \\ \left[\frac{s^2}{2}+s \right]_1^t \end{array} \right) = \begin{pmatrix} 1+2t+\frac{t^3}{3}-2-\frac{1}{3} \\ 1+\frac{t^2}{2}+t-\frac{1}{2}-1 \end{pmatrix}$$

$$= \begin{pmatrix} 2t+\frac{t^3}{3}-\frac{4}{3} \\ \frac{t^2}{2}+t-\frac{1}{2} \end{pmatrix}$$

$$x_2(t) = \begin{pmatrix} 1 \\ 1 \end{pmatrix} + \left(\begin{array}{l} \int_1^t s^2+2s-1+s^2 ds \\ \int_1^t s+2s+\frac{s^3}{3}-\frac{4}{3} ds \end{array} \right) = \begin{pmatrix} 1 \\ 1 \end{pmatrix} + \left(\begin{array}{l} \int_1^t 2s^2+2s-1 ds \\ \int_1^t 3s+\frac{s^3}{3}-\frac{4}{3} ds \end{array} \right)$$

$$= \begin{pmatrix} 1+\left[\frac{2s^3}{3}+s^2-s\right]_1^t \\ 1+\left[\frac{3s^2}{2}+\frac{s^4}{12}-\frac{4s}{3}\right]_1^t \end{pmatrix} = \begin{pmatrix} 1+\frac{2t^3}{3}+t^2-t-\frac{2}{3}-1+1 \\ 1+\frac{3t^2}{2}+\frac{t^4}{12}-\frac{4t}{3}-\frac{3}{2}-\frac{1}{12}+\frac{4}{3} \end{pmatrix}$$

$$= \begin{pmatrix} \frac{2t^3}{3}+t^2-t+\frac{1}{3} \\ \frac{3t^2}{2}+\frac{t^4}{12}-\frac{4t}{3}+\frac{3}{4} \end{pmatrix}$$

Picard-Lindelöf

$$\text{Ex: } \dot{x} = x^{1/3} + t, \quad x(1) = 0$$

$$V_0 = [0, 2] \times [-1, 1]$$

$$\frac{|f(t, x) - f(t, y)|}{|x-y|} = \frac{|x^{1/3} + t - y^{1/3} - t|}{|x-y|} = \frac{|x^{1/3} - y^{1/3}|}{|x-y|} \rightarrow \infty$$

$$\text{If we let } y=0, \text{ then } \frac{|x^{1/3}|}{|x|} = \frac{1}{|x^{2/3}|} \rightarrow \infty$$

Thus, we cannot show that there exists a unique local solution.

Complex Numbers:

\mathbb{C} is defined by the numbers defined by $z = x + yi$, where $x, y \in \mathbb{R}$ and $i = \sqrt{-1}$

$\text{Re}(z)$ $\text{Im}(z)$

A complex number can be represented in polar form $z = r(\cos \theta + i \sin \theta)$

$$\text{Modulus of } z \rightarrow |z| = \sqrt{x^2 + y^2}$$

$$e^{iz} = \cos z + i \sin z$$

$$\theta = \arg z = \arctan \frac{y}{x}$$

Ex: Find the modulus and argument of $z = 1+i$, then write z in polar form

$$|z| = \sqrt{1+1} = \sqrt{2}$$

$$\theta = \arg z = \arctan(1) = \frac{\pi}{4}$$

$$z = \sqrt{2} \left(\cos \frac{\pi}{4} + i \sin \frac{\pi}{4} \right) \xrightarrow{\text{check!}} = \sqrt{2} \left(\frac{\sqrt{2}}{2} + i \frac{\sqrt{2}}{2} \right) = \frac{2}{2} + i \frac{2}{2} = 1+i \quad \text{✓}$$

Week 6 - Oct. 11th

Ex: Midterm Q4. Find a 1-parameter family of solutions to the following equation:

$$xy' + 3y - \sin x^3 = 0$$

Rewrite it $y' + \frac{3}{x}y - \frac{\sin x^3}{x} = 0$ \rightarrow 1st Order, linear

$$\text{IF} = e^{\int \frac{3}{x} dx} = e^{3 \ln x} = x^3$$

$$\Rightarrow x^3 y' + 3x^2 y - x^2 \sin x^3 = 0$$

$$f(x,y) = \int x^3 dy + C(x) = x^3 y + C(x)$$

$$f(x,y) = \int 3x^2 y - x^2 \sin x^3 dx + C(y) = x^3 y - \frac{1}{3} \cos x^3$$

$$\therefore x^3 y - \frac{1}{3} \cos x^3 = C.$$

Second Order differential equations:

Homogeneous with constant coefficients

$$ay'' + by' + cy = 0 \quad \text{where } a, b, c \text{ are constants.}$$

Characteristic equation $ar^2 + br + c = 0$, find roots r_1 and r_2

Then $y = c_1 e^{r_1 t} + c_2 e^{r_2 t}$ is a general solution

Ex: Find the general solution of $y'' + 5y' + 6y = 0$

$$r^2 + 5r + 6 = 0 = (r+2)(r+3) = 0$$

$$r_1 = -2 \text{ and } r_2 = -3$$

$$\text{Then } y = c_1 e^{-2t} + c_2 e^{-3t}, c_1, c_2 \in \mathbb{R}$$

Ex: Find the solution of the initial value problem $y'' + 5y' + 6y = 0 \quad y(0) = 2, y'(0) = 3$

$$t=0, y(0) = c_1 + c_2 = 2$$

$$y' = -2c_1 e^{-2t} - 3c_2 e^{-3t} \rightarrow y'(0) = -2c_1 - 3c_2 = 3$$

$$\begin{cases} c_1 + c_2 = 2 \\ -2c_1 - 3c_2 = 3 \end{cases} \rightarrow c_2 = 7 \rightarrow c_2 = -7 \text{ and } c_1 = 9$$

$$\therefore y = 9e^{-2t} - 7e^{-3t}$$

Ex: Find the solution of the initial value problem $4y'' - 8y' + 3y = 0, y(0) = 2, y'(0) = \frac{1}{2}$

$$4r^2 - 8r + 3 = 0 = (2r-1)(2r-3)$$

$$r_1 = \frac{1}{2}, r_2 = \frac{3}{2}$$

$$\text{General Sol: } y = c_1 e^{t/2} + c_2 e^{3t/2} \quad y' = \frac{c_1}{2} e^{t/2} + \frac{3c_2}{2} e^{3t/2}$$

$$y(0) = c_1 + c_2 = 2$$

$$y'(0) = \frac{c_1}{2} + \frac{3c_2}{2} = \frac{1}{2}$$

$$\left. \begin{array}{l} c_1 = 2 - c_2 \\ c_1 = 1 - 3c_2 \end{array} \right\} \begin{array}{l} c_2 = -\frac{1}{2}, \\ c_1 = \frac{5}{2} \end{array}$$

$$\therefore y = \frac{5}{2} e^{t/2} - \frac{1}{2} e^{3t/2}$$

* Ex: Find the solution of $y^{(4)} + y''' - 7y'' - y' + 6y = 0$ that satisfies the initial condition $y(0) = 1, y'(0) = 0, y''(0) = -2, y'''(0) = -1$

$$r^4 + r^3 - 7r^2 - r + 6 = 0 \quad \text{Roots are } r_1 = 1, r_2 = -1, r_3 = 2, r_4 = -3$$

$$\text{General solution } y = c_1 e^t + c_2 e^{-t} + c_3 e^{2t} + c_4 e^{-3t}$$

$$y' = c_1 e^t - c_2 e^{-t} + 2c_3 e^{2t} - 3c_4 e^{-3t}$$

$$y'' = c_1 e^t + c_2 e^{-t} + 4c_3 e^{2t} + 9c_4 e^{-3t}$$

$$y''' = c_1 e^t - c_2 e^{-t} + 8c_3 e^{2t} - 27c_4 e^{-3t}$$

$$y(0) = c_1 + c_2 + c_3 + c_4 = 1$$

$$y'(0) = c_1 - c_2 + 2c_3 - 3c_4 = 0$$

$$y''(0) = c_1 + c_2 + 4c_3 + 9c_4 = -2$$

$$y'''(0) = c_1 - c_2 + 8c_3 - 27c_4 = -1$$

$$\therefore y = \frac{11}{8} e^t + \frac{5}{12} e^{-t} - \frac{2}{3} e^{2t} - \frac{1}{8} e^{-3t}$$

$$\left. \begin{array}{l} \\ \\ \\ \end{array} \right\} \quad c_1 = \frac{11}{8}, c_2 = \frac{5}{12}, c_3 = -\frac{2}{3}, c_4 = -\frac{1}{8}$$

Week 7 - October 18th

No tutorial - Reading week

Week 8 - October 25th

Nonhomogeneous Equations : Method of Undetermined Coefficients

$$L[y] = y'' + p(t)y' + q(t)y = g(t)$$

Ex: Find a particular solution of $y'' - 3y' - 4y = 3e^{2t}$

We need to find a function Y such that $Y''(t) - 3Y'(t) - 4Y(t) = 3e^{2t}$
 Since the exponential function reproduces itself through differentiation
 we can try $Y(t) = Ae^{2t}$, where A needs to be determined.

$$Y'(t) = 2Ae^{2t} \quad Y''(t) = 4Ae^{2t}$$

$$\Rightarrow 4Ae^{2t} - 6Ae^{2t} - 4Ae^{2t} = 3e^{2t}$$

$$\Rightarrow -6A = 3$$

$$A = -\frac{1}{2}$$

$$\therefore Y(t) = -\frac{1}{2} e^{2t}$$

Ex: Find the particular solution of $y'' - 3y' - 4y = 2\sin t$

let's try a similar substitution: $y(t) = Asint$

$$y'(t) = Acost \quad y''(t) = -Asint$$

$$\rightarrow -Asint - 3Acost - 4Asint = 2\sin t$$

$$\text{So } -5A = 2 \quad \text{and} \quad -3A = 0 \\ \text{tuhoh...}$$

let's try something else: $y(t) = Asint + Bcost$

$$y'(t) = Acost - Bsin t \quad y''(t) = -Asint - Bcost$$

$$\rightarrow -Asint - Bcost - 3Acost + 3Bsin t - 4Asint - 4Bcost = 2\sin t \\ (-5A + 3B)\sin t + (-3A - 5B)\cos t = 2\sin t$$

$$\begin{aligned} -5A + 3B &= 2 \\ -3A - 5B &= 0 \rightarrow A = -\frac{5B}{3} \end{aligned} \rightarrow \begin{aligned} \frac{25B}{3} + \frac{9B}{3} &= \frac{34B}{3} = 2 \rightarrow B = \frac{3}{17} \\ \rightarrow A &= -\frac{5}{17} \end{aligned}$$

$$\therefore y(t) = -\frac{5}{17}\sin t + \frac{3}{17}\cos t$$

Ex: Find the particular solution of $y'' - 3y' - 4y = -8e^t \cos 2t$

$$y(t) = Ae^t \cos 2t + Be^t \sin 2t$$

$$\begin{aligned} y'(t) &= Ae^t \cos 2t - 2Ae^t \sin 2t + Be^t \sin 2t + 2Be^t \cos 2t \\ &= (A+2B)e^t \cos 2t + (-2A+B)e^t \sin 2t \end{aligned}$$

$$\begin{aligned} y''(t) &= (A+2B)e^t \cos 2t - 2(A+2B)e^t \sin 2t + (-2A+B)e^t \sin 2t + 2(-2A+B)e^t \cos 2t \\ &= (-3A+4B)e^t \cos 2t + (-4A-3B)e^t \sin 2t \end{aligned}$$

$$\rightarrow (-10A-2B)e^t \cos 2t + (2A-10B)e^t \sin 2t = -8e^t \cos 2t$$

$$\begin{cases} -10A-2B=-8 \\ 2A-10B=0 \end{cases} \rightarrow \begin{aligned} B &= -5A+4 \\ 2A-10B &= 0 \rightarrow 2A+50A-40=0 \rightarrow A=\frac{10}{13}, B=\frac{2}{13} \end{aligned}$$

$$\therefore y(t) = \frac{10}{13}e^t \cos 2t + \frac{2}{13}e^t \sin 2t.$$

Ex: Find the particular solution of $y'' - 3y' - 4y = 3e^{2t} + 2\sin t - 8e^t \cos 2t$

We can separate these into three parts and get:

$$\therefore y(t) = -\frac{1}{2}e^{2t} - \frac{5}{17}\sin t + \frac{3}{17}\cos t + \frac{10}{13}e^t \cos 2t + \frac{2}{13}e^t \sin 2t.$$

Week 9 - November 1st.

The Method of Variation of Parameters:

Used to solve nonhomogeneous 2nd order linear differential equations:

$$y'' + p(t)y' + q(t)y = g(t).$$

The homogeneous solution is $y_c(t) = c_1 y_1(t) + c_2 y_2(t)$

the particular solution is $y(t) = -y_1(t) \int_{t_0}^t \frac{y_2(s)g(s)}{W(y_1, y_2)(s)} ds + y_2(t) \int_{t_0}^t \frac{y_1(s)g(s)}{W(y_1, y_2)(s)} ds$

$$\text{where the Wronskian } W(y_1, y_2) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = y_1 y_2' - y_1' y_2$$

the general solution is $y = c_1 y_1(t) + c_2 y_2(t) + Y(t)$

$$\text{Ex: } y'' - 2y' - 3y = 64te^{-t}.$$

$$\text{Characteristic equation } r^2 - 2r - 3 = 0 = (r-3)(r+1) = 0 \rightarrow r = -1, 3$$

$$\Rightarrow y_1 = e^{-t} \text{ and } y_2 = e^{3t}. \text{ Let } t_0 = 0$$

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

$$* \int_0^t \frac{e^{3s} \cdot 64se^{-s}}{4e^{2s}} ds = 16 \int_0^t s ds = 16 \frac{s^2}{2} \Big|_0^t = 8t^2$$

$$* \int_0^t \frac{e^{-s} \cdot 64se^{-s}}{4e^{2s}} ds = 16 \int_0^t s e^{-4s} ds = 16 \left[-\frac{se^{-4s}}{4} \Big|_0^t - \frac{1}{4} \int_0^t e^{-4s} ds \right] = 4te^{-4t} - e^{-4t} - 1$$

$$\Rightarrow Y(t) = -e^{-t}(8t^2) + e^{3t}(4te^{-4t} - e^{-4t}) = -8t^2e^{-t} - 4te^{-t} - e^{-t} - 1$$

$$\therefore \text{The general solution is } y(t) = c_1 e^{-t} + c_2 e^{3t} + (-8t^2 - 4t - 1)e^{-t} - 1$$

Used to solve nonhomogeneous nth order linear differential equations:

$$y^{(n-1)} + \dots + p(t)y' + q(t)y = g(t).$$

$$L[y] = y^{(n)} + p_1(t)y^{(n-1)} + \dots + p_{n-1}(t)y' + p_n(t)y = g(t)$$

$$\text{Solution: } Y(t) = \sum_{m=1}^n y_m(t) \int_{t_0}^t \frac{g(s)W_m(s)}{W(s)} ds, \quad W(t) = ce^{-\int p_1(t) dt}$$

Ex: Given that $y_1(t) = e^t$, $y_2(t) = te^t$, $y_3(t) = e^{-t}$ is the solution of the homogeneous equation corresponding to $y''' - y'' - y' + y = g(t)$

$$W(t) = W(e^t, te^t, e^{-t}) = \begin{vmatrix} e^t & te^t & e^{-t} \\ e^t & (t+1)e^t & -e^{-t} \\ e^t & (t+2)e^t & e^{-t} \end{vmatrix}$$

$$= e^t \begin{vmatrix} 1 & t & 1 \\ 1 & t+1 & -1 \\ 1 & t+2 & 1 \end{vmatrix} = e^t [(t+1+t+2) - 2t + (t+2-t-1)] = 4e^t$$

$$W_1(t) = \begin{vmatrix} 0 & te^t & e^{-t} \\ 0 & (t+1)e^t & -e^{-t} \\ 1 & (t+2)e^t & e^{-t} \end{vmatrix} = -t - (t+1) = -2t - 1$$

$$W_2(t) = \begin{vmatrix} e^t & 0 & e^{-t} \\ e^t & 0 & -e^{-t} \\ e^t & 1 & e^{-t} \end{vmatrix} = -(-1-1) = 2$$

$$W_3(t) = \begin{vmatrix} e^t & te^t & 0 \\ e^t & (t+1)e^t & 0 \\ e^t & (t+2)e^t & 1 \end{vmatrix} = (t+1)e^{2t} - te^{2t} = e^{2t}$$

$$\begin{aligned} Y(t) &= e^t \int_{t_0}^t \frac{g(s)(-2s-1)}{4e^s} ds + te^t \int_{t_0}^t \frac{g(s)(2)}{4e^s} ds + e^{-t} \int_{t_0}^t \frac{g(s)e^{2s}}{4e^s} ds \\ &= \frac{1}{4} \int_{t_0}^t [e^{t-s}(-1+2t-2s) + e^{-t-s}] g(s) ds \end{aligned}$$

Summary of second-order linear homogeneous equations: $ay'' + by' + cy = 0$

Let r_1 and r_2 be the roots of $ar^2 + br + c = 0$

$$* r_1, r_2 \in \mathbb{R} : y = C_1 e^{r_1 t} + C_2 e^{r_2 t}$$

$$* r_1, r_2 \in \mathbb{C} \text{ where } r_1 = \lambda + i\mu \text{ and } r_2 = \lambda - i\mu : y = C_1 e^{\lambda t} \cos \mu t + C_2 e^{\lambda t} \sin \mu t$$

Reduction of Order:

Suppose we know one solution $y_1(t)$ of $y'' + p(t)y' + q(t)y = 0$.

To find a second solution, let $y = v(t)y_1(t)$; then $y' = v'(t)y_1(t) + v(t)y_1'(t)$ and $y'' = v''(t)y_1(t) + 2v'(t)y_1'(t) + v(t)y_1''(t)$.

Substituting back we get $y_1 v'' + (2y_1' + py_1)v' + (y_1'' + py_1'' + qy_1)v \xrightarrow{=} 0$

$$\Rightarrow y_1 v'' + (2y_1'' + py_1)v' = 0$$

Ex: Given that $y_1(t) = t^{-1}$ is a solution of $2t^2y'' + 3ty' - y = 0$, $t > 0$ find a fundamental set of solutions.

$$* y = v(t) t^{-1}$$

$$* y' = v' t^{-1} - v t^{-2}$$

$$\begin{aligned} * y'' &= v'' t^{-1} - v' t^{-2} - v' t^{-2} + 2v t^{-3} \\ &= v'' t^{-1} - 2v' t^{-2} + 2v t^{-3} \end{aligned}$$

Substituting:

$$\begin{aligned} 2t^2(v'' t^{-1} - 2v' t^{-2} + 2v t^{-3}) + 3t(v' t^{-1} - v t^{-2}) - v t^{-1} &= 0 \\ \rightarrow 2v'' t - 4v' + 4v t^{-1} + 3v' - 3v t^{-1} - v t^{-1} &= 0 \\ \rightarrow 2v'' t - v' &= 0 \end{aligned}$$

Let $u = v'$. Then we have $2u't - u = 0$

$$\Rightarrow u = v' = C_1 t^{1/2}$$

$$\Rightarrow v(t) = \frac{2}{3} C_1 t^{3/2} + C_2$$

$\therefore y = t^{-1} \left(\frac{2}{3} C_1 t^{3/2} + C_2 \right)$ is the fundamental set of solutions.

Week 10 - November 8th.

Ex: Transform the given equation into a system of first order equations

$$(a) u'' + 0.5u' + 2u = 0$$

Let $x_1 = u$ and $x_2 = u'$

$$\therefore \begin{cases} x_1' = x_2 \\ x_2' = -2x_1 - 0.5x_2 \end{cases}$$

$$(b) t^2u'' + tu' + (t^2 - 0.25)u = 0$$

Let $x_1 = u$ and $x_2 = u'$

$$\therefore \begin{cases} x_1' = x_2 \\ x_2' = \left(\frac{0.25}{t^2} - 1 \right) x_1 - \frac{x_2}{t} \end{cases}$$

$$(c) u^{(4)} - u = 0$$

Let $x_1 = u$, $x_2 = u'$, $x_3 = u''$, $x_4 = u'''$

$$\therefore x_1' = x_2, x_2' = x_3, x_3' = x_4, x_4' = x_1$$

Matrices review

Ex: Given $A = \begin{pmatrix} 3 & 2-i \\ 4+3i & -5+2i \end{pmatrix}$, find A^T and \bar{A}

$$A^T = \begin{pmatrix} 3 & 4+3i \\ 2-i & -5+2i \end{pmatrix} \quad \bar{A} = \begin{pmatrix} 3 & 2+i \\ 4-3i & -5-2i \end{pmatrix}$$

Determinant of Matrix:

$$2 \times 2 \rightarrow \det A = |A| = \begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$$

3×3 (General) \rightarrow if $A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix}$, then

$$\det A = a \begin{vmatrix} e & f \\ h & i \end{vmatrix} - b \begin{vmatrix} d & f \\ g & i \end{vmatrix} + c \begin{vmatrix} d & e \\ g & h \end{vmatrix}$$

Inverse:

$$2 \times 2 \rightarrow A^{-1} = \frac{1}{\det A} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \text{ where } A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

Other $\rightarrow [A | I] \sim \text{Row ops} \sim [I | A^{-1}]$

Ex: Find the inverse of $A = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 4 & 5 \\ 3 & 5 & 6 \end{pmatrix}$

$$\left[\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 2 & 4 & 5 & 0 & 1 & 0 \\ 3 & 5 & 6 & 0 & 0 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 0 & -1 & -2 & 1 & 0 \\ 0 & -1 & -3 & -3 & 0 & 1 \end{array} \right]$$

$$\sim \left[\begin{array}{ccc|ccc} 1 & 0 & -6 & -5 & 0 & 2 \\ 0 & 1 & 3 & 3 & 0 & -1 \\ 0 & 0 & -1 & -2 & 1 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 7 & -6 & 2 \\ 0 & 1 & 0 & -3 & 3 & -1 \\ 0 & 0 & 1 & 2 & -1 & 0 \end{array} \right]$$

$$\therefore A^{-1} = \begin{bmatrix} 7 & -6 & 2 \\ -3 & 3 & -1 \\ 2 & -1 & 0 \end{bmatrix}$$

Ex: Solve the given system of equations or show that there is no solutions

$$(a) \begin{aligned} x_1 - x_3 &= 0 \\ 3x_1 + x_2 + x_3 &= 1 \\ -x_1 + x_2 + 2x_3 &= 2 \end{aligned}$$

$$\left[\begin{array}{ccc|c} 1 & 0 & -1 & 0 \\ 3 & 1 & 1 & 1 \\ -1 & 1 & 2 & 2 \end{array} \right]$$

$$\sim \left[\begin{array}{ccc|c} 1 & 0 & -1 & 0 \\ 0 & 1 & 4 & 1 \\ 0 & 1 & 1 & 2 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 0 & -1 & 0 \\ 0 & 1 & 4 & 1 \\ 0 & 0 & -3 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 0 & -1 & 0 \\ 0 & 1 & 4 & 1 \\ 0 & 0 & 1 & -\frac{1}{3} \end{array} \right]$$

$$\sim \left[\begin{array}{ccc|c} 1 & 0 & 0 & -\frac{1}{3} \\ 0 & 1 & 0 & \frac{7}{3} \\ 0 & 0 & 1 & -\frac{1}{3} \end{array} \right] \quad \therefore \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -\frac{1}{3} \\ \frac{7}{3} \\ -\frac{1}{3} \end{bmatrix}$$

(b) $x_1 + 2x_2 - x_3 = 1$ $\left[\begin{array}{ccc|c} 1 & 2 & -1 & 1 \\ 2 & 1 & 1 & 1 \\ 1 & -1 & 2 & 1 \end{array} \right]$
 $2x_1 + x_2 + x_3 = 1$
 $x_1 - x_2 + 2x_3 = 1$

$$\sim \left[\begin{array}{ccc|c} 1 & 2 & -1 & 1 \\ 0 & -3 & 3 & -1 \\ 0 & -3 & 3 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 2 & -1 & 1 \\ 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 0 & -1 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & -1 \end{array} \right] \quad \therefore \text{No solution!}$$

Find eigenvalues of A: Solve $\det(A - \lambda I) = 0$.

Find the eigenvector: For each eigenvalue, find the eigenvectors $(A - \lambda I)\vec{v} = 0$

Ex: Find the eigenvalues and eigenvectors of $A = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix}$

$$\begin{vmatrix} -\lambda & 1 & 1 \\ 1 & -\lambda & 1 \\ 1 & 1 & -\lambda \end{vmatrix} = -\lambda \begin{vmatrix} -\lambda & 1 & 1 \\ 1 & -\lambda & 1 \\ 1 & 1 & -\lambda \end{vmatrix} - \begin{vmatrix} 1 & 1 & 1 \\ 1 & -\lambda & 1 \\ 1 & 1 & -\lambda \end{vmatrix} + \begin{vmatrix} 1 & -\lambda & 1 \\ 1 & 1 & -\lambda \\ 1 & 1 & 1 \end{vmatrix}$$

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

$$= -\lambda(\lambda - 1)(\lambda + 1) + (\lambda + 1) + (\lambda + 1)$$

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

$$= (\lambda + 1)(-\lambda + 2)(\lambda + 1)$$

$$= (\lambda + 1)^2(\lambda - 2) \quad \therefore \lambda_1 = 2, \lambda_2 = \lambda_3 = -1$$

$$\underline{\lambda_1 = 2} \quad \begin{pmatrix} -2 & 1 & 1 \\ 1 & -2 & 1 \\ 1 & 1 & -2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow x^{(1)} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

$$\underline{\lambda_2 = \lambda_3 = -1} \quad \begin{pmatrix} -1 & 1 & 1 \\ 1 & -1 & 1 \\ 1 & 1 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\rightarrow x_1 + x_2 + x_3 = 0$$

let $x_1 = c_1$ and $x_2 = c_2$

$$x = \begin{pmatrix} c_1 \\ c_2 \\ -c_1 - c_2 \end{pmatrix} = c_1 \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} + c_2 \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$$

$$\text{so } \Rightarrow x^{(1)} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} \text{ and } x^{(2)} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$$