Advanced Engineering Mathematics Ordinary Differential Equations Notes

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${\bf Contents}$

1	Intr	oducti																						14
	1.1	Definit	tioi	ns	a	$^{\mathrm{nd}}$	Γ	eı	'n	iir	10	lo	gy	٠.										14
		1.1.1	1																					14
		1.1.2	3																					14
		1.1.3	5																					14
		1.1.4	7																					14
		1.1.5	9																					14
		1.1.6	15	5																				14
		1.1.7	17	7																				15
		1.1.8	19)																				15
		1.1.9	31	Ĺ																				15
		1.1.10	33	}																				15
		1.1.11	35	5																				16
		1.1.12	37	7																				16
		1.1.13	39)																				16
	1.2	Initial	Va	ılu	е	Pı	rol	ole	en	ns														16
		1.2.1	1																					16
		1.2.2	3																					16
		1.2.3	5																					16
		1.2.4	7																					17
		1.2.5	9																					17
		1.2.6	11	Ĺ																				17
		1.2.7	13	}																				18
		1.2.8	15	ó																				18
		1.2.9	17	7																				18
		1.2.10	19)																				18
		1.2.11	21	Ĺ																				18
		1.2.12	23	3																				19
		1.2.13																						19
		1 2 14	27	7																				19

		1.2.15	29																					 . 19
		1.2.16	31																					 . 19
		1.2.17	39																					 . 20
		1.2.18	41																					 . 20
		1.2.19	43																					 . 20
	1.3	Differe		ıl F	an	atio	ns	as	M	ath	en	na.t	ica	al N	л Ло	del	S							 . 21
	1.0	1.3.1	1 .		999												~		·			•	•	 21
		1.3.2	3 .	•	• •	•	•	• •	•	•	•	•	•		•	•	•	•	•	•	•	•	•	 21
		1.3.3	7.	•	• •		•		•	• •	•				•		•		•	•	•	•	•	 . 21
		1.3.4	9 .	•	• •	•	•	• •	•	•	•	•	•		•	•	•	•	•	•	•	•	•	 21
		1.3.5	11	•	• •		•	• •	•	• •	•	• •	•		•		•		•	•	•	•	•	 . 21
		1.3.6	13	•			•					•	•		•		•		•	•	•	•	•	 . 21
		1.3.7	15	•			•	• •	•	• •	•		•		•		•		•	•	•	•	•	 . 21
		1.3.8	17	•			•	• •	•	• •	•		•		•		•		•	•	•	•	•	 . 21
		1.3.9	19	•			•				•	• •	•		•		•		•	•	•	•	•	 . 22
		1.3.10	21	•	• •		•	• •	•	• •	•		•		•		•		•	•	•	•	•	 . 22
		1.3.10	23	•			•		•	• •	•		•		•		•		•	•	•	•	•	 . 22
		1.3.11	$\frac{25}{25}$	•			•		•	• •	•		•		•		•		•	•	•	•	•	 . 22
		1.3.12	$\frac{25}{27}$	•			•		•	• •	•		•		•		•		•	•	•	•	•	 . 22
		1.3.13		•			•				•		•		٠		•		•	•	•	•	•	 . 22 . 22
	1 1			. D			•				•		•		٠		•		•	•	•	•	•	 . 22
	1.4	Chapt 1.4.1	er 11 .	ıπ	evi	ew	•				•		•		٠		•		•	•	•	•	•	 . 23 . 23
							•				•		•		٠		•		•	•	•	•	•	
		1.4.2	3.	•	• •		٠	• •	•	• •	•		•	• •	٠		•		•	•	•	•	•	 . 23
		1.4.3	5.	•	• •		٠	• •	•	• •	•		•	• •	٠		•		•	•	•	•	•	 . 23
		1.4.4 $1.4.5$	7.	•	• •		٠	• •	•	• •	•		•	• •	٠		•		•	•	•	•	•	 . 23 . 23
			9.				•				•		•		٠		•		•	•	•	•	•	
		1.4.6	11	•			•				•		•		٠		•		•	•	•	•	•	 . 23
		1.4.7	13	•			•						٠		٠		•		٠	•	•	•	•	 . 23
		1.4.8	15	•			•						•		•		•		•	•	•	٠	•	 . 23
		1.4.9	17	•			•				•		٠		٠		•		٠	•	•	٠	•	 . 24
		1.4.10	19	•			٠						٠		٠		•		٠		•	٠	•	 . 24
		1.4.11	23	•			٠						٠		٠		•		٠		•	٠	•	 . 24
		1.4.12	25	•			٠						٠		٠		•		٠		•	٠	•	 . 24
		1.4.13	35	•			٠						٠		٠		•		٠		•	٠	•	 . 25
		1.4.14	37	•			٠						٠		٠		•		٠		•	٠	•	 . 25
		1.4.15	41	٠			•						•		٠		•		٠		•	٠	•	 . 25
		1.4.16	43	•			•				•		٠		٠		•		٠	•	•	٠	•	 . 26
2	Fire	st-Orde	or T)iff	ero	nt	ial	E	7111	ati.	nn.	G												26
4	2.1	Solutio											1											. 26
	⊿. ⊥	2.1.1	21																					
		2.1.1 $2.1.2$	23	-																				
		2.1.2 $2.1.3$	$\frac{25}{25}$																		-			
		2.1.3 $2.1.4$	$\frac{25}{27}$																		-			
		2.1.4 $2.1.5$	39	-																	-	-		
		2.1.6	39 41	•			•						•		•		•		•	•	•	•	•	
		۷.1.0	41	•			•						•		•		•		•		•	•	•	 . ∠0

2.2	Separah	ble E	lqua	tion	S															26
	2.2.1	1																		26
	2.2.2	3																		27
	2.2.3	5																		27
	2.2.4	7																		27
	2.2.5	9																		28
	2.2.6	11 .																		28
	2.2.7	13																		28
	2.2.8	15 .																		28
	2.2.9	17 .																		29
	2.2.10	19																		29
	2.2.11	21																		29
		23																		30
		25																		30
		29																		31
		-																		31
		33																		32
2.3	Linear																			32
																				32
		_																		32
																				33
		_																		33
		9																		33
		11 .																		34
		13																		34
		15			•															35
		17			•															35
		19			•															36
		21			•															36
		23			•															36
		25 · ·			•															37
		25 · 27 ·			•															37
		53																		
2.4			 +:																•	$\frac{38}{38}$
2.4	Exact I				٠														•	
																		٠	٠	38
		_															•	 •	•	38
	_				•	 ٠	•	• •	٠	•			•	•	 •	•	•	 •	•	39
		7			•	 ٠	•		٠	•		•	•	•	 •	•	•	 •	•	39
		9			٠		•										-	 -	٠	39
		11 .			٠														•	39
		13																	٠	39
		21 .			٠												•		•	40
		23			٠		•										•		•	40
		27 .			٠														•	40
	2.4.11	31 .			•	 •	•		٠	•	 •	•	 ٠	•	 ٠	•	•		•	41
	9 4 19	99																		11

	2.4.13																						42
	2.4.14																				•		42
	2.4.15	45 .															•						43
2.5	Solution	ons by	Sul	bsti	tuti	ion																	44
	2.5.1	1																					44
	2.5.2	3																 					44
	2.5.3	5																					45
	2.5.4	7																 					45
	2.5.5	9																 					46
	2.5.6	11 .																 					46
	2.5.7	13 .																 					47
	2.5.8	15 .																 					47
	2.5.9	17 .																 					47
	2.5.10	21 .																 					48
	2.5.11	23 .																					49
	2.5.12	25 .	•	• •																			49
	2.5.13	35 .																					49
	2.5.14																						50
2.6	A Nun		 ГМ																				51
2.0	2.6.1	$1 \dots$																					51
2.7	Linear																						51
2.1	2.7.1	1				•																	51
	2.7.2	5																					52
	2.7.3	9																					52
	2.7.4	11 .	٠.																		•	•	52
	2.7.5	13 .	٠.															•	٠	•	•	•	52
	2.7.6	21 .				•													٠	•	•	•	53
	2.7.7	25 .				•				•				٠		•	•	•			•	•	53
	2.7.8	29 .												•			•					•	54
	2.7.9	33 .												•			•					•	54
	2.7.10	35 .															•						54
	2.7.11	41 .																					55
	2.7.12	43 .																					55
2.8	Nonlin	ear M	ode	ds .																			55
	2.8.1	1																					55
	2.8.2	3																					55
	2.8.3	11 .																 					55
	2.8.4	13 .																 					56
	2.8.5	15 .																 					56
	2.8.6	17 .																 					58
	2.8.7	21 .																 					58
2.9	Modeli		th S	Syst	ems	s of	F	irst	-O	rd	er												59
-	2.9.1	1																					59
	2.9.2	3				,										•		 	•				60
	2.9.3	5	• •	• •	• •	٠	•		•			-			•	•	•	•	•	•	•	•	60
	2.0.4	7			• •	•	• •	•	•	•		•	• •	•		•	•	 •	•	•	•	•	61

	2.9.5 9	i 1
	2.9.6 15	3
	2.9.7 17	3
2.10	Chapter in Review	3
	2.10.1 1	3
	2.10.2 3	3
	2.10.3 5	
	2.10.4 9	
	2.10.5 11	
	2.10.6 13	
	2.10.7 15	
	2.10.8 17	
	2.10.9 19	
	2.10.10 21	
	2.10.11 23	
	2.10.12.25	
	2.10.13 29	
	2.10.1431	
	2.10.1535	
	2.10.1637	
	2.10.1739	
	2.10.1843	
	2.10.1945	
	2.10.2047	
	2.10.2149	
3 Hig	ther-Order Differential Equations 7	2
3.1	v i	2
		2
		2
		2
		73
		4
		75
		75
		75
	$3.1.9 21 \dots 7$	75
	3.1.10 23	75
	3.1.11 25	6
	3.1.12 27	6
	3.1.13 35	
3.2	Reduction of Order	
	3.2.1 1	7
	3.2.2 3	8
	3.2.3 5	8
		79

	3.2.5	9.																												79
	3.2.6	11																												79
	3.2.7	13																												79
	3.2.8	15																												80
	3.2.9	17																												80
	3.2.10	19																												80
	3.2.11	21																												81
3.3	Homog	gene	ou	S	Li	$n\epsilon$	ar	Е	'nqι	ıa	tio	ons	s v	vit	h	$\mathbf{C}_{\mathbf{c}}$	on	sta	ant	(Со	efl	fic	ie	$_{ m nt}$	s.				81
	3.3.1	1.																												81
	3.3.2	3.																												81
	3.3.3	5.																												81
	3.3.4	7.																												82
	3.3.5	9.																												82
	3.3.6	11																												82
	3.3.7	13																												82
	3.3.8	15																												82
	3.3.9	17																												83
	3.3.10	19																												83
	3.3.11	21																												83
	3.3.12	23																												83
	3.3.13	25																												83
	3.3.14	27																												84
	3.3.15	29																												84
	3.3.16	31																												84
	3.3.17	33																												85
	3.3.18	37																												85
	3.3.19	39																												86
	3.3.20	41																												86
	3.3.21	49																												86
	3.3.22	51																												87
	3.3.23	53																												87
	3.3.24	55								·																			·	87
	3.3.25	57																											·	87
3.4	Undete	٠.	in∈	d	C	0€	effi	ci∈	eni																					87
	3.4.1	1.																												87
	3.4.2	3 .																											·	88
	3.4.3	5.																											·	88
	3.4.4	7.								·					·														·	89
	3.4.5	9.	•	•	•	•	•	•	•	•	•	•		•	•	•	•	•		•	•		•	•			•	•	•	90
	3.4.6	11	•	•	•	•	•	•	•	•	•	•												•			•	•	•	90
	3.4.7	13	•	•	•	•		•	•	•	•	•												•			•	•	•	91
	3.4.8	15	•	•				•	•	•	•												•	•			•	•	•	92
	3.4.9	17	•	•				•	•	•	•												•	•				•	•	92
	3.4.10	21	•	•				•	٠	•																		•	•	93
	3.4.11	27	•	•	•	•		•	•	•	•			-	•		-		•		-			•		•	•	•	•	94
	2 / 12		•	•	•	•	• •	•	•	•	•	•		•	•	•	•		•	•	•	•	•	•	•		•	•	•	05

3.4.13	31	96
3.4.14	37	97
Variati	ion of Parameters	98
3.5.1	1	98
3.5.2	3	99
		99
		100
3.5.5	4.0	101
3.5.6		103
	27	104
		105
		107
	v .	107
		107
		107
		107
		108
		108
		108
		400
0.00		
		113
		113
		113
		115
		115
		115
		116
		116
	-	117
		117
	_	118
		118
		119
		120
		121
		121
		122
Linear	Models: Initial-Value Problems	122
	3.4.14 Variati 3.5.1 3.5.2 3.5.3 3.5.4 3.5.5 3.5.6 3.5.7 3.5.8 Cauch 3.6.1 3.6.2 3.6.3 3.6.4 3.6.5 3.6.6 3.6.7 3.6.10 3.6.11 3.6.12 3.6.13 3.6.14 3.6.15 3.6.16 3.6.17 3.6.18 3.6.19 3.6.20 3.6.21 3.6.22 3.6.23 Nonlin 3.7.1 3.7.2 3.7.3 3.7.4 3.7.5 3.7.6 3.7.7 3.7.8	3.4.14 37 Variation of Parameters 3.5.1 1 3.5.2 3 3.5.3 7 3.5.4 9 3.5.5 19 3.5.6 21 3.5.7 27 3.5.8 29 Cauchy-Euler Equations 3.6.1 1 3.6.2 3 3.6.3 5 3.6.4 7 3.6.5 9 3.6.6 11 3.6.7 13 3.6.8 15 3.6.9 17 3.6.10 19 3.6.11 21 3.6.12 23 3.6.13 25 3.6.14 27 3.6.15 29 3.6.16 31 3.6.17 33 3.6.18 35 3.6.16 31 3.6.17 33 3.6.18 35 3.6.2 44 3.6.22 43 3.6.23 51 Nonlinear Equations 3.7.1 3 3.7.2 5 3.7.3 7 3.7.4 9 3.7.5 11 3.7.6 13 3.7.7 15 3.7.8 19

	3.8.2	3 .																											122
	3.8.3	9 .																											123
	3.8.4	13																											124
	3.8.5	15																											125
	3.8.6	17																											125
	3.8.7	21																											126
	3.8.8	23																							_				126
	3.8.9	$\frac{1}{25}$							-																				126
	3.8.10	29	Ċ			i							-											·					127
	3.8.11	31	•	•		•		•	•		•												•	·	·	•			129
	3.8.12	33	•	•		•		•	•		•	•	-						•				•	·	·	•			130
	3.8.13	35	•	•		•	•	•	•		•	•	•	•	•				•		•	•	•	•	•	•	•		132
	3.8.14	37	•	•		•	•	•	•		•	•	•	•	•			-				•	•	•	•	•	•		133
	3.8.15	39	•	•		•	•	•	•		•	•	-		•							•	•	•	•	•	•		134
	3.8.16	41	•	•		•	•	•	•													•	•	•	•	•	•		135
	3.8.17	49																		-		-	-	•	•	•	•		136
3.9	Linear																							•	•	•	•		137
0.5	3.9.1	1 .							•											•	•	•	•	•	•	•	•		137
	3.9.2	3 .																		•	•	•	•	•	•	•	•		138
	3.9.3	3 . 11	•	•	• •	•	•	•	•											•	•	•	•	•	•	•			139
	3.9.4	13	•	•		•	•	•	•											•	•	•	•	•	•	•	•		140
	3.9.5	15	•	•		•	•	•	•											•	•	•	•	•	•	•	•		140
	3.9.6	$\frac{15}{17}$	•	•		•	•	•	•											•	•	•	•	•	•	•	•		141
	3.9.7	19	•	•		•	•	•	•											•	•	•	•	•	•	•	•		141
	3.9.8	23	•	•		•	•	•	•											•	•	•	•	•	•	•	•	•	141
	3.9.9	$\frac{23}{27}$	•	•		•	•	•	•											•	•	•	•	•	•	•	•	-	142
	3.9.10	29				-	-		-		-	-	-	-	-	-	 -	-	-	•	•	•	•	•	•	•	•	-	142
2 10	Green'		-	-		-	-		-		-	-	-	-	-	-		-	-	•	•	•	•	•	•	•	•	-	144
3.10							-				-	-	-	-	-	-		-	-	•	•	•	•	•	•	•	•	-	144
			-	-		-	-	-	-		-	-	-	-	-	-	 -	-	-	•	•	•	٠	•	•	•	•	-	144
	3.10.2																			•	•	•	٠	•	•	•		-	145
	3.10.3																			•	•	•	•	•	•	•	•	-	146
	3.10.4	•																									•	-	146
	3.10.5	9 . 11																									•	-	146
	3.10.0		•	-			-	•			-	-	-	-	-	-		-	-	-			-		-	•	•		_
		13																											147
	3.10.8	15	-	-		-	-	-	-		-	-	-	-	-	-	 -	-	-			-	-	-	-	-	•		148
		19	٠	•		٠	•	٠	•		•	•	•	•	•	•	 •	٠	•	•	•	•	٠	٠	٠	•	•		149
	3.10.10		٠	•		٠	•	•	•		•	•	•	•	•	•	 •	٠	•	•		•	•	•	٠	•	•		149
	3.10.11		-	-		-	-	-	-		-	-	-	-	-	-	 -	-	-	-		-	-	-	-	-	-	-	150
	3.10.12																												151
0.11	3.10.13																												151
3.11	Nonlin																												151
	3.11.1																												
	3.11.2																												
0.42	3.11.3																												152
3.12	Solving	Σ Sv:	$\mathrm{st}\epsilon$	m	$S \in C$)t	Lii	ne	ar	· E	aı	1a1	t1C	n	S		 												154

		3.12.1	1.																		. 1	154
		3.12.2	3 .																		. 1	155
		3.12.3	5.																		. 1	56
		3.12.4	7.																		. 1	157
		3.12.5	21																			158
		3.12.6	23																			159
	3.13	Chapte		R	evi	ew																59
		-	1.																			159
		3.13.2	3.																			159
		3.13.3	5.																		. 1	159
		3.13.4	7.																		. 1	60
		3.13.5	9.																			60
		3.13.6	11																			60
			13																			60
		3.13.8	15																			60
			17																			61
		3.13.10	19																			61
		3.13.11	21																			62
		3.13.12																			. 1	63
		3.13.13																				63
		3.13.14	27																		. 1	64
		3.13.15	29																		. 1	64
		3.13.16	33																			65
		3.13.17																				66
		3.13.18	37																		. 1	67
		3.13.19	41																		. 1	68
		3.13.20	43																		. 1	68
		3.13.21	45																		. 1	70
		3.13.22	47																		. 1	70
		3.13.23	49																		. 1	72
		3.13.24	53																		. 1	72
		3.13.25	55																		. 1	73
		3.13.26	57																		. 1	174
		3.13.27	59																		. 1	75
4		Lapla																				7 6
	4.1	Definit	ion	of	the	La La	apla	ace	T	ra	nsf	or	m	•		•	 •	•	 •			176
																			 •			176
		4.1.2	3.	•										•				•	 •			176
		4.1.3	5.																 •			177
		4.1.4	11	•																		177
		4.1.5	13	•										•		•					-	77
		4.1.6	15	•										•		•						178
		4.1.7	19															•	 •			178
		4.1.8	21	•												•			 •		-	178
		4.1.9	23																		. 1	178

	4.1.10	25														 												178
	4.1.11	27														 												178
	4.1.12	29														 												179
	4.1.13	33														 												179
	4.1.14	35														 												179
	4.1.15	37														 												179
	4.1.16	39																										179
	4.1.17	43																										179
	4.1.18	45	·	i					•																			180
4.2	The In		e '	Tr:	an	sfc	-	-	-	-																		180
	4.2.1	1.																							-		 •	180
	4.2.2					-	-	-	-	-	-	-	-	-	-		-	-	-	•	-	-	•	-	-		 •	180
	4.2.3	5.																									•	180
	4.2.4	7.																										180
	4.2.5	9.	•	•																								180
	4.2.6	э. 11	•	•	•																							180
	4.2.0 $4.2.7$	13	•	•																								180
	4.2.8	15	•	•	• •																							180
	4.2.9	17	•	•	• •																							181
	4.2.10	19	•	•																								181
	4.2.11	21	•	•	•																							181
	4.2.12	23	•	•	•																							181
	4.2.13	25	•	•	•																							181
	4.2.14	27	•	•	•	-	-	-																				181
	4.2.14	29	•	•	•																						•	181
	4.2.16	31	•	•	•	•	•	•	•																		•	181
	4.2.17	33	•	•		•	•		•																		•	182
	4.2.18	35	•	•		•																					•	182
	4.2.19	37	•	•		•																					•	182
	4.2.20	39	•	•		•																					•	183
4.3	Transla		n ^r	Гh	 eo	rei																					•	183
1.0	4.3.1	1 .			.00	101																					•	183
	4.3.2		•	•	•	•																					•	183
	4.3.3	_																										183
	4.3.4																											183
	4.3.5	9.																										183
	4.3.6	11																										183
	4.3.7	13																										184
	4.3.8	15														 												184
	4.3.9	17														 												184
	4.3.10	21														 												184
	4.3.11	23														 												184
	4.3.12	25														 												185
	4.3.13	27														 												185
	4.3.14	29														 												186
	1915	91																										106

	4.3.16	33																							 							187
	4.3.17	37																							 							187
	4.3.18	39																							 							187
	4.3.19	41																							 							187
	4.3.20	43																							 							188
	4.3.21	45																														188
	4.3.22	47	•	-	-	-	-	-	•	-	-	•	-	-	-	-	•	-	•	-	-	-	-	-		-	-	-		-	-	188
	4.3.23	49	-	-	-	-	-	-	•	-	-	•	-	-	-	-	•	-	•	-	-	-	-	-		-	-	-	•	-	-	188
	4.3.24	51	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-		-	-	188
	4.3.25	53	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•		•	•	•		•	•	188
	4.3.26	55	•		-	-	-	-	-	-	-	•	-	-	-	-	-	-	-	•	-	-	-	-		-	-	-	•	-	-	188
	4.3.27	57	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•		•	•	•	•	•	•	188
	4.3.28	59	٠	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•		•	•	•		•	•	189
	4.3.29	61	-	-	-	-	-	-	•	-	-	•	-	-	-	-	•	-	•	-	-	-	-	-		-	-	-		-	-	189
			-	-	-	-	-	-	•	-	-	-	-	-	-	-	•	-	•	-	-	-	-	-		-	-	-	-	-	-	
	4.3.30	63	-	-	-	-	-	-	•	-	-	-	-	-	-	-	•	-	•	-	-	-	-	-		-	-	-		-	-	189
	4.3.31	65	-		-	-	-	-	-	-	-	•	-	-	-	-	-	-	-	•	-	-	-	-		-	-	-	•	-	-	189
	4.3.32	67	•	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-		-	-	190
	4.3.33	69	٠	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•		•	•	•		•	•	190
	4.3.34																												•			191
4.4	Additi			-								-																				191
	4.4.1																												•			191
	4.4.2	3.	-	-	-	-	-	-	•	-	-	-	-	-	-	-	•	-	•	-	-	-	-	-		-	-	-	-	-	-	191
	4.4.3	-	-	-	-	-	-	-	•	-	-	-	-	-	-	-	•	-	•	-	-	-	-	-		-	-	-	•	-	-	191
	4.4.4											•																•				191
	4.4.5	9 .									•	•	•															•			•	192
	4.4.6	11																														192
	4.4.7	13																														192
	4.4.8	17																														193
	4.4.9	19																														193
	4.4.10	21																														194
	4.4.11	23																														194
	4.4.12	25																							 							194
	4.4.13	27																														194
	4.4.14	29																														194
	4.4.15	31																							 							194
	4.4.16	33																							 							195
	4.4.17	35																							 							195
	4.4.18	36																							 							195
	4.4.19	37																							 							195
	4.4.20	41																							 							195
	4.4.21	43																							 							196
	4.4.22	45																							 							196
	4.4.23	47																							 							197
	4.4.24	49																							 							197
	4.4.25	55																							 							197
	4 4 26																															198

	4.4.27 59
4.5	The Dirac Delta Function
	4.5.1 1
	4.5.2 3
	4.5.3 5
	4.5.4 7
	4.5.5 9
	4.5.6 11
	4.5.7 13
4.6	Systems of Linear Differential Equations
	4.6.1 1
	4.6.2 3
	4.6.3 5
	$4.6.4 7 \dots 20^{2}$
	4.6.5 9
	4.6.6 11
	4.6.7 13
	4.6.8 21
4.7	Chapter in Review
	4.7.1 1
	4.7.2 3
	4.7.3 5
	4.7.4 7
	4.7.5 9
	4.7.6 11
	4.7.7 13
	4.7.8 15
	4.7.9 17
	4.7.10 19
	4.7.11 21
	4.7.12 23
	4.7.13 25
	4.7.14 27
	4.7.15 29
	4.7.16 31
	4.7.17 35
	4.7.18 37
	4.7.19 39
	4.7.20 41
	4.7.21 43
	es Solutions of Linear Differential Equations 213
5.1	Solutions about Ordinary Points
	5.1.1 1
	5.1.2 3
	F 1 9 F

 $\mathbf{5}$

	$5.1.4 7 \dots \dots \dots \dots \dots \dots \dots \dots \dots$. 2	14
	5.1.5 9	. 2	14
		. 2	
	5.1.7 15	. 2	14
	5.1.8 17	. 2	15
	5.1.9 19	. 2	16
	5.1.10 21	. 2	17
5.2	Solutions about Singular Points	. 2	18
	5.2.1 1	. 2	18
	5.2.2 3	. 2	18
	5.2.3 5	. 2	18
	5.2.4 7	. 2	18
	5.2.5 9	. 2	18
	5.2.6 11		19
	5.2.7 13	. 2	-
	5.2.8 15	. 2	-
	5.2.9 17	. 2	-
	5.2.10 25	. 2	
5.3	Special Functions		- 24
0.0	5.3.1 1		24
	5.3.2 3		24
	5.3.3 5	. 2	
	5.3.4 7	. 2	
	5.3.5 9	. 2	-
	5.3.6 11	. 2	-
	5.3.7 13		26
	5.3.8 15		26
	5.3.9 17		27
	5.3.10 19		28
	5.3.11 23		28
	5.3.12 25		29
	0.0.12 20	. 4.	23
Nu	nerical Solutions of Ordinary Differential Equations	22	29
6.1	Euler Methods and Error Analysis	. 25	29
	6.1.1 1	. 25	29
	6.1.2 3	. 25	29
	6.1.3 5	. 25	29
	6.1.4 7	. 23	30
	6.1.5 9	. 23	30
	6.1.6 11		30
	6.1.7 13	. 23	30
	6.1.8 17		30
6.2	Runge-Kutta Methods		30
	6.2.1 1		30
	6.2.2 3		30
	622 5		3U

6.2.4	7.																231
6.2.5	9.																231
6.2.6	11																231
627	13																231

1 Introduction to Differential Equations

1.1 Definitions and Terminology

- 1.1.1 1
- 2, linear
- 1.1.2 3
- 4, linear
- 1.1.3 5
- 2, nonlinear
- 1.1.4 7
- 3, linear
- 1.1.5 9

no; yes

1.1.6 15

The domain of the function is $x \in [-2, \infty)$.

$$y' = 1 + \frac{2}{\sqrt{x+2}}$$

The largest interval of definition of the solution is $x \in (-2, \infty)$.

$$(y-x)y' = y - x + 8$$
$$(x+4\sqrt{x+2}-x)(1+\frac{2}{\sqrt{x+2}}) = x+4\sqrt{x+2}-x+8$$
$$4\sqrt{x+2}+8 = 4\sqrt{x+2}+8$$

1.1.7 17

The domain of the function is $x \in \mathbb{R}, x \neq \pm 2$.

$$y' = \frac{2x}{(4-x^2)^2}$$

The largest intervals of definition of the solution are $(-\infty, -2)$, (-2, 2), and $(2, \infty)$.

$$y' = 2xy^{2}$$

$$\frac{2x}{(4-x^{2})^{2}} = 2x\left(\frac{1}{4-x^{2}}\right)^{2}$$

$$= \frac{2x}{(4-x^{2})^{2}}$$

1.1.8 19

$$\ln \frac{2X - 1}{X - 1} = t$$

$$2X - 1 = (X - 1)e^{t}$$

$$(2 - e^{t})X = 1 - e^{t}$$

$$X = \frac{e^{t} - 1}{e^{t} - 2}$$

The solutions intervals of validity are $(\infty, \ln 2)$ and $(\ln 2, \infty)$.

$$\begin{split} \frac{dX}{dt} &= (X-1)(1-2X) \\ \frac{e^t}{e^t-2} - \frac{e^t(e^t-1)}{(e^t-2)^2} &= \left(\frac{e^t-1}{e^t-2}-1\right) \left(1-2\frac{e^t-1}{e^t-2}\right) \\ \frac{e^t(e^t-2) - e^t(e^t-1)}{(e^t-2)^2} &= \left(\frac{e^t-1-e^t+2}{e^t-2}\right) \left(\frac{e^t-2-2e^t+2}{e^t-2}\right) \\ \frac{e^{2t}-2e^t-e^{2t}+e^t}{(e^t-2)^2} &= \left(\frac{1}{e^t-2}\right) \left(\frac{-e^t}{e^t-2}\right) \\ \frac{-e^t}{(e^t-2)^2} &= \frac{-e^t}{(e^t-2)^2} \end{split}$$

1.1.9 31

$$m = -2$$

1.1.10 33

$$m=2 \text{ or } 3$$

1.1.11 35

$$m = -1$$
 or 0

1.1.12 37

$$y = 2$$

1.1.13 39

No constant solutions

1.2 Initial Value Problems

1.2.1 1

$$y(0) = -\frac{1}{3} = \frac{1}{1 + c_1 e^{-(0)}}$$
$$-3 = 1 + c_1$$
$$c_1 = -4$$

$$y = \frac{1}{1 - 4e^{-x}}$$

1.2.2 3

$$y(2) = \frac{1}{3} = \frac{1}{(2)^2 + c}$$
$$3 = 4 + c$$
$$c = -1$$

$$y = \frac{1}{x^2 - 1}$$

$$I = (1, \infty)$$

1.2.3 5

$$y(0) = 1 = \frac{1}{(0)^2 + c}$$
$$c = 1$$

$$y = \frac{1}{x^2 + 1}$$

$$I = (-\infty, \infty)$$

1.2.4 7

$$x(0) = -1 = c_1 \cos 0 + c_2 \sin 0$$
$$c_1 = -1$$

$$x'(0) = 8 = -c_1 \sin 0 + c_2 \cos 0$$
$$c_2 = 8$$

$$x = -\cos t + 8\sin t$$

1.2.5 9

$$x'\left(\frac{\pi}{6}\right) = 0 = -c_1 \sin\frac{\pi}{6} + c_2 \cos\frac{\pi}{6}$$
$$= -c_1 \frac{1}{2} + c_2 \frac{\sqrt{3}}{2}$$
$$c_1 = \sqrt{3}c_2$$

$$x\left(\frac{\pi}{6}\right) = \frac{1}{2} = c_1 \cos \frac{\pi}{6} + c_2 \sin \frac{\pi}{6}$$
$$= \frac{3}{2}c_2 + \frac{1}{2}c_2$$
$$= 2c_2$$
$$c_2 = \frac{1}{4}$$

$$y = \frac{\sqrt{3}}{4}\cos t + \frac{1}{4}\sin t$$

1.2.6 11

$$y(0) = 1 = c_1 e^{(0)} + c_2 e^{-(0)}$$
$$= c_1 + c_2$$
$$c_1 = 1 - c_2$$

$$y'(0) = 2 = c_1 e^{(0)} - c_2 e^{-(0)}$$
$$= 1 - c_2 - c_2$$
$$c_2 = -\frac{1}{2}$$
$$y = \frac{3}{2} e^x - \frac{1}{2} e^{-x}$$

1.2.7 13

$$y(-1) = 5 = c_1 e^{(-1)} + c_2 e^{-(-1)}$$
$$= c_1 e^{-1} + c_2 e$$
$$c_1 = 5e - c_2 e^2$$

$$y'(-1) = -5 = c_1 e^{(-1)} - c_2 e^{-(-1)}$$

$$= 5e - c_2 e^2 - c_2 e$$

$$c_2 e(e+1) = 5(e+1)$$

$$c_2 = \frac{5}{e}$$

$$y = 5e^{-x-1}$$

1.2.8 15

$$y = 0$$

$$y = x^3$$

1.2.9 17

$$f(x,y) = y^{2/3}$$

$$\frac{\partial f}{\partial y} = \frac{2}{3y^{1/3}}$$

$$y < 0 \text{ or } y > 0$$

1.2.10 19

$$f(x,y) = \frac{y}{x}$$

$$\frac{\partial f}{\partial y} = \frac{1}{x}$$

$$x < 0 \text{ or } x > 0$$

1.2.11 21

$$f(x,y) = \frac{x^2}{4 - y^2}$$

$$\frac{\partial f}{\partial y} = \frac{2x^2y}{(4-y^2)^2}$$

$$y < -2, -2 < y < 2, \text{ or } y > 2$$

1.2.12 23

$$f(x,y) = \frac{y^2}{x^2 + y^2}$$

$$\frac{\partial f}{\partial y} = \frac{2y}{x^2 + y^2} - \frac{2y^3}{(x^2 + y^2)^2}$$

 $x \neq 0$ and $y \neq 0$

1.2.13 25

$$f(x,y) = \sqrt{y^2 - 9}$$

$$\frac{\partial f}{\partial y} = \frac{y}{\sqrt{y^2 - 9}}$$

Yes

1.2.14 27

No

1.2.15 29

(a)
$$y = cx$$

(b)

$$f(x,y) = \frac{y}{x}$$

$$\frac{\partial f}{\partial y} = \frac{1}{x}$$

 $x \neq 0$

(c) No, the function is not differentiable at x = 0

1.2.16 31

(a)

$$y' = \frac{1}{(x+c)^2} = y^2$$

(b)

$$y(0) = 1 = -\frac{1}{(0) + c} \Rightarrow c = -1 \Rightarrow y = \frac{1}{1 - x}$$

$$I = (-\infty, 1)$$

$$y(0)=-1=-\frac{1}{(0)+c}\Rightarrow c=1\Rightarrow y=-\frac{1}{x+1}$$

$$I=(-1,\infty)$$

1.2.17 39

$$y(0) = 0 = c_1 \cos 3(0) + c_2 \sin 3(0)$$
$$c_1 = 0$$

$$y\left(\frac{\pi}{6}\right) = -1 = c_2 \sin 3\left(\frac{\pi}{6}\right)$$
$$c_2 = -1$$

$$y = -\sin 3x$$

1.2.18 41

$$y'(0) = 0 = -3c_1 \sin 3(0) + 3c_2 \cos 3(0)$$
$$c_2 = 0$$

$$y'\left(\frac{\pi}{4}\right) = 0 = -3c_1 \sin 3\left(\frac{\pi}{4}\right)$$
$$= -\frac{3}{\sqrt{2}}c_1$$
$$c_1 = 0$$

$$y = 0$$

1.2.19 43

$$y(0) = 0 = c_1 \cos 3(0) + c_2 \sin 3(0)$$
$$c_1 = 0$$

$$y(\pi) = 4 = c_2 \sin 3(\pi)$$
$$4 = 0$$

No solution

1.3 Differential Equations as Mathematical Models

1.3.1 1

$$\frac{dP}{dt} = kP + r$$

$$\frac{dP}{dt} = kP - r$$

1.3.2 3

$$\frac{dP}{dt} = k_b P - k_d P^2$$

1.3.3 7

$$\frac{dx}{dt} = kx(1000 - x)$$

1.3.4 9

$$\frac{dA}{dt} = -\frac{A}{100}$$

$$A(0) = 50 \, \text{lb}$$

1.3.5 11

$$\frac{dA}{dt} + \frac{7}{600 - t}A = 6$$

1.3.6 13

$$\begin{split} \frac{dV}{dt} &= -cA_h\sqrt{2gh}\\ A_w\frac{dh}{dt} &= -cA_h\sqrt{2gh}\\ \frac{dh}{dt} &= -\frac{cA_h\sqrt{2g}}{A_w}\sqrt{h}\\ &= -\frac{c\pi r_h^2\sqrt{2g}}{A_w}\sqrt{h}\\ &= -\frac{c\pi}{430}\sqrt{h} \end{split}$$

1.3.7 15

$$L\frac{di}{dt} + Ri = E$$

$$m\frac{dv}{dt} = mg - kv^2$$

1.3.9 19

$$m\frac{d^2x}{dt^2} = -kx$$

1.3.10 21

$$\frac{d}{dt}(mv) = R - kv$$

$$\frac{dm}{dt}v + m\frac{dv}{dt} = R - kv - mg$$

1.3.11 23

$$g = \frac{k}{R^2} \Rightarrow k = gR^2$$
$$\frac{d^2r}{dt^2} = -\frac{gR^2}{r^2}$$

1.3.12 25

$$\frac{dA}{dt} = k(M - A)$$

$$\frac{dx}{dt} = r - kx$$

1.3.14 29

$$\frac{dy}{dx} = \tan \theta$$

$$= \tan \frac{\phi}{2}$$

$$= \frac{1 - \cos \phi}{\sin \phi}$$

$$= \frac{1 - x/r}{y/r}$$

$$= \frac{r - x}{y}$$

$$= \frac{\sqrt{x^2 + y^2} - x}{y}$$

1.4 Chapter in Review

1.4.1 1

$$\frac{dy}{dx} = ky$$

1.4.2 3

$$y'' + k^2 y = 0$$

1.4.3 5

$$y = c_1 e^x + c_2 x e^x$$

$$y' = c_1 e^x + c_2 e^x + c_2 x e^x$$
$$= y + c_2 e^x$$

$$y'' = c_1 e^x + c_2 e^x + c_2 e^x + c_2 x e^x$$

= $c_1 e^x + 2c_2 e^x + c_2 x e^x$
= $y' + c_2 e^x$

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

- 1.4.4 7
- a, d
- 1.4.5 9
- b
- 1.4.6 11
- b
- 1.4.7 13

$$y = ce^x$$

1.4.8 15

$$\frac{dy}{dx} = x^2 + y^2$$

1.4.9 17

- (a) $(-\infty, \infty)$
- (b) $(-\infty,0)$ or $(0,\infty)$

1.4.10 19

$$x_0 = -1 \text{ and } I = (-\infty, 0) \text{ or } x_0 = 2 \text{ and } I = (0, \infty)$$

1.4.11 23

$$y = x\sin x + x\cos x$$

$$y' = \sin x + x \cos x + \cos x - x \sin x$$

$$y'' = \cos x + \cos x - x \sin x - \sin x - x \cos x$$
$$= 2 \cos x - 2 \sin x - x \sin x - x \cos x$$

$$y'' + y = 2\cos x - 2\sin x - x\sin x - x\cos x + x\sin x + x\cos x$$
$$= 2\cos x - 2\sin x$$

$$I = (-\infty, \infty)$$

1.4.12 25

$$y = \sin(\ln x)$$

$$y' = \frac{1}{x}\cos(\ln x)$$

$$y'' = -\frac{1}{x^2}\cos(\ln x) - \frac{1}{x^2}\sin(\ln x)$$

$$x^{2}y'' + xy' + y = -\cos(\ln x) - \sin(\ln x) + \cos(\ln x) + \sin(\ln x)$$

= 0

$$I = (0, \infty)$$

1.4.13 35

$$y(0) = 0 = c_1 e^{-3(0)} + c_2 e^{(0)} + 4(0)$$
$$= c_1 + c_2$$
$$c_1 = -c_2$$

$$y'(0) = 0 = -3c_1e^{-3(0)} + c_2e^{(0)} + 4$$
$$= -3c_1 + c_2 + 4$$
$$c_2 = 3c_1 - 4$$

$$c_1 = -(3c_1 - 4) \Rightarrow c_1 = 1 \Rightarrow c_2 = -1$$

 $y = e^{-3x} - e^x + 4x$

1.4.14 37

$$y(1) = -2 = c_1 e^{-3(1)} + c_2 e^{(1)} + 4(1)$$
$$= c_1 e^{-3} + c_2 e + 4$$
$$c_1 = -e^3 (c_2 e + 6)$$

$$y'(1) = 4 = -3c_1e^{-3(1)} + c_2e^{(1)} + 4$$
$$= -3c_1e^{-3} + c_2e + 4$$
$$c_2e = 3c_1e^{-3}$$

$$c_1 = -e^3(3c_1e^{-3} + 6) = -3c_1 - 6e^3 \Rightarrow c_1 = -\frac{3}{2}e^3 \Rightarrow c_2 = -\frac{9}{2}e^{-1}$$
$$y = -\frac{3}{2}e^{3(1-x)} - \frac{9}{2}e^{x-1} + 4x$$

1.4.15 41

$$y_0 = -3, y_1 = 0$$

1.4.16 43

$$\frac{d}{dt}(mv) = F - mg$$

$$\frac{d}{dt}(\lambda x \frac{dx}{dt}) = F - \lambda xg$$

$$x \frac{d^2x}{dt^2} + \left(\frac{dx}{dt}\right)^2 + gx = \frac{F}{\lambda}$$

$$x \frac{d^2x}{dt^2} + \left(\frac{dx}{dt}\right)^2 + 32x = 5$$

2 First-Order Differential Equations

2.1 Solution Curves Without a Solution

2.1.1 21

0 is stable, 3 is unstable

2.1.2 23

2 is semi-stable

2.1.3 25

-2 is unstable, 0 is semi-stable, 2 is stable

2.1.4 27

-1 is stable, 0 is unstable

2.1.5 39

 $P_0 < h/k$

2.1.6 41

$$g - \frac{k}{m}v^2 = 0 \Rightarrow v = \sqrt{\frac{gm}{k}}$$

2.2 Separable Equations

2.2.1 1

$$\frac{dy}{dx} = \sin 5x$$
$$y = -\frac{1}{5}\cos 5x + c$$

2.2.2 3

$$dx + e^{3x} dy = 0$$

$$e^{-3x} dx + dy = 0$$

$$-\frac{1}{3}e^{-3x} + y = c$$

$$y = \frac{1}{3}e^{-3x} + c$$

2.2.3 5

$$x\frac{dy}{dx} = 4y$$

$$\frac{1}{4y} dy = \frac{1}{x} dx$$

$$\frac{1}{4} \ln|4y| = \ln|x| + c$$

$$\ln|4y| = 4 \ln|x| + c$$

$$4y = e^{4 \ln|x| + c}$$

$$= c \left(e^{\ln|x|}\right)^4$$

$$y = cx^4$$

2.2.4 7

$$\frac{dy}{dx} = e^{3x+2y}
= e^{3x}e^{2y}
e^{-2y} dy = e^{3x} dx
-\frac{1}{2}e^{-2y} = \frac{1}{3}e^{3x} + c
-3e^{-2y} = 2e^{3x} + c$$

2.2.5 9

$$y \ln x \frac{dx}{dy} = \left(\frac{y+1}{x}\right)^2$$

$$x^2 \ln x \, dx = \frac{(y+1)^2}{y} \, dy$$

$$x^3 \left(\frac{\ln x}{3} - \frac{1}{9}\right) = \frac{1}{2}y(y+4) + \ln y + c$$

$$\frac{1}{3}x^3 \ln x - \frac{1}{9}x^3 = \frac{1}{2}y^2 + 2y + \ln y + c$$

2.2.6 11

$$\csc y \, dx + \sec^2 x \, dy = 0$$

$$\frac{1}{\sin y} \, dx + \frac{1}{\cos^2 x} \, dy = 0$$

$$\cos^2 x \, dx + \sin y \, dy = 0$$

$$\frac{1}{2} (1 + \cos 2x) \, dx + \sin y \, dy = 0$$

$$\frac{1}{2} \left(x + \frac{1}{2} \sin 2x \right) - \cos y + c = 0$$

$$4 \cos y = 2x + \sin 2x + c$$

2.2.7 13

$$(e^{y} + 1)^{2}e^{-y} dx + (e^{x} + 1)^{3}e^{-x} dy = 0$$

$$\frac{e^{x}}{(e^{x} + 1)^{3}} dx + \frac{e^{y}}{(e^{y} + 1)^{2}} = 0$$

$$-\frac{1}{2(e^{x} + 1)^{2}} - \frac{1}{e^{y} + 1} = c$$

$$(e^{x} + 1)^{-2} + 2(e^{y} + 1)^{-1} = c$$

2.2.8 15

$$\frac{dS}{dr} = kS$$

$$\frac{1}{S}dS = k dr$$

$$\ln |S| = kr + c$$

$$S = ce^{kr}$$

$2.2.9 ext{ } 17$

$$\frac{dP}{dt} = P - P^2$$

$$\frac{1}{P(1-P)} dP = dt$$

$$\ln \frac{P}{1-P} = t + c$$

$$\frac{P}{1-P} = ce^t$$

$$P = ce^t (1-P)$$

$$P = \frac{ce^t}{1+ce^t}$$

2.2.10 19

$$\frac{dy}{dx} = \frac{xy + 3x - y - 3}{xy - 2x + 4y - 8}$$

$$= \frac{(x - 1)(y + 3)}{(x + 4)(y - 2)}$$

$$\frac{y - 2}{y + 3} dt = \frac{x - 1}{x + 4} dx$$

$$y - 5 \ln|y + 3| = x - 5 \ln|x + 4| + c$$

$$e^{y - 5 \ln|y + 3|} = e^{x - 5 \ln|x + 4| + c}$$

$$\frac{e^y}{(y + 3)^5} = \frac{ce^x}{(x + 4)^5}$$

$$c(x + 4)^5 e^y = (y + 3)^5 e^x$$

2.2.11 21

$$\frac{dy}{dx} = x\sqrt{1 - y^2}$$
$$(1 - y^2)^{-1/2} dy = x dx$$
$$\arcsin y = \frac{1}{2}x^2 + c$$
$$y = \sin\left(\frac{1}{2}x^2 + c\right)$$

2.2.12 23

$$\frac{dx}{dt} = 4(x^2 + 1)$$

$$\frac{1}{x^2 + 1} dx = 4 dt$$

$$\arctan x = 4t + c$$

$$x = \tan(4t + c)$$

$$x\left(\frac{\pi}{4}\right) = 1 = \tan\left(4\left(\frac{\pi}{4}\right) + c\right)$$
$$= \tan(\pi + c)$$
$$c = \arctan(1) - \pi$$
$$= -\frac{3}{4}\pi$$
$$x = \tan\left(4t - \frac{3}{4}\pi\right)$$

2.2.13 25

$$x^{2} \frac{dy}{dx} = y - xy$$

$$= y(1 - x)$$

$$\frac{1}{y} dy = \left(\frac{1}{x^{2}} - \frac{1}{x}\right) dx$$

$$\ln|y| = -\frac{1}{x} - \ln|x| + c$$

$$y = e^{-\frac{1}{x} - \ln|x| + c}$$

$$= \frac{c}{xe^{1/x}}$$

$$y(-1) = -1 = \frac{c}{(-1)e^{1/(-1)}}$$
$$= -ce$$
$$c = e^{-1}$$
$$y = \frac{1}{xe^{1+1/x}}$$

2.2.14 29

$$\frac{dy}{dx} = ye^{-x^2}$$

$$\frac{1}{y}\frac{dy}{dx} = e^{-x^2}$$

$$\int_4^x \frac{1}{y}\frac{dy}{dx'} dx' = \int_4^x e^{-x'^2} dx'$$

$$\ln|y||_4^x = \int_4^x e^{-x'^2} dx'$$

$$\ln|y(x)| - \ln|y(4)| = \int_4^x e^{-x'^2} dx'$$

$$\ln|y(x)| = \ln|y(4)| + \int_4^x e^{-x'^2} dx'$$

$$y(x) = e^{\int_4^x e^{-x'^2} dx'}$$

2.2.15 31

$$\frac{dy}{dx} = \frac{2x+1}{2y}$$

$$2y \, dy = (2x+1) \, dx$$

$$y^2 = x^2 + x + c$$

$$y = \pm \sqrt{x^2 + x + c}$$

$$y(-2) = -1 = -\sqrt{(-2)^2 + (-2) + c}$$

$$= -\sqrt{2 + c}$$

$$c = -1$$

$$y = -\sqrt{x^2 + x - 1}$$

$$I = \left(-\infty, -\frac{1 - \sqrt{5}}{2}\right)$$

$2.2.16 \quad 33$

$$e^{y} dx - e^{-x} dy = 0$$

$$e^{x} dx - e^{-y} dy = 0$$

$$e^{x} + e^{-y} = c$$

$$\ln |e^{-y}| = \ln |c - e^{x}|$$

$$y = -\ln |c - e^{x}|$$

$$y(0) = 0 = -\ln|c - e^{(0)}|$$

 $1 = c - 1$
 $c = 2$

$$y = -\ln|2 - e^x|$$

$$I = (-\infty, \ln 2)$$

2.3 Linear Equations

2.3.1 1

$$\frac{dy}{dx} = 5y$$

$$\ln|y| = 5x + c$$

$$y = ce^{5x}$$

$$I = (-\infty, \infty)$$

2.3.2 3

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

$$e^x \frac{dy}{dx} + e^x y = e^{4x}$$

$$\frac{d}{dx}(e^x y) = e^{4x}$$

$$e^x y = \frac{1}{4}e^{4x} + c$$

$$y = \frac{1}{4}e^{3x} + ce^{-x}$$

2.3.3 5

$$y' + 3x^{2}y = x^{2}$$

$$e^{x^{3}}y' + 3x^{2}e^{x^{3}}y = e^{x^{3}}x^{2}$$

$$e^{x^{3}}y = \frac{1}{3}e^{x^{3}} + c$$

$$y = \frac{1}{3} + ce^{-x^{3}}$$

$$I = (-\infty, \infty)$$

2.3.4 7

$$x^{2}y' + xy = 1$$

$$y' + x^{-1}y = x^{-2}$$

$$e^{\ln x}y' + x^{-1}e^{\ln x}y = e^{\ln x}x^{-2}$$

$$\frac{d}{dx}(e^{\ln x}y) = x^{-1}$$

$$\frac{d}{dx}(xy) = x^{-1}$$

$$xy = \ln x + c$$

$$y = \frac{\ln x + c}{x}$$

$$I = (0, \infty)$$

2.3.5 9

$$x\frac{dy}{dx} - y = x^2 \sin x$$

$$\frac{dy}{dx} - x^{-1}y = x \sin x$$

$$e^{-\ln x} \frac{dy}{dx} - x^{-1}e^{-\ln x}y = e^{-\ln x}x \sin x$$

$$\frac{d}{dx}(e^{-\ln x}y) = \sin x$$

$$x^{-1}y = -\cos x + c$$

$$y = cx - x \cos x$$

$$I = (0, \infty)$$

2.3.6 11

$$x\frac{dy}{dx} + 4y = x^3 - x$$

$$\frac{dy}{dx} + 4x^{-1}y = x^2 - 1$$

$$e^{4\ln x}\frac{dy}{dx} + 4x^{-1}e^{4\ln x}y = e^{4\ln x}(x^2 - 1)$$

$$\frac{d}{dx}(e^{4\ln x}y) = x^6 - x^4$$

$$x^4y = \frac{1}{7}x^7 - \frac{1}{5}x^5 + c$$

$$y = \frac{1}{7}x^3 - \frac{1}{5}x^2 + cx^{-4}$$

$$I = (0, \infty)$$

2.3.7 13

$$x^{2}y' + x(x+2)y = e^{x}$$

$$y' + x^{-1}(x+2)y = x^{-2}e^{x}$$

$$e^{x+2\ln x}y' + x^{-1}(x+2)e^{x+2\ln x}y = e^{x+2\ln x}x^{-2}e^{x}$$

$$\frac{d}{dx}(e^{x}x^{2}y) = e^{2x}$$

$$e^{x}x^{2}y = \frac{1}{2}e^{2x} + c$$

$$y = \frac{e^{x}}{2x^{2}} + \frac{c}{e^{x}x^{2}}$$

$$I = (0, \infty)$$

2.3.8 15

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

$$y \frac{dx}{dy} - 4x - 4y^{6} = 0$$

$$\frac{dx}{dy} - \frac{4}{y}x = 4y^{5}$$

$$e^{-4 \ln y} \frac{dx}{dy} - \frac{4}{y}e^{-4 \ln y}x = 4e^{-4 \ln y}y^{5}$$

$$\frac{d}{dy}(e^{-4 \ln y}x) = 4y$$

$$y^{-4}x = 2y^{2} + c$$

$$x = 2y^{6} + cy^{4}$$

$$I = (0, \infty)$$

2.3.9 17

$$\cos x \frac{dy}{dx} + (\sin x)y = 1$$

$$\frac{dy}{dx} + (\tan x)y = \sec x$$

$$e^{\ln(\sec x)} \frac{dy}{dx} + (\tan x)e^{\ln(\sec x)}y = e^{\ln(\sec x)}\sec x$$

$$\frac{d}{dx}(e^{\ln(\sec x)}y) = \sec^2 x$$

$$y \sec x = \tan x + c$$

$$y = \sin x + c\cos x$$

$$I = (-\pi/2, \pi/2)$$

2.3.10 19

$$(x+1)\frac{dy}{dx} + (x+2)y = 2xe^{-x}$$

$$\frac{dy}{dx} + \frac{x+2}{x+1}y = \frac{2xe^{-x}}{x+1}$$

$$e^{x+\ln|x+1|}\frac{dy}{dx} + \frac{x+2}{x+1}e^{x+\ln|x+1|}y = e^{x+\ln|x+1|}\frac{2xe^{-x}}{x+1}$$

$$\frac{d}{dx}(e^{x+\ln|x+1|}y) = 2x$$

$$e^{x}(x+1)y = x^{2} + c$$

$$y = \frac{x^{2} + c}{e^{x}(x+1)}$$

$$I = (-1, \infty)$$

2.3.11 21

$$\frac{dr}{d\theta} + r \sec \theta = \cos \theta$$

$$e^{\ln|\sec \theta + \tan \theta|} \frac{dr}{d\theta} + e^{\ln|\sec \theta + \tan \theta|} r \sec \theta = e^{\ln|\sec \theta + \tan \theta|} \cos \theta$$

$$\frac{d}{d\theta} (e^{\ln|\sec \theta + \tan \theta|} r) = 1 + \sin \theta$$

$$(\sec \theta + \tan \theta) r = \theta - \cos \theta + c$$

$$r = \frac{\theta - \cos \theta + c}{\sec \theta + \tan \theta}$$

$$I = (-\pi/2, \pi/2)$$

2.3.12 23

$$x\frac{dy}{dx} + (3x+1)y = e^{-3x}$$

$$\frac{dy}{dx} + (3+x^{-1})y = e^{-3x}x^{-1}$$

$$e^{3x+\ln|x|}\frac{dy}{dx} + (3+x^{-1})e^{3x+\ln|x|}y = 1$$

$$\frac{d}{dx}(e^{3x+\ln|x|}y) = 1$$

$$e^{3x}xy = x + c$$

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

$$I = (0, \infty)$$

2.3.13 25

$$xy' + y = e^{x}$$

$$y' + x^{-1}y = e^{x}x^{-1}$$

$$e^{\ln|x|}y' + x^{-1}e^{\ln|x|}y = e^{x}$$

$$\frac{d}{dx}(e^{\ln|x|}y) = e^{x}$$

$$xy = e^{x} + c$$

$$y = \frac{e^{x} + c}{x}$$

$$y(1) = 2 = \frac{e^{(1)} + c}{(1)}$$
$$c = 2 - e$$
$$y = \frac{e^x + 2 - e}{x}$$

 $I = (0, \infty)$

2.3.14 27

$$L\frac{di}{dt} + Ri = E$$

$$\frac{di}{dt} + \frac{R}{L}i = \frac{E}{L}$$

$$e^{Rt/L}\frac{di}{dt} + \frac{R}{L}e^{Rt/L}i = \frac{E}{L}e^{Rt/L}$$

$$\frac{d}{dt}(e^{Rt/L}i) = \frac{E}{L}e^{Rt/L}$$

$$e^{Rt/L}i = \frac{E}{R}e^{Rt/L} + c$$

$$i = \frac{E}{R} + ce^{-Rt/L}$$

$$i(0) = i_0 = \frac{E}{R} + ce^{-R(0)/L}$$
$$= \frac{E}{R} + c$$
$$c = i_0 - \frac{E}{R}$$

$$i = \frac{E}{R} + \left(i_0 - \frac{E}{R}\right)e^{-Rt/L}$$
$$I = (-\infty, \infty)$$

2.3.15 53

$$\begin{aligned} \frac{dE}{dt} &= -\frac{1}{RC}E\\ \frac{1}{E}\frac{dE}{dt} &= -\frac{1}{RC}\\ \ln|E| &= -\frac{1}{RC}t + c\\ E &= ce^{-t/RC} \end{aligned}$$

$$E(4) = E_0 = ce^{-(4)/RC}$$

 $c = E_0 e^{4/RC}$

$$E = E_0 e^{(4-t)/RC}$$

2.4 Exact Equations

2.4.1 1

$$f(x,y) = x^2 - x + g(y)$$
$$\frac{\partial f}{\partial y} = g'(y) = 3y + 7$$
$$g(y) = \frac{3}{2}y^2 + 7y$$
$$x^2 - x + \frac{3}{2}y^2 + 7y = c$$

2.4.2 3

$$f(x,y) = \frac{5}{2}x^2 + 4xy + g(y)$$
$$4x + g'(y) = 4x - 8y^3 \Rightarrow g'(y) = -8y^3$$
$$g(y) = -2y^4$$
$$\frac{5}{2}x^2 + 4xy - 2y^4 = c$$

2.4.3 5

$$f(x,y) = x^{2}y^{2} - 3x + g(y)$$
$$2x^{2}y + g'(y) = 2x^{2}y + 4 \Rightarrow g'(y) = 4$$
$$g(y) = 4y$$
$$x^{2}y^{2} - 3x + 4y = c$$

2.4.4 7

Not exact

2.4.5 9

$$f(x,y) = \frac{1}{2}x^2 - xy^3 - y^2 \cos x + g(y)$$
$$-3xy^2 - 2y \cos x + g'(y) = -3xy^2 - 2y \cos x \Rightarrow g'(y) = 0$$
$$\frac{1}{2}x^2 - xy^3 - y^2 \cos x = c$$

2.4.6 11

Not exact

2.4.7 13

$$f(x,y) = xy + g(x)$$

$$y + g'(x) = -2xe^{x} + y - 6x^{2} \Rightarrow g'(x) = -2xe^{x} - 6x^{2}$$

$$g(x) = -2e^{x}(x-1) - 2x^{3}$$

$$xy - 2e^{x}(x-1) - 2x^{3} = c$$

2.4.8 21

$$f(x,y) = \frac{1}{3}(x+y)^3 + g(y)$$

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

$$g(y) = -\frac{1}{3}y^3 - y$$

$$\frac{1}{3}(x+y)^3 - \frac{1}{3}y^3 - y = c$$

$$\frac{1}{3}(1+1)^3 - \frac{1}{3}1^3 - 1 = c \Rightarrow c = \frac{4}{3}$$

$$x^3 + 3x^2y + 3xy^2 - 3y = 4$$

2.4.9 23

$$f(x,y) = 4ty + t^2 - 5t + g(y)$$

$$4t + g'(y) = 6y + 4t - 1 \Rightarrow g'(y) = 6y - 1$$

$$g(y) = 3y^2 - y$$

$$4ty + t^2 - 5t + 3y^2 - y = c$$

$$4(-1)(2) + (-1)^2 - 5(-1) + 3(2)^2 - (2) = c \Rightarrow c = 8$$

$$4ty + t^2 - 5t + 3y^2 - y = 8$$

2.4.10 27

$$3y^2 + 4kxy^3 = 3y^2 + 40xy^3 \Rightarrow k = 10$$

2.4.11 31

$$M_y = 4y$$

$$N_x = 2y$$

$$\frac{M_y - N_x}{N} = \frac{4y - 2y}{2xy} = \frac{1}{x}$$

$$\mu(x) = e^{\ln x} = x$$

$$(2xy^2 + 3x^2) dx + 2x^2y dy = 0$$

$$f(x, y) = x^2y^2 + x^3 + g(y)$$

$$2x^2y + g'(y) = 2x^2y \Rightarrow g'(y) = 0$$

$$x^2y^2 + x^3 = c$$

2.4.12 33

$$M_{y} = 6x$$

$$N_{x} = 18x$$

$$\frac{M_{y} - N_{x}}{N} = \frac{6x - 18x}{4y + 9x^{2}}$$

$$\frac{N_{x} - M_{y}}{M} = \frac{18x - 6x}{6xy} = \frac{2}{y}$$

$$\mu(y) = e^{2 \ln y} = y^{2}$$

$$6xy^{3} dx + (4y^{3} + 9x^{2}y^{2}) dy = 0$$

$$f(x, y) = 3x^{2}y^{3} + g(y)$$

$$9x^{2}y^{2} + g'(y) = 4y^{3} + 9x^{2}y^{2} \Rightarrow g'(y) = 4y^{3}$$

$$g(y) = y^{4}$$

$$3x^{2}y^{3} + y^{4} = c$$

2.4.13 37

$$M_{y} = 0$$

$$N_{x} = 2xy$$

$$\frac{N_{x} - M_{y}}{M} = \frac{2xy - 0}{x} = 2y$$

$$\mu(y) = e^{y^{2}}$$

$$e^{y^{2}}x dx + e^{y^{2}}(x^{2}y + 4y) dy = 0$$

$$f(x, y) = \frac{1}{2}e^{y^{2}}x^{2} + g(y)$$

$$ye^{y^{2}}x^{2} + g'(y) = e^{y^{2}}(x^{2}y + 4y) \Rightarrow g'(y) = 4e^{y^{2}}y$$

$$g(y) = 2e^{y^{2}}$$

$$\frac{1}{2}e^{y^{2}}x^{2} + 2e^{y^{2}} = c$$

$$\frac{1}{2}e^{(0)^{2}}(4)^{2} + 2e^{(0)^{2}} = c \Rightarrow c = 10$$

$$\frac{1}{2}e^{y^{2}}x^{2} + 2e^{y^{2}} = 10$$

2.4.14 39

(c)
$$(0)^{3} + 2(0)^{2}(-2) + (-2)^{2} = c \Rightarrow c = 4$$

$$y^{2} + 2x^{2}y + x^{3} - 4 = 0$$

$$y = \frac{-(2x^{2}) \pm \sqrt{(2x^{2})^{2} - 4(1)(x^{3} - 4)}}{2(1)}$$

$$= \frac{-2x^{2} \pm \sqrt{4x^{4} - 4(x^{3} - 4)}}{2}$$

$$= -x^{2} \pm \sqrt{x^{4} - x^{3} + 4}$$

2.4.15 45

(b) $v = 12.7 \,\text{ft/s}$

(a)
$$xv\frac{dv}{dx} + v^2 = 32x \Rightarrow xv \, dv + (v^2 - 32x) \, dx = 0$$

$$M_x = v$$

$$N_v = 2v$$

$$\frac{M_x - N_v}{N} = \frac{v - 2v}{v^2 - 32x}$$

$$\frac{N_v - M_x}{M} = \frac{2v - v}{xv} = \frac{1}{x}$$

$$\mu(x) = e^{\ln x} = x$$

$$x^2v \, dv + (xv^2 - 32x^2) \, dx = 0$$

$$f(x, v) = \frac{1}{2}x^2v^2 + g(x)$$

$$xv^2 + g'(x) = xv^2 - 32x^2 \Rightarrow g'(x) = -32x^2$$

$$g(x) = -\frac{32}{3}x^3$$

$$\frac{1}{2}(3)^2(0)^2 - \frac{32}{3}(3)^3 = c \Rightarrow c = -288$$

$$\frac{1}{2}x^2v^2 - \frac{32}{3}x^3 = -288 \Rightarrow v = 8\sqrt{\frac{x}{3} - \frac{9}{x^2}}$$

2.5 Solutions by Substitution

2.5.1 1

$$(x - y) dx + x dy = 0$$

$$(x - ux) dx + x(u dx + x du) = 0$$

$$x dx + x^2 du = 0$$

$$x^{-1} dx + du = 0$$

$$\ln|x| + u = c$$

$$\ln|x| + \frac{y}{x} = c$$

$$y = cx - x \ln|x|$$

2.5.2 3

$$x dx + (y - 2x) dy = 0$$

$$vy(v dy + y dv) + (y - 2vy) dy = 0$$

$$(v^{2}y + y - 2vy) dy + vy^{2} dv = 0$$

$$y(v^{2} - 2v + 1) dy + vy^{2} dv = 0$$

$$(v - 1)^{2} dy + vy dv = 0$$

$$\frac{1}{y} dy + \frac{v}{(v - 1)^{2}} dv = 0$$

$$\ln|y| + \frac{1}{1 - v} + \ln|v - 1| = c$$

$$\ln|y| + \frac{1}{1 - x/y} + \ln\left|\frac{x}{y} - 1\right| = c$$

$$\ln|x - y| + \frac{y}{y - x} = c$$

$$(y - x) \ln|x - y| + y = c(y - x)$$

$$(x - y) \ln|x - y| = y + c(x - y)$$

2.5.3 5

$$(y^{2} + yx) dx - x^{2} dy = 0$$

$$((ux)^{2} + ux^{2}) dx - x^{2}(u dx + x du) = 0$$

$$u^{2}x^{2} dx - x^{3} du = 0$$

$$\frac{1}{x} dx - \frac{1}{u^{2}} du = 0$$

$$\ln|x| + \frac{1}{u} = c$$

$$\ln|x| + \frac{x}{y} = c$$

$$y = \frac{x}{c - \ln|x|}$$

2.5.4 7

$$\frac{dy}{dx} = \frac{y-x}{y+x}$$

$$(y+x) \, dy + (x-y) \, dx = 0$$

$$(ux+x)(u \, dx + x \, du) + (x-ux) \, dx = 0$$

$$(u^2x+x) \, dx + (ux^2+x^2) \, du = 0$$

$$x(u^2+1) \, dx + x^2(u+1) \, du = 0$$

$$\frac{1}{x} \, dx + \frac{u+1}{u^2+1} \, du = 0$$

$$\ln|x| + \frac{1}{2} \ln|u^2+1| + \arctan u = c$$

$$\ln|x^2+y^2| + 2 \arctan \frac{y}{x} = c$$

2.5.5 9

$$-y dx + (x + \sqrt{xy}) dy = 0$$

$$-ux dx + (x + \sqrt{ux^2})(u dx + x du) = 0$$

$$u\sqrt{ux^2} dx + (x^2 + x\sqrt{ux^2}) du = 0$$

$$u^{3/2}x dx + x^2(1 + \sqrt{u}) du = 0$$

$$\frac{1}{x} dx + \frac{1 + \sqrt{u}}{u^{3/2}} du = 0$$

$$\frac{1}{x} dx + (u^{-3/2} + u^{-1}) du = 0$$

$$\ln|x| - 2u^{-1/2} + \ln|u| = c$$

$$\ln|x| - 2(y/x)^{-1/2} + \ln|y/x| = c$$

$$\ln|y| - 2\sqrt{\frac{x}{y}} = c$$

$$4\frac{x}{y} = (\ln|y| - c)^2$$

$$4x = y(\ln|y| - c)^2$$

2.5.6 11

$$xy^{2}\frac{dy}{dx} = y^{3} - x^{3}$$

$$xy^{2}dy + (x^{3} - y^{3})dx = 0$$

$$x(ux)^{2}(udx + xdu) + (x^{3} - (ux)^{3})dx = 0$$

$$x^{3}dx + u^{2}x^{4}du = 0$$

$$x^{-1}dx + u^{2}du = 0$$

$$\ln|x| + \frac{1}{3}u^{3} = c$$

$$\ln|x| + \frac{1}{3}\left(\frac{y}{x}\right)^{3} = c$$

$$\ln|x| + \frac{1}{3}\left(\frac{y}{x}\right)^{3} = c$$

$$\ln|x| + \frac{1}{3}\left(\frac{y}{x}\right)^{3} = \frac{8}{3}$$

$$y^{3} + 3x^{3} \ln|x| = 8x^{3}$$

2.5.7 13

$$(x + ye^{y/x}) dx - xe^{y/x} dy = 0$$

$$(x + uxe^u) dx - xe^u (u dx + x du) = 0$$

$$x dx - x^2 e^u du = 0$$

$$x^{-1} dx - e^u du = 0$$

$$\ln|x| - e^u = c$$

$$\ln|x| - e^{y/x} = c$$

$$\ln|1| - e^{0/1} = c \Rightarrow c = -1$$

$$\ln|x| = e^{y/x} - 1$$

2.5.8 15

$$x\frac{dy}{dx} + y = \frac{1}{y^2}$$

$$\frac{dy}{dx} + x^{-1}y = x^{-1}y^{-2}$$

$$u = y^{1-n} = y^3 \Rightarrow y = u^{1/3} \Rightarrow \frac{dy}{dx} = \frac{1}{3}u^{-2/3}\frac{du}{dx}$$

$$\frac{1}{3}u^{-2/3}\frac{du}{dx} + x^{-1}u^{1/3} = x^{-1}u^{-2/3}$$

$$\frac{du}{dx} + 3x^{-1}u = 3x^{-1}$$

$$e^{3\ln|x|}\frac{du}{dx} + 3x^{-1}e^{3\ln|x|}u = 3x^2$$

$$\frac{d}{dx}(x^3u) = 3x^2$$

$$x^3u = x^3 + c$$

$$y^3 = 1 + cx^{-3}$$

2.5.9 17

$$\frac{dy}{dx} = y(xy^3 - 1)$$
$$\frac{dy}{dx} + y = xy^4$$

$$u = y^{1-n} = y^{-3} \Rightarrow y = u^{-1/3} \Rightarrow \frac{dy}{dx} = -\frac{1}{3}u^{-4/3}\frac{du}{dx}$$
$$-\frac{1}{3}u^{-4/3}\frac{du}{dx} + u^{-1/3} = xu^{-4/3}$$
$$\frac{du}{dx} - 3u = -3x$$
$$e^{-3x}\frac{du}{dx} - 3e^{-3x}u = -3e^{-3x}x$$
$$\frac{d}{dt}(e^{-3x}u) = -3e^{-3x}x$$
$$e^{-3x}u = e^{-3x}x + \frac{1}{3}e^{-3x} + c$$
$$u = x + \frac{1}{3} + ce^{3x}$$
$$y^{-3} = x + \frac{1}{3} + ce^{3x}$$

2.5.10 21

$$x^{2} \frac{dy}{dx} - 2xy = 3y^{4}$$

$$\frac{dy}{dx} - 2x^{-1}y = 3x^{-2}y^{4}$$

$$u = y^{1-n} = y^{-3} \Rightarrow y = u^{-1/3} \Rightarrow \frac{dy}{dx} = -\frac{1}{3}u^{-4/3}\frac{du}{dx}$$

$$-\frac{1}{3}u^{-4/3}\frac{du}{dx} - 2x^{-1}u^{-1/3} = 3x^{-2}u^{-4/3}$$

$$\frac{du}{dx} + 6x^{-1}u = -9x^{-2}$$

$$e^{6\ln|x|}\frac{du}{dx} + 6x^{-1}e^{6\ln|x|}u = -9e^{6\ln|x|}x^{-2}$$

$$\frac{d}{dx}(x^{6}u) = -9x^{4}$$

$$x^{6}u = -\frac{9}{5}x^{5} + c$$

$$u = -\frac{9}{5}x^{-1} + cx^{-6}$$

$$y^{-3} = -\frac{9}{5}x^{-1} + cx^{-6}$$

$$\left(\frac{1}{2}\right)^{-3} = -\frac{9}{5}(1)^{-1} + c(1)^{-6} \Rightarrow c = \frac{49}{5}$$
$$y^{-3} = -\frac{9}{5}x^{-1} + \frac{49}{5}x^{-6}$$

2.5.11 23

Let u = x + y + 1 so $\frac{du}{dx} = 1 + \frac{dy}{dx}$ and

$$\frac{du}{dx} - 1 = u^2$$

$$\frac{1}{u^2 + 1} du = dx$$

$$\arctan u = x + c$$

$$\arctan(x + y + 1) = x + c$$

$$x + y + 1 = \tan(x + c)$$

$$y = -x - 1 + \tan(x + c)$$

2.5.12 25

Let u = x + y so $\frac{du}{dx} = 1 + \frac{dy}{dx}$ and

$$\frac{du}{dx} - 1 = \tan^2 u$$

$$\frac{1}{1 + \tan^2 u} du = dx$$

$$\frac{1}{2} (u + \sin u \cos u) = x + c$$

$$x + y + \sin(x + y)\cos(x + y) = 2(x + c)$$

$$x + y + \frac{1}{2}\sin(2(x + y)) = 2(x + c)$$

$$2x + 2y + \sin(2(x + y)) = 4(x + c)$$

$$2y - 2x + \sin(2(x + y)) = c$$

2.5.13 35

(a) Let
$$y = y_1 + u$$
 so $\frac{dy}{dx} = \frac{dy_1}{dx} + \frac{du}{dx}$ but $\frac{dy_1}{dx} = P(x) + Q(x)y_1 + R(x)y_1^2$ so

$$\frac{dy}{dx} = P(x) + Q(x)y + R(x)y^{2}$$

$$P(x) + Q(x)y_{1} + R(x)y_{1}^{2} + \frac{du}{dx} = P(x) + Q(x)(y_{1} + u) + R(x)(y_{1} + u)^{2}$$

$$\frac{du}{dx} = Q(x)u + R(x)(2y_{1}u + u^{2})$$

$$\frac{du}{dx} - (Q(x) + 2R(x)y_{1})u = R(x)u^{2}$$

(b) Let $y = 2x^{-1} + u$ so $\frac{dy}{dx} = -2x^{-2} + \frac{du}{dx}$ and

$$\begin{aligned} -\frac{2}{x^2} + \frac{du}{dx} &= -\frac{4}{x^2} - \frac{1}{x} \left(\frac{2}{x} + u\right) + \left(\frac{2}{x} + u\right)^2 \\ \frac{du}{dx} &= \frac{2}{x^2} - \frac{4}{x^2} - \frac{2}{x^2} - \frac{u}{x} + \frac{4}{x^2} + \frac{4u}{x} + u^2 \\ \frac{du}{dx} - \frac{3}{x} u &= u^2 \end{aligned}$$

Let $v = u^{1-n} = u^{-1}$ so $u = v^{-1}$ and $\frac{du}{dx} = -v^{-2} \frac{dv}{dx}$

$$-v^{-2}\frac{dv}{dx} - \frac{3}{x}v^{-1} = v^{-2}$$

$$\frac{dv}{dx} + \frac{3}{x}v = -1$$

$$e^{3\ln|x|}\frac{dv}{dx} + \frac{3}{x}e^{3\ln|x|}v = -e^{3\ln|x|}$$

$$\frac{d}{dt}(x^3v) = -x^3$$

$$x^3v = -\frac{1}{4}x^4 + c$$

$$\frac{1}{y - y_1} = -\frac{1}{4}x + cx^{-3}$$

$$y = y_1 + \left(-\frac{1}{4}x + cx^{-3}\right)^{-1}$$

$$= \frac{2}{x} + \left(-\frac{1}{4}x + cx^{-3}\right)^{-1}$$

2.5.14 37

$$\frac{dP}{dt} = P(a - bP)$$
$$\frac{dP}{dt} - aP = -bP^{2}$$

Let
$$u = P^{1-n} = P^{-1}$$
 so $P = u^{-1}$ and $\frac{dP}{dt} = -u^{-2} \frac{du}{dt}$

$$-u^{-2} \frac{du}{dt} - au^{-1} = -bu^{-2}$$

$$\frac{du}{dt} + au = b$$

$$e^{at} \frac{du}{dt} + ae^{at}u = be^{at}$$

$$\frac{d}{dt}(e^{at}u) = be^{at}$$

$$e^{at}u = \frac{b}{a}e^{at} + c$$

$$P^{-1} = \frac{b}{a} + ce^{-at}$$

$$= \frac{b + ce^{-at}}{a}$$

$$P = \frac{a}{b + ce^{-at}}$$

2.6 A Numerical Method

2.6.1 1

$$x_0 = 1$$
 $y_0 = 5$
 $x_1 = 1.1$ $y_1 = y_0 + hf(x_0, y_0) = 3.8000$
 $x_2 = 1.2$ $y_2 = y_1 + hf(x_1, y_1) = 2.9800$

$$x_0 = 1$$
 $y_0 = 5$
 $x_1 = 1.05$ $y_1 = y_0 + hf(x_0, y_0) = 4.4000$
 $x_2 = 1.1$ $y_2 = y_1 + hf(x_1, y_1) = 3.8950$
 $x_3 = 1.15$ $y_3 = y_2 + hf(x_2, y_2) = 3.4708$
 $x_4 = 1.2$ $y_4 = y_3 + hf(x_3, y_3) = 3.1152$

2.7 Linear Models

2.7.1 1

$$P(t) = P_0 e^{kt}$$

$$P(5) = 2P_0 = P_0 e^{5k} \Rightarrow k = \frac{\ln 2}{5} = 0.139$$

$$P(t) = P_0 e^{0.139t}$$
 $3P_0 = P_0 e^{0.139t} \Rightarrow t = 7.9 \text{ years}$ $4P_0 = P_0 e^{0.139t} \Rightarrow t = 10 \text{ years}$

2.7.2 5

$$A(t) = A_0 e^{kt}$$

$$A(3.3) = \frac{1}{2} A_0 = A_0 e^{3.3k} \Rightarrow k = -0.21$$

$$0.1 A_0 = A_0 e^{-0.21t} \Rightarrow t = 11 \text{ hours}$$

2.7.3 9

$$\frac{dI}{dt} = kI \Rightarrow I(t) = ce^{kt}$$

$$I(3) = 0.25I_0 = I_0e^{3k} \Rightarrow k = -0.462$$

$$I(15) = I_0e^{-0.462(15)} = 0.001I_0$$

2.7.4 11

$$0.145A_0 = A_0e^{-0.00012097t} \Rightarrow t = 15963 \text{ years}$$

2.7.5 13

$$\frac{dT}{dt} = k(T - T_m)$$

$$\frac{1}{T - T_m} \frac{dT}{dt} = k$$

$$\ln(T - T_m) = kt + c$$

$$T - T_m = ce^{kt}$$

$$T = T_m + ce^{kt}$$

$$= 10 + 60e^{kt}$$

$$T(0.5) = 50 = 10 + 60e^{0.5k} \Rightarrow k = -0.811$$

$$T(1) = 36.7$$

$$15 = 10 + 60e^{-0.811t} \Rightarrow t = 3.06 \,\text{min}$$

2.7.6 21

$$\frac{dA}{dt} = 4 - \frac{A}{50}$$

$$\frac{dA}{dt} + \frac{A}{50} = 4$$

$$\frac{d}{dt}(e^{t/50}A) = 4e^{t/50}$$

$$e^{t/50}A = 200e^{t/50} + c$$

$$A = 200 + ce^{-t/50}$$

$$A(0) = 30 = 200 + ce^{-(0)/50} \Rightarrow c = -170$$

$$A(t) = 200 - 170e^{-t/50}$$

2.7.7 25

$$V(t) = 500 - 5t$$

$$\frac{dA}{dt} = 10 - \frac{10}{500 - 5t}A$$

$$\frac{dA}{dt} + \frac{10}{500 - 5t}A = 10$$

$$\frac{dA}{dt} - 2\frac{-5}{500 - 5t}A = 10$$

$$e^{-2\ln(500 - 5t)}\frac{dA}{dt} - 2\frac{-5}{500 - 5t}e^{-2\ln(500 - 5t)}A = e^{-2\ln(500 - 5t)}10$$

$$\frac{d}{dt}(A(500 - 5t)^{-2}) = 10(500 - 5t)^{-2}$$

$$A(500 - 5t)^{-2} = \frac{2}{500 - 5t} + c$$

$$A = 2(500 - 5t) + c(500 - 5t)^{2}$$

$$= 1000 - 10t + c(500 - 5t)^{2}$$

$$A(0) = 0 \Rightarrow c = -0.004$$

$$A(t) = 1000 - 10t - 0.004(500 - 5t)^{2} = 1000 - 10t - \frac{1}{10}(100 - t)^{2}$$

The tank is empty at t = 100

$$i(t) = \frac{3}{5} - \frac{3}{5}e^{-500t}$$

$$i \to \frac{3}{5}$$
 as $t \to \infty$

2.7.9 33

$$i(t) = \begin{cases} 60(1 - e^{-t/10}), & 0 \le t \le 20\\ 383e^{-t/10}, & t > 20 \end{cases}$$

2.7.10 35

(a)

$$m\frac{dv}{dt} = mg - kv$$

$$\frac{dv}{dt} + \frac{k}{m}v = g$$

$$\frac{d}{dt}(e^{kt/m}v) = e^{kt/m}g$$

$$e^{kt/m}v = \frac{gm}{k}e^{kt/m} + c$$

$$v = \frac{gm}{k} + ce^{-kt/m}$$

$$v(0) = v_0 = \frac{gm}{k} + ce^{-k(0)/m} \Rightarrow c = v_0 - \frac{gm}{k}$$
$$v(t) = \frac{gm}{k} + \left(v_0 - \frac{gm}{k}\right)e^{-kt/m}$$

(b)
$$v_t = \frac{gm}{k}$$

(c)
$$s(t) = \frac{gm}{k}t - \frac{m}{k}\left(v_0 - \frac{gm}{k}\right)e^{-kt/m} + c$$

$$s(0) = 0 = -\frac{m}{k}\left(v_0 - \frac{gm}{k}\right) + c \Rightarrow c = \frac{m}{k}\left(v_0 - \frac{gm}{k}\right)$$

$$s(t) = \frac{m}{k} \left(gt - \left(v_0 + \frac{gm}{k} \right) e^{-kt/m} + v_0 - \frac{gm}{k} \right)$$
$$= \frac{m}{k} \left(gt + \left(v_0 - \frac{gm}{k} \right) \left(1 - e^{-kt/m} \right) \right)$$

2.7.11 41

(a)

$$\frac{dP}{dt} = k_1 P - k_2 P$$
$$= (k_1 - k_2) P$$
$$P = ce^{(k_1 - k_2)t}$$

2.7.12 43

(a)
$$x = r/k$$

2.8 Nonlinear Models

2.8.1 1

(a)
$$N = 2000$$

(b)

$$N = \frac{1}{0.0005 + (1 - 0.0005)e^{-t}}$$

$$N(10) = 1834$$

2.8.2 3

 $P = 1.0 \times 10^6$

$$P = \frac{500}{0.0005 + (0.1 - 0.0005)e^{-0.1t}}$$

$$500000 = \frac{500}{0.0005 + (0.1 - 0.0005)e^{-0.1t}}$$

$$500000(0.0005 + (0.1 - 0.0005)e^{-0.1t}) = 500$$

$$e^{-0.1t} = \frac{0.001 - 0.0005}{0.1 - 0.0005}$$

$$t = 52.9 \text{ months}$$

2.8.3 11

29.3 g; 60 g; 0 g; 30 g

2.8.4 13

(a)

$$\begin{split} \frac{dh}{dt} &= -\frac{A_h}{A_w} \sqrt{2gh} \\ \frac{1}{\sqrt{h}} \frac{dh}{dt} &= -\frac{A_h}{A_w} \sqrt{2g} \\ 2\sqrt{h} &= -\frac{A_h}{A_w} \sqrt{2g}t + c \\ \sqrt{h} &= c - \frac{A_h}{A_w} \sqrt{\frac{g}{2}}t \\ h &= \left(c - \frac{A_h}{A_w} \sqrt{\frac{g}{2}}t\right)^2 \end{split}$$

$$h(0) = H = c^2 \Rightarrow c = \sqrt{H}$$

$$h = \left(\sqrt{H} - \frac{A_h}{A_w}\sqrt{\frac{g}{2}}t\right)^2 = \left(\sqrt{H} - 4\frac{A_h}{A_w}t\right)^2$$

Interval of definition is $\left[0, \frac{A_w \sqrt{H}}{4A_h}\right]$

(b) 1821 s = 30 min

2.8.5 15

(a)

$$\frac{dh}{dt} = -\frac{5}{6h^{3/2}}$$

$$h^{3/2}\frac{dh}{dt} = -\frac{5}{6}$$

$$\frac{2}{5}h^{5/2} = -\frac{5}{6}t + c$$

$$h = \left(c - \frac{25}{12}t\right)^{2/5}$$

$$h(0) = H = c^{2/5} \Rightarrow c = H^{5/2}$$

$$h = \left(H^{5/2} - \frac{25}{12}t\right)^{2/5}$$

$$0 = \left(H^{5/2} - \frac{25}{12}t\right)^{2/5} \Rightarrow t = \frac{12}{25}H^{5/2} = 858 \,\mathrm{s}$$

$$V(h) = \pi r^2 \frac{h}{3}$$
$$= \pi \left(h \tan \frac{\pi}{6} \right)^2 \frac{h}{3}$$
$$= \pi \left(\frac{h}{\sqrt{3}} \right)^2 \frac{h}{3}$$
$$= \frac{1}{9} \pi h^3$$

$$\frac{dV}{dt} = -cA_h \sqrt{2gh}$$

$$\frac{d}{dt} \left(\frac{1}{9}\pi h^3\right) = -cA_h \sqrt{2gh}$$

$$\frac{1}{3}\pi h^2 \frac{dh}{dt} = -cA_h \sqrt{2gh}$$

$$h^{3/2} \frac{dh}{dt} = -\frac{24}{\pi} cA_h$$

$$\frac{2}{5}h^{5/2} = c_1 - \frac{24}{\pi} cA_h t$$

$$h = \left(c_1 - \frac{60}{\pi} cA_h t\right)^{2/5}$$

$$h(0) = H = c_1^{2/5} \Rightarrow c_1 = H^{5/2}$$

$$h = \left(H^{5/2} - \frac{60}{\pi}cA_h t\right)^{2/5}$$

$$0 = \left(H^{5/2} - \frac{60}{\pi}cA_h t\right)^{2/5}$$
$$t = \frac{\pi H^{5/2}}{60cA_h}$$

2.8.6 17

(a)

$$m\frac{dv}{dt} = mg - kv^{2}$$

$$\frac{m}{mg - kv^{2}} \frac{dv}{dt} = 1$$

$$\sqrt{\frac{m}{gk}} \operatorname{arctanh}\left(\sqrt{\frac{k}{gm}}v\right) = t + c_{1}$$

$$v = \sqrt{\frac{gm}{k}} \tanh\left(\sqrt{\frac{gk}{m}}(t + c_{1})\right)$$

$$v(0) = v_{0} = \sqrt{\frac{gm}{k}} \tanh c_{1}$$

$$c_{1} = \operatorname{arctanh}\sqrt{\frac{k}{gm}}v_{0}$$

(b)
$$v_t = \sqrt{gm/k}$$

(c)

$$s = \frac{m}{k} \ln \cosh \left(\sqrt{\frac{gk}{m}} t + c_1 \right) + c_2$$
$$c_2 = -\frac{m}{k} \ln \cosh c_1$$

2.8.7 21

(a)
$$W = 0, W = 2$$

(b)

$$\frac{dW}{dt} = W\sqrt{4 - 2W}$$

$$\frac{1}{W\sqrt{4 - 2W}} \frac{dW}{dt} = 1$$

$$-\arctan\left(\frac{1}{2}\sqrt{4 - 2W}\right) = t + c$$

$$\frac{1}{2}\sqrt{4 - 2W} = \tanh(c - t)$$

$$W = 2 - 2\tanh^2(c - t)$$

$$= 2\left(1 - \tanh^2(c - t)\right)$$

$$= 2\operatorname{sech}^2(c - t)$$

2.9 Modeling with Systems of First-Order DEs

2.9.1 1

$$\frac{dx}{dt} = -\lambda_1 x$$

$$\ln |x| = -\lambda_1 t + c_1$$

$$x = c_1 e^{-\lambda_1 t}$$

$$x(0) = x_0 = c_1 e^{-\lambda_1 (0)} \Rightarrow c_1 = x_0$$

$$x = x_0 e^{-\lambda_1 t}$$

$$\frac{dy}{dt} = \lambda_1 x - \lambda_2 y$$

$$= \lambda_1 x_0 e^{-\lambda_1 t} - \lambda_2 y$$

$$\frac{dy}{dt} + \lambda_2 y = \lambda_1 x_0 e^{-\lambda_1 t}$$

$$\frac{d}{dt} (e^{\lambda_2 t} y) = \lambda_1 x_0 e^{(\lambda_2 - \lambda_1) t}$$

$$e^{\lambda_2 t} y = \frac{\lambda_1}{\lambda_2 - \lambda_1} x_0 e^{(\lambda_2 - \lambda_1) t} + c_2$$

$$y = \frac{\lambda_1}{\lambda_2 - \lambda_1} x_0 e^{-\lambda_1 t} + c_2 e^{-\lambda_2 t}$$

$$y(0) = 0 = \frac{\lambda_1}{\lambda_2 - \lambda_1} x_0 e^{-\lambda_1 (0)} + c_2 e^{-\lambda_2 (0)} \Rightarrow c_2 = -\frac{\lambda_1}{\lambda_2 - \lambda_1} x_0$$

$$y = \frac{\lambda_1}{\lambda_2 - \lambda_1} x_0 (e^{-\lambda_1 t} - e^{-\lambda_2 t})$$

$$\frac{dz}{dt} = \lambda_2 y$$

$$= \frac{\lambda_1 \lambda_2}{\lambda_2 - \lambda_1} x_0 (e^{-\lambda_1 t} - e^{-\lambda_2 t})$$

$$z = \frac{\lambda_1 \lambda_2}{\lambda_2 - \lambda_1} x_0 (-\frac{1}{\lambda_1} e^{-\lambda_1 t} + \frac{1}{\lambda_2} e^{-\lambda_2 t}) + c_3$$

$$= \frac{\lambda_1 e^{-\lambda_2 t} - \lambda_2 e^{-\lambda_1 t}}{\lambda_2 - \lambda_1} x_0 + c_3$$

$$z(0) = 0 = \frac{\lambda_1 e^{-\lambda_2(0)} - \lambda_2 e^{-\lambda_1(0)}}{\lambda_2 - \lambda_1} x_0 + c_3$$
$$= \frac{\lambda_1 - \lambda_2}{\lambda_2 - \lambda_1} x_0 + c_3$$
$$c_3 = x_0$$

$$z = \frac{\lambda_1(e^{-\lambda_2 t} - 1) + \lambda_2(1 - e^{-\lambda_1 t})}{\lambda_2 - \lambda_1} x_0$$

2.9.2 3

 $5\,\mathrm{days},\,20\,\mathrm{days},\,147\,\mathrm{days}$

2.9.3 5

(a)

$$\frac{dP}{dt} = -(\lambda_A + \lambda_C)P$$
$$P = ce^{-(\lambda_A + \lambda_C)t}$$

$$P(0) = P_0 = ce^{-(\lambda_A + \lambda_C)(0)} \Rightarrow c = P_0$$

$$P = P_0 e^{-(\lambda_A + \lambda_C)t}$$

(b)
$$\frac{1}{2}P_0 = P_0 e^{-(\lambda_A + \lambda_C)t} \Rightarrow t = \frac{\ln 1/2}{-(\lambda_A + \lambda_C)} = 1.25 \times 10^9 \text{ years}$$

(c)

$$\begin{aligned} \frac{dA}{dt} &= \lambda_A P \\ &= \lambda_A P_0 e^{-(\lambda_A + \lambda_C)t} \\ A &= -\frac{\lambda_A}{\lambda_A + \lambda_C} P_0 e^{-(\lambda_A + \lambda_C)t} + c \end{aligned}$$

$$A(0) = 0 = -\frac{\lambda_A}{\lambda_A + \lambda_C} P_0 e^{-(\lambda_A + \lambda_C)(0)} + c \Rightarrow c = \frac{\lambda_A}{\lambda_A + \lambda_C} P_0$$
$$A = \frac{\lambda_A}{\lambda_A + \lambda_C} P_0 (1 - e^{-(\lambda_A + \lambda_C)t})$$

$$\frac{dC}{dt} = \lambda_C P$$

$$= \lambda_C P_0 e^{-(\lambda_A + \lambda_C)t}$$

$$C = -\frac{\lambda_C}{\lambda_A + \lambda_C} P_0 e^{-(\lambda_A + \lambda_C)t} + c$$

$$C(0) = 0 = -\frac{\lambda_C}{\lambda_A + \lambda_C} P_0 e^{-(\lambda_A + \lambda_C)(0)} + c \Rightarrow c = \frac{\lambda_C}{\lambda_A + \lambda_C} P_0$$

$$C = \frac{\lambda_C}{\lambda_A + \lambda_C} P_0 (1 - e^{-(\lambda_A + \lambda_C)t})$$
(d)
$$\frac{\lambda_A}{\lambda_A + \lambda_C} = 10.5\%$$

$$\frac{\lambda_C}{\lambda_A + \lambda_C} = 89.5\%$$
2.9.4 7
$$\frac{dx_1}{dt} = 6 - \frac{2}{25} x_1 + \frac{1}{50} x_2$$

$$\frac{dx_2}{dt} = \frac{2}{25} x_1 - \frac{2}{25} x_2$$

2.9.5 9

(a)
$$V_1 = 100 + t$$

$$V_2 = 100 - t$$

$$\frac{dx_1}{dt} = \frac{3}{100 - t}x_2 - \frac{2}{100 + t}x_1$$

$$\frac{dx_2}{dt} = \frac{2}{100 + t}x_1 - \frac{3}{100 - t}x_2$$

(b)
$$\frac{dx_1}{dt} = -\frac{dx_2}{dt}$$

This makes sense because it's a closed system. Salt is moving from tank B to tank A.

$$x_1 = c - x_2$$

$$x_1(0) = c - x_2(0) \Rightarrow 100 = c - 50 \Rightarrow c = 150$$

$$\frac{dx_2}{dt} = \frac{2}{100+t}(150-x_2) - \frac{3}{100-t}x_2$$

$$= \frac{300}{100+t} - \frac{2}{100+t}x_2 - \frac{3}{100-t}x_2$$

$$\frac{dx_2}{dt} + \left(\frac{2}{100+t} + \frac{3}{100-t}\right)x_2 = \frac{300}{100+t}$$

$$\frac{d}{dt}(e^{2\ln|100+t|-3ln|100-t|}x_2) = \frac{300}{100+t}e^{2\ln|100+t|-3ln|100-t|}$$

$$\frac{d}{dt}\left(\frac{(100+t)^2}{(100-t)^3}x_2\right) = \frac{300(100+t)}{(100-t)^3}$$

$$= \frac{30000}{(100-t)^3} + \frac{300t}{(100-t)^3}$$

$$\frac{(100+t)^2}{(100-t)^3}x_2 = \frac{15000}{(100-t)^2} + \frac{300(t-50)}{(100-t)^2} + c$$

$$x_2 = \frac{(100 - t)^3}{(100 + t)^2} \left(\frac{15000}{(100 - t)^2} + \frac{300(t - 50)}{(100 - t)^2} + c \right)$$

$$x_2(0) = 50 = \frac{100^3}{100^2} \left(\frac{15000}{100^2} + \frac{300(-50)}{100^2} + c \right)$$

$$= 100c$$

$$c = \frac{1}{2}$$

$$x_2(30) = 47.4 \,\mathrm{lb}$$

2.9.6 15

$$i_1 = i_2 + i_3$$

$$i_1 R_1 + \frac{di_2}{dt} L_1 + i_2 R_2 = E(t)$$
$$(i_2 + i_3) R_1 + \frac{di_2}{dt} L_1 + i_2 R_2 = E(t)$$

$$i_1 R_1 + \frac{di_3}{dt} L_2 + i_3 R_3 = E(t)$$
$$(i_2 + i_3) R_1 + \frac{di_3}{dt} L_2 + i_3 R_3 = E(t)$$

2.9.7 17

 $i(0)=i_0,\,s(0)=n-i_0,\,r(0)=0;$ It's consistent because no one leaves the community

2.10 Chapter in Review

2.10.1 1

y = -A/k; repeller; attractor

2.10.2 3

$$\frac{dy}{dx} = (y-1)^2(y-3)^2$$

2.10.3 5

 $\frac{dy}{dx}=x^n$ is semi-stable for even n, unstable for odd n . $\frac{dy}{dx}=-x^n$ is semi-stable for even n, stable for odd n

2.10.4 9

$$(y^{2} + 1) dx = y \sec^{2} x dy$$

$$\cos^{2} x dx = \frac{y}{y^{2} + 1} dy$$

$$\frac{1}{2} (1 + \cos 2x) dx = \frac{1}{2} \frac{2y}{y^{2} + 1} dy$$

$$x + \frac{1}{2} \sin 2x = \ln|y^{2} + 1| + c$$

$$2x + \sin 2x = 2 \ln|y^{2} + 1| + c$$

2.10.5 11

$$(6x+1)y^2\frac{dy}{dx} + 3x^2 + 2y^3 = 0$$
$$(6x+1)y^2 dy + (3x^2 + 2y^3) dx = 0$$

$$\frac{\partial f}{\partial x} = 3x^2 + 2y^3$$
$$f = x^3 + 2xy^3 + g(y)$$

$$\frac{\partial f}{\partial y} = 6xy^2 + g'(y) = 6xy^2 + y^2$$
$$g'(y) = y^2$$
$$g(y) = \frac{1}{3}y^3$$

$$f(x,y) = x^3 + 2xy^3 + \frac{1}{3}y^3$$
$$c = x^3 + 2xy^3 + \frac{1}{3}y^3$$

2.10.6 13

$$\begin{split} t\frac{dQ}{dt} + Q &= t^4 \ln t \\ \frac{dQ}{dt} + \frac{1}{t}Q &= t^3 \ln t \\ \frac{d}{dt}(tQ) &= t^4 \ln t \\ tQ &= \frac{1}{25}t^5(5 \ln t - 1) + c \\ Q &= \frac{1}{25}t^4(5 \ln t - 1) + ct^{-1} \end{split}$$

2.10.7 15

$$(8xy - 2x) dx + (x^{2} + 4) dy = 0$$

$$M_{y} = 8x$$

$$N_{x} = 2x$$

$$\frac{M_y - N_x}{N} = \frac{6x}{x^2 + 4}$$

$$\mu(x) = e^{3\ln|x^2 + 4|} = (x^2 + 4)^3$$

$$(x^2 + 4)^3 (8xy - 2x) dx + (x^2 + 4)^4 dy = 0$$

$$\frac{\partial f}{\partial y} = (x^2 + 4)^4$$

$$f(x, y) = (x^2 + 4)^4 y + g(x)$$

$$\frac{\partial f}{\partial x} = 8x(x^2 + 4)^3 y + g'(x) = (8xy - 2x)(x^2 + 4)^3$$

$$g'(x) = -2x(x^2 + 4)^3$$

$$g(x) = -\frac{1}{4}(x^2 + 4)^4$$

$$c = (y - \frac{1}{4})(x^2 + 4)^4$$

2.10.8 17

$$2\frac{dy}{dx} + (4\cos x)y = x$$

$$\frac{dy}{dx} + (2\cos x)y = \frac{1}{2}x$$

$$e^{2\sin x}\frac{dy}{dx} + (2\cos x)e^{2\sin x}y = \frac{1}{2}xe^{2\sin x}$$

$$\frac{d}{dx}(e^{2\sin x}y) = \frac{1}{2}xe^{2\sin x}$$

$$\int_0^x \frac{d}{dx}(e^{2\sin x'}y) dx' = \int_0^x \frac{1}{2}x'e^{2\sin x'} dx'$$

$$e^{2\sin x}y - e^{2\sin 0} = \int_0^x \frac{1}{2}x'e^{2\sin x'} dx'$$

$$y = \frac{1}{e^{2\sin x}}\left(1 + \int_0^x \frac{1}{2}x'e^{2\sin x'} dx'\right)$$

 $y = \frac{1}{4} + c(x^2 + 4)^{-4}$

2.10.9 19

$$x\frac{dy}{dx} + 2y = xe^{x^2}$$

$$\frac{dy}{dx} + \frac{2}{x}y = e^{x^2}$$

$$\frac{d}{dt}(x^2y) = x^2e^{x^2}$$

$$\int_1^x \frac{d}{dt}(x'^2y) dx' = \int_1^x x'^2e^{x'^2} dx'$$

$$x^2y - 3 = \int_1^x x'^2e^{x'^2} dx'$$

$$y = \frac{3}{x^2} + \frac{1}{x^2} \int_1^x x'^2e^{x'^2} dx'$$

2.10.10 21

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

$$\frac{d}{dx}(e^x y) = 1$$

$$e^x y = x + c_1$$

$$y = (x + c_1)e^{-x}$$

$$y(0) = 5 = c_1$$

$$y = (x + 5)e^{-x}$$

$$\frac{dy}{dx} + y = 0$$

$$\frac{d}{dt}(e^x y) = 0$$

$$e^x y = c_2$$

$$y = c_2 e^{-x}$$

$$(1 + 5)e^{-1} = c_2 e^{-1} \Rightarrow c_2 = 6$$

$$y = \begin{cases} (x + 5)e^{-x} & 0 \le x < 1 \\ 6e^{-x} & x \ge 1 \end{cases}$$

2.10.11 23

$$\sin x \frac{dy}{dx} + (\cos x)y = 0$$

$$\frac{dy}{dx} + (\cot x)y = 0$$

$$\frac{d}{dx}(y\sin x) = 0$$

$$y\sin x = c$$

$$y = c\csc x$$

$$y(7\pi/6) = -2 = c \csc \frac{7\pi}{6} \Rightarrow c = 1$$

 $y = \csc x$
 $I = (\pi, 2\pi)$

2.10.12 25

- (a) Because \sqrt{y} isn't defined for y < 0
- (b)

$$\frac{dy}{dx} = \sqrt{y}$$

$$y^{-1/2} \frac{dy}{dx} = 1$$

$$2\sqrt{y} = x + c$$

$$y = \frac{1}{4}(x+c)^2$$

$$y(x_0) = y_0 = \frac{1}{4}(x_0 + c)^2 \Rightarrow c = \sqrt{4y_0} - x_0$$
$$y = \frac{1}{4}(x + \sqrt{4y_0} - x_0)^2$$

2.10.13 29

$$\frac{dP}{dt} = kP$$

$$P = P_0 e^{kt}$$

$$P(45) = 8.99 \times 10^9 \text{ people}$$

2.10.14 31

(a) $0.53A_0 = A_0 e^{-0.00012097t} \Rightarrow t = 5248 \text{ years ago}$

(b) 3257 BC

2.10.15 35

(a)

$$k(T - T_m) = 0$$

$$T = T_m$$

$$= T_2 + B(T_1 - T)$$

$$= \frac{BT_1 + T_2}{1 + B}$$

 T_m is the same

(b)

$$\frac{dT}{dt} = k(T - T_m)$$

$$= k(T - (T_2 + B(T_1 - T)))$$

$$= k((1 + B)T - BT_1 - T_2)$$

$$\frac{dT}{dt} - k(1 + B)T = -k(BT_1 + T_2)$$

$$\frac{d}{dt}(e^{-k(1+B)t}T) = -k(BT_1 + T_2)e^{-k(1+B)t}$$

$$e^{-k(1+B)t}T = \frac{BT_1 + T_2}{1 + B}e^{-k(1+B)t} + c$$

$$T = \frac{BT_1 + T_2}{1 + B} + ce^{k(1+B)t}$$

$$T(0) = T_1 = \frac{BT_1 + T_2}{1 + B} + ce^{k(1+B)(0)}$$

$$c = T_1 - \frac{BT_1 + T_2}{1 + B}$$

$$= \frac{T_1(1+B) - BT_1 - T_2}{1 + B}$$

$$= \frac{T_1 - T_2}{1 + B}$$

$$T = \frac{BT_1 + T_2 + (T_1 - T_2)e^{k(1+B)t}}{1+B}$$

2.10.16 37

$$(k_1 + k_2 t) \frac{dq}{dt} + \frac{1}{C} q = E_0$$

$$\frac{dq}{dt} + \frac{1}{C(k_1 + k_2 t)} q = \frac{E_0}{k_1 + k_2 t}$$

$$\frac{d}{dt} (e^{\frac{\ln|C(k_1 + k_2 t)|}{Ck_2}} q) = \frac{E_0}{k_1 + k_2 t} e^{\frac{\ln|C(k_1 + k_2 t)|}{Ck_2}}$$

$$\frac{d}{dt} ((C(k_1 + k_2 t))^{1/Ck_2} q) = \frac{E_0}{k_1 + k_2 t} (C(k_1 + k_2 t))^{1/Ck_2}$$

$$(C(k_1 + k_2 t))^{1/Ck_2} q = E_0 C(C(k_1 + k_2 t))^{1/Ck_2} + c$$

$$q = E_0 C + c(C(k_1 + k_2 t))^{-1/Ck_2}$$

$$q(0) = q_0 = E_0 C + c(C(k_1 + k_2(0)))^{-1/Ck_2}$$

$$q_0 = E_0 C + c(Ck_1)^{-1/Ck_2}$$

$$c = (q_0 - E_0 C)(Ck_1)^{1/Ck_2}$$

$$q = E_0 C + (q_0 - E_0 C)(Ck_1)^{1/Ck_2} (C(k_1 + k_2 t))^{-1/Ck_2}$$
$$= E_0 C + (q_0 - E_0 C) \left(\frac{k_1}{k_1 + k_2 t}\right)^{1/Ck_2}$$

$2.10.17 \quad 39$

$$\frac{dh}{dt} = -c\frac{\pi r_h^2}{\pi r_w^2} \sqrt{2gh}$$

$$\frac{1}{\sqrt{h}} \frac{dh}{dt} = -8c(r_h/r_w)^2$$

$$2\sqrt{h} = c_1 - 8c(r_h/r_w)^2 t$$

$$h = (c_1 - 4c(r_h/r_w)^2 t)^2$$

$$h(0) = 2 = (c_1 - 4c(r_h/r_w)^2(0))^2 \Rightarrow c_1 = \sqrt{2}$$
$$h = (\sqrt{2} - 4c(r_h/r_w)^2 t)^2 = (\sqrt{2} - (1.63 \times 10^{-5})t)^2$$

2.10.18 43

$$\frac{dx}{dt} = k_1 x (\alpha - x)$$

$$\frac{1}{x(\alpha - x)} \frac{dx}{dt} = k_1$$

$$\left(\frac{1}{x} + \frac{1}{\alpha - x}\right) \frac{dx}{dt} = \alpha k_1$$

$$\ln|x| - \ln|\alpha - x| = \alpha k_1 t + c_1$$

$$\ln\left|\frac{x}{\alpha - x}\right| = \alpha k_1 t + c_1$$

$$\frac{x}{\alpha - x} = c_1 e^{\alpha k_1 t}$$

$$x = (\alpha - x)c_1 e^{\alpha k_1 t}$$

$$x = (\alpha - x)c_1 e^{\alpha k_1 t}$$

$$x = \frac{\alpha c_1 e^{\alpha k_1 t}}{c_1 e^{\alpha k_1 t} + 1}$$

$$\frac{dy}{dt} = k_2 x y$$

$$= k_2 \frac{\alpha c_1 e^{\alpha k_1 t}}{c_1 e^{\alpha k_1 t} + 1} y$$

$$\frac{1}{y} \frac{dy}{dt} = k_2 \frac{\alpha c_1 e^{\alpha k_1 t}}{c_1 e^{\alpha k_1 t} + 1}$$

2.10.19 45

$$\frac{dP}{dt} = kP \ln \frac{450}{P}$$

$$\frac{1}{P \ln(450/P)} \frac{dP}{dt} = k$$

$$-\ln(\ln \frac{450}{P}) = kt + c$$

$$\ln \frac{450}{P} = ce^{-kt}$$

$$\frac{450}{P} = e^{ce^{-kt}}$$

$$P = \frac{450}{e^{ce^{-kt}}}$$

 $\ln|y| = \frac{k_2}{k_1} \ln|c_1 e^{\alpha k_1 t} + 1| + c_2$ $y = c_2 (c_1 e^{\alpha k_1 t} + 1)^{k_2/k_1}$

$$P(0) = 40 = \frac{450}{e^{ce^{-k(0)}}} \Rightarrow c = \ln \frac{450}{40} = 2.42$$

$$P(15) = 95 = \frac{450}{e^{2.42e^{-k(15)}}}$$
$$2.42e^{-15k} = \ln \frac{450}{95}$$
$$k = -\frac{\ln(\ln(450/95)/2.42)}{15}$$
$$= 0.0295$$

$$P(30) = \frac{450}{e^{2.42e^{-0.0295(30)}}} = 166$$

2.10.20 47

$$y = c_1 x$$
$$\frac{dy}{dx} = c_1$$

$$\frac{dy}{dx} = -\frac{1}{c_1}$$
$$y = -\frac{1}{c_1}x + c_2$$

2.10.21 49

$$y = -x - 1 + c_1 e^x$$
$$\frac{dy}{dx} = c_1 e^x - 1$$

$$\frac{dy}{dx} = -\frac{1}{c_1 e^x - 1}$$
$$y = x - \ln(1 - c_1 e^x) + c_2$$

3 Higher-Order Differential Equations

3.1 Theory of Linear Equations

3.1.1 1

$$y = c_1 e^x + c_2 e^{-x}$$

$$0 = c_1 e^{(0)} + c_2 e^{-(0)}$$

$$= c_1 + c_2$$

$$y' = c_1 e^x - c_2 e^{-x}$$

$$1 = c_1 e^{(0)} - c_2 e^{-(0)}$$

$$= c_1 - c_2$$

$$c_2 = c_1 - 1 \Rightarrow 0 = c_1 + c_1 - 1 \Rightarrow c_1 = \frac{1}{2}, c_2 = -\frac{1}{2}$$

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

3.1.2 3

$$y = c_1 x + c_2 x \ln x$$

$$3 = c_1(1) + c_2(1) \ln(1)$$

$$= c_1$$

$$y' = 3 + c_2(1 + \ln x)$$

-1 = 3 + c_2(1 + \ln(1))
$$c_2 = -4$$

$$y = 3x - 4x \ln x$$

3.1.3 9

 $(-\infty,2)$

3.1.4 11

(a)

$$y = c_1 e^x + c_2 e^{-x}$$
$$0 = c_1 e^{(0)} + c_2 e^{-(0)}$$
$$= c_1 + c_2$$

$$1 = c_1 e^{(1)} + c_2 e^{-(1)}$$

$$= c_1 e + c_2 e^{-1}$$

$$= c_1 e - c_1 e^{-1}$$

$$= c_1 (e - e^{-1})$$

$$c_1 = \frac{1}{e - e^{-1}}$$

$$c_2 = -\frac{1}{e - e^{-1}}$$

$$y = \frac{e^x - e^{-x}}{e - e^{-1}}$$

(b)

$$y = c_3 \cosh x + c_4 \sinh x$$
$$0 = c_3 \cosh 0 + c_4 \sinh 0$$
$$= c_3$$

$$y = c_4 \sinh x$$
$$1 = c_4 \sinh 1$$
$$c_4 = \operatorname{csch} 1$$

$$y=(\operatorname{csch} 1)\sinh x$$

(c)
$$(\operatorname{csch} 1) \sinh x = \frac{2}{e - e^{-1}} \frac{e^x - e^{-x}}{2} = \frac{e^x - e^{-x}}{e - e^{-1}}$$

3.1.5 13

(a)

$$y = c_1 e^x \cos x + c_2 e^x \sin x$$

$$1 = c_1 e^{(0)} \cos(0) + c_2 e^{(0)} \sin(0)$$

$$= c_1$$

$$y' = e^{x} \cos x - e^{x} \sin x + c_{2}e^{x} \sin x + c_{2}e^{x} \cos x$$

$$0 = e^{(\pi)} \cos(\pi) - e^{(\pi)} \sin(\pi) + c_{2}e^{(\pi)} \sin(\pi) + c_{2}e^{(\pi)} \cos(\pi)$$

$$= -e^{\pi} - c_{2}e^{\pi}$$

$$c_{2} = -1$$

$$y = e^x \cos x - e^x \sin x$$

(b)

$$y = c_1 e^x \cos x + c_2 e^x \sin x$$

$$1 = c_1 e^{(0)} \cos(0) + c_2 e^{(0)} \sin(0)$$

$$= c_1$$

$$y = c_1 e^x \cos x + c_2 e^x \sin x$$

-1 = $e^{(\pi)} \cos(\pi) + c_2 e^{(\pi)} \sin(\pi)$
= $-e^{\pi}$

No solution

(c)

$$c_1 = 1$$

$$y = c_1 e^x \cos x + c_2 e^x \sin x$$

$$1 = e^{(\pi/2)} \cos \left(\frac{\pi}{2}\right) + c_2 e^{(\pi/2)} \sin \left(\frac{\pi}{2}\right)$$

$$= c_2 e^{\pi/2}$$

$$c_2 = e^{-\pi/2}$$

$$y = e^x \cos x + e^{x - \pi/2} \sin x$$

(d)

$$y = c_1 e^x \cos x + c_2 e^x \sin x$$

$$0 = c_1 e^{(0)} \cos(0) + c_2 e^{(0)} \sin(0)$$

$$= c_1 e$$

$$= c_1$$

$$y = c_1 e^x \cos x + c_2 e^x \sin x$$
$$0 = c_2 e^{(\pi)} \sin(\pi)$$

$$y = c_2 e^x \sin x$$

3.1.6 15

Dependent

3.1.7 17

Dependent

3.1.8 19

Dependent

3.1.9 21

Independent

3.1.10 23

$$y'' - y' - 12y = 9e^{-3x} + 3e^{-3x} - 12e^{-3x} = 0$$

$$y'' - y' - 12y = 16e^{4x} - 4e^{4x} - 12e^{4x} = 0$$

Both functions are solutions of the differential equation and are linearly independent, so they form a fundamental set of solutions.

$$y = c_1 e^{-3x} + c_2 e^{4x}$$

3.1.11 25

$$y'' - 2y' + 5y = e^x \cos 2x - 2e^x \sin 2x - 2e^x \sin 2x - 4e^x \cos 2x$$
$$-2(e^x \cos 2x - 2e^x \sin 2x) + 5e^x \cos 2x$$
$$= 0$$

$$y'' - 2y' + 5y = e^x \sin 2x + 2e^x \cos 2x + 2e^x \cos 2x - 4e^x \sin 2x$$
$$-2(e^x \sin 2x + 2e^x \cos 2x) + 5e^x \sin 2x$$
$$= 0$$

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

Both functions are solutions to the differential equation and the Wronskian does not equal 0 for all x in the interval.

$$y = c_1 e^x \cos 2x + c_2 e^x \sin 2x$$

3.1.12 27

$$x^{2}y'' - 6xy' + 12y = x^{2}(6x) - 6x(3x^{2}) + 12(x^{3})$$
$$= 6x^{3} - 18x^{3} + 12x^{3}$$
$$= 0$$

$$x^{2}y'' - 6xy' + 12y = x^{2}(12x^{2}) - 6x(4x^{3}) + 12(x^{4})$$
$$= 12x^{4} - 24x^{4} + 12x^{4}$$
$$= 0$$

$$W(x^{3}, x^{4}) = \begin{vmatrix} x^{3} & x^{4} \\ 3x^{2} & 4x^{3} \end{vmatrix}$$
$$= (x^{3})(4x^{3}) - (x^{4})(3x^{2})$$
$$= 4x^{6} - 3x^{6}$$
$$= x^{6}$$

Both functions are solutions to the differential equation and, because 0 isn't included in the interval, the Wronskian does not equal 0 for all x in the interval.

$$y = c_1 x^3 + c_2 x^4$$

3.1.13 35

(a)
$$y'' - 6y' + 5y = 12e^{2x} - 6(6e^{2x}) + 5(3e^{2x}) = -9e^{2x}$$
$$y'' - 6y' + 5y = 2 - 6(2x + 3) + 5(x^2 + 3x) = 5x^2 + 3x - 16$$
(b)
$$y = 3e^{2x} + x^2 + 3x$$
$$y = -\frac{1}{9}(3e^{2x}) - 2(x^2 + 3x) = -\frac{1}{3}e^{2x} - 2(x^2 + 3x)$$

3.2 Reduction of Order

3.2.1 1

$$y_2(x) = u(x)e^{2x}$$

$$y_2'(x) = u'(x)e^{2x} + 2u(x)e^{2x}$$

$$= (u'(x) + 2u(x))e^{2x}$$

$$y_2''(x) = u''(x)e^{2x} + 2u'(x)e^{2x} + 2u'(x)e^{2x} + 4u(x)e^{2x}$$

$$= (u''(x) + 4u'(x) + 4u(x))e^{2x}$$

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

$$(u''(x) + 4u'(x) + 4u(x))e^{2x} - 4(u'(x) + 2u(x))e^{2x} + 4u(x)e^{2x} = 0$$

$$u''(x) = 0$$

$$u'(x) = c_1$$

$$u(x) = c_1x + c_2$$

$$y_2(x) = xe^{2x}$$

3.2.2 3

$$y_2(x) = u(x)y_1(x)$$

$$= u(x)\cos 4x$$

$$y'_2(x) = u'(x)\cos 4x - 4u(x)\sin 4x$$

$$y''_2(x) = u''(x)\cos 4x - 4u'(x)\sin 4x - 4u'(x)\sin 4x - 16u(x)\cos 4x$$

$$= u''(x)\cos 4x - 8u'(x)\sin 4x - 16u(x)\cos 4x$$

$$y'' + 16y = 0$$

$$u''(x)\cos 4x - 8u'(x)\sin 4x - 16u(x)\cos 4x + 16u(x)\cos 4x = 0$$

$$u''(x)\cos 4x - 8u'(x)\sin 4x = 0$$

$$u''(x) - 8(\tan 4x)u'(x) = 0$$

$$e^{\int -8\tan 4x \, dx} u''(x) - 8(\tan 4x)e^{\int -8\tan 4x \, dx} u'(x) = 0$$

$$\frac{d}{dx} (u'(x)\cos^2 4x) = 0$$

$$u'(x)\cos^2 4x = c_1$$

$$u'(x) = c_1 \sec^2 4x$$

$$u(x) = c_1 \tan 4x + c_2$$

$$y_2 = \sin 4x$$

3.2.3 5

$$y_{2}(x) = u(x)y_{1}(x)$$

$$= u(x)\cosh x$$

$$y'_{2}(x) = u'(x)\cosh x + u(x)\sinh x$$

$$y''_{2}(x) = u''(x)\cosh x + u'(x)\sinh x + u'(x)\sinh x + u(x)\cosh(x)$$

$$= u''(x)\cosh x + 2u'(x)\sinh x + u(x)\cosh x$$

$$y'' - y = 0$$

$$u''(x)\cosh x + 2u'(x)\sinh x + u(x)\cosh x - u(x)\cosh x = 0$$

$$u''(x)\cosh x + 2u'(x)\sinh x = 0$$

$$u''(x) + 2(\tanh x)u'(x) = 0$$

$$e^{\int 2 \tanh x \, dx} u''(x) + 2(\tanh x)e^{\int 2 \tanh x \, dx} u'(x) = 0$$

$$\frac{d}{dx} (u'(x)\cosh^2 x) = 0$$

$$u'(x)\cosh^2 x = c_1$$

$$u'(x) = c_1 \operatorname{sech}^2 x$$

$$u(x) = c_1 \tanh x + c_2$$

$$y_2 = \sinh x$$

3.2.4 7

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$
$$= e^{2x/3} \int \frac{e^{4x/3}}{e^{4x/3}} dx$$
$$= xe^{2x/3}$$

3.2.5 9

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$
$$= x^4 \int \frac{x^7}{x^8} dx$$
$$= x^4 \ln|x|$$

3.2.6 11

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$
$$= \ln x \int \frac{1}{x \ln^2 x} dx$$
$$= -1$$

3.2.7 13

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$
$$= x \sin(\ln x) \int \frac{1}{x \sin^2(\ln x)} dx$$
$$= x \cos(\ln x)$$

3.2.8 15

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$
$$= (x+1) \int \frac{1 - 2x - x^2}{(x+1)^2} dx$$
$$= (x+1) \left(-x - \frac{2}{x+1}\right)$$
$$= x^2 + x + 2$$

3.2.9 17

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$
$$= e^{-2x} \int \frac{e^{-\int 0 dx}}{(e^{-2x})^2} dx$$
$$= e^{-2x} \int e^{4x} dx$$
$$= e^{2x}$$

$$y_p(x) = -\frac{1}{2}$$

3.2.10 19

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$
$$= e^x \int \frac{e^{3x}}{e^{2x}} dx$$
$$= e^{2x}$$

$$y_p(x) = \frac{5}{2}e^{3x}$$

3.2.11 21

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$

$$= x \int \frac{e^{-\int (1-x^{-1}) dx}}{x^2} dx$$

$$= x \int \frac{e^{\ln|x|-x}}{x^2} dx$$

$$= x \int \frac{1}{xe^x} dx$$

$$= x \int_{x_0}^x \frac{1}{te^t} dt$$

3.3 Homogeneous Linear Equations with Constant Coefficients

3.3.1 1

$$4y'' + y' = 0$$

$$4m^{2} + m = 0$$

$$m(4m + 1) = 0$$

$$y = c_{1} + c_{2}e^{-x/4}$$

3.3.2 3

$$y'' - y' - 6y = 0$$

$$m^{2} - m - 6 = 0$$

$$(m-3)(m+2) = 0$$

$$y = c_{1}e^{3x} + c_{2}e^{-2x}$$

3.3.3 5

$$y'' + 8y' + 16y = 0$$

$$m^{2} + 8m + 16m = 0$$

$$(m+4)^{2} = 0$$

$$y = c_{1}e^{-4x} + c_{2}xe^{-4x}$$

3.3.4 7

$$12y'' - 5y' - 2y = 0$$

$$12m^2 - 5m - 2 = 0$$

$$\left(m - \frac{2}{3}\right)\left(m + \frac{1}{4}\right) = 0$$

$$y = c_1 e^{2x/3} + c_2 e^{-x/4}$$

3.3.5 9

$$y'' + 9y = 0$$

$$m^{2} + 9 = 0$$

$$(m+3i)(m-3i) = 0$$

$$y = c_{1} \cos 3x + c_{2} \sin 3x$$

3.3.6 11

$$y'' - 4y' + 5y = 0$$

$$m^{2} - 4m + 5 = 0$$

$$(m - (2+i))(m - (2-i)) = 0$$

$$y = e^{2x}(c_{1}\cos x + c_{2}\sin x)$$

3.3.7 13

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

$$3m^2 + 2m + 1 = 0$$

$$\left(m - \left(-\frac{1}{3} + \frac{\sqrt{2}}{3}i\right)\right) \left(m - \left(-\frac{1}{3} - \frac{\sqrt{2}}{3}i\right)\right) = 0$$

$$y = e^{-x/3} \left(c_1 \cos \frac{\sqrt{2}}{3}x + c_2 \sin \frac{\sqrt{2}}{3}x\right)$$

3.3.8 15

$$y''' - 4y'' - 5y' = 0$$

$$m^{3} - 4m^{2} - 5m = 0$$

$$m(m^{2} - 4m - 5) = 0$$

$$m(m - 5)(m + 1) = 0$$

$$y = c_{1} + c_{2}e^{5x} + c_{3}e^{-x}$$

3.3.9 17

$$y''' - 5y'' + 3y' + 9y = 0$$

$$m^{3} - 5m^{2} + 3m + 9 = 0$$

$$(m-3)^{2}(m+1) = 0$$

$$y = c_{1}e^{3x} + c_{2}xe^{3x} + c_{3}e^{-x}$$

3.3.10 19

$$u''' + u'' - 2u = 0$$

$$m^3 + m^2 - 2 = 0$$

$$(x-1)(x - (-1+i))(x - (-1-i)) = 0$$

$$y = c_1 e^x + e^{-x}(c_2 \cos x + \sin x)$$

3.3.11 21

$$y''' + 3y'' + 3y' + y = 0$$

$$m^{3} + 3m^{2} + 3m + 1 = 0$$

$$(m+1)^{3} = 0$$

$$y = c_{1}e^{-x} + c_{2}xe^{-x} + c_{3}x^{2}e^{-x}$$

3.3.12 23

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

$$m^4 + m^3 + m^2 = 0$$

$$m^2(m^2 + m + 1) = 0$$

$$m^2\left(m - \left(-\frac{1}{2} + \frac{\sqrt{3}}{2}i\right)\right) \left(m - \left(-\frac{1}{2} - \frac{\sqrt{3}}{2}i\right)\right) = 0$$

$$y = c_1 + c_2 x + e^{-x/2} \left(c_3 \cos \frac{\sqrt{3}}{2} x + c_4 \sin \frac{\sqrt{3}}{2} x\right)$$

3.3.13 25

$$16y^{(4)} + 24y'' + 9y = 0$$

$$16m^4 + 24m^2 + 9 = 0$$

$$(4m^2 + 3)^2 = 0$$

$$y = c_1 \cos \frac{\sqrt{3}}{2}x + c_2 \sin \frac{\sqrt{3}}{2}x + c_3 x \cos \frac{\sqrt{3}}{2}x + c_4 x \sin \frac{\sqrt{3}}{2}x$$

3.3.14 27

$$u^{(5)} + 5u^{(4)} - 2u^{(3)} - 10u'' + u' + 5u = 0$$

$$m^{5} + 5m^{4} - 2m^{3} - 10m^{2} + m + 5 = 0$$

$$(m+5)(m-1)^{2}(m+1)^{2} = 0$$

$$u = c_{1}e^{-5r} + c_{2}e^{r} + c_{3}re^{r} + c_{4}e^{-r} + c_{5}re^{-r}$$

3.3.15 29

$$y'' + 16y = 0$$

$$m^{2} + 16 = 0$$

$$(m+4i)(m-4i) = 0$$

$$y = c_{1} \cos 4x + c_{2} \sin 4x$$

$$y(0) = 2 = c_1 \cos 4(0) + c_2 \sin 4(0) \Rightarrow c_1 = 2$$
$$y' = -8 \sin 4x + 4c_2 \cos 4x$$
$$y'(0) = -2 = -8 \sin 4(0) + 4c_2 \cos 4(0) \Rightarrow c_2 = -\frac{1}{2}$$
$$y = 2 \cos 4x - \frac{1}{2} \sin 4x$$

3.3.16 31

$$y'' - 4y' - 5y = 0$$

$$m^{2} - 4m - 5 = 0$$

$$(m - 5)(m + 1) = 0$$

$$y = c_{1}e^{-x} + c_{2}e^{5x}$$

$$y(1) = 0 = c_{1}e^{-1} + c_{2}e^{5}$$

$$y' = -c_{1}e^{-x} + 5c_{2}e^{5x}$$

$$y'(1) = 2 = -c_{1}e^{-1} + 5c_{2}e^{5}$$

$$2 = 6c_{2}e^{5} \Rightarrow c_{2} = \frac{1}{3e^{5}}$$

$$0 = c_1 e^{-1} + \frac{1}{3} \Rightarrow c_1 = -\frac{1}{3} e^{-1}$$
$$y = -\frac{1}{3} e^{1-x} + \frac{1}{3} e^{5x-5}$$

3.3.17 33

$$y'' + y' + 2y = 0$$

$$m^{2} + m + 2 = 0$$

$$\left(m - \left(-\frac{1}{2} + \frac{\sqrt{7}}{2}i\right)\right) \left(m - \left(-\frac{1}{2} - \frac{\sqrt{7}}{2}i\right)\right) = 0$$

$$y = e^{-x/2} \left(c_{1} \cos \frac{\sqrt{7}}{2}x + c_{2} \sin \frac{\sqrt{7}}{2}x\right)$$

$$y(0) = 0 = e^{-(0)/2} \left(c_{1} \cos \frac{\sqrt{7}}{2}(0) + c_{2} \sin \frac{\sqrt{7}}{2}(0)\right) \Rightarrow c_{1} = 0$$

$$y = c_{2}e^{-x/2} \sin \frac{\sqrt{7}}{2}x$$

$$y' = -\frac{1}{2}c_{2}e^{-x/2} \sin \frac{\sqrt{7}}{2}x + \frac{\sqrt{7}}{2}c_{2}e^{-x/2} \cos \frac{\sqrt{7}}{2}x$$

$$y'(0) = 0 = \frac{\sqrt{7}}{2}c_{2} \Rightarrow c_{2} = 0$$

$$y = 0$$

3.3.18 37

$$y'' - 10y' + 25y = 0$$

$$m^{2} - 10m + 25 = 0$$

$$(m - 5)^{2} = 0$$

$$y = c_{1}e^{5x} + c_{2}xe^{5x}$$

$$y(0) = 1 = c_{1}e^{5(0)} + c_{2}(0)e^{5(0)} \Rightarrow c_{1} = 1$$

$$y(1) = 0 = e^{5} + c_{2}e^{5} \Rightarrow c_{2} = -1$$

$$y = e^{5x} - xe^{5x}$$

3.3.19 39

$$y'' + y = 0$$

$$m^{2} + 1 = 0$$

$$(m+i)(m-i) = 0$$

$$y = c_{1}\cos x + c_{2}\sin x$$

$$y' = -c_{1}\sin x + c_{2}\cos x$$

$$y'(0) = 0 = -c_{1}\sin(0) + c_{2}\cos(0) \Rightarrow c_{2} = 0$$

$$y'(\pi/2) = 0 = -c_{1}\sin(\pi/2) \Rightarrow c_{1} = 0$$

$$y = 0$$

3.3.20 41

$$y'' - 3y = 0$$

$$y = c_1 e^{\sqrt{3}x} + c_2 e^{-\sqrt{3}x}$$

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

$$y' = \sqrt{3}c_1 e^{\sqrt{3}x} - \sqrt{3}c_2 e^{-\sqrt{3}x}$$

$$y'(0) = 5 = \sqrt{3}c_1 - \sqrt{3}c_2 \Rightarrow c_1 = \frac{5}{\sqrt{3}} + c_2$$

$$1 = \frac{5}{\sqrt{3}} + 2c_2 \Rightarrow c_2 = \frac{1}{2} - \frac{5}{2\sqrt{3}} \Rightarrow c_1 = \frac{1}{2} + \frac{5}{2\sqrt{3}}$$

$$y = \left(\frac{1}{2} + \frac{5}{2\sqrt{3}}\right) e^{\sqrt{3}x} + \left(\frac{1}{2} - \frac{5}{2\sqrt{3}}\right) e^{-\sqrt{3}x}$$

3.3.21 49

$$(m-1)(m-6) = 0$$

 $m^2 - 7m + 6 = 0$
 $y'' - 7y' + 6y = 0$

3.3.22 51

$$m(m-3) = 0$$
$$m^2 - 3m = 0$$
$$y'' - 3y' = 0$$

3.3.23 53

$$(m-8i)(m+8i) = 0$$
$$m2 + 64 = 0$$
$$y'' + 64y = 0$$

3.3.24 55

$$(m - (1+i))(m - (1-i)) = 0$$
$$(m - 1 - i)(m - 1 + i) = 0$$
$$m^{2} - m + im - m + 1 - i - im + i + 1 = 0$$
$$m^{2} - 2m + 2 = 0$$
$$y'' - 2y' + 2y = 0$$

3.3.25 57

$$m^{2}(m-7) = 0$$
$$m^{3} - 7m^{2} = 0$$
$$y''' - 7y'' = 0$$

3.4 Undetermined Coefficients

3.4.1 1

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

$$m^{2} + 3m + 2 = 0$$

$$(m+1)(m+2) = 0$$

$$y_{c} = c_{1}e^{-x} + c_{2}e^{-2x}$$

$$y_{p} = A, y'_{p} = 0, y''_{p} = 0$$

$$2A = 6 \Rightarrow A = 3$$

$$y = y_{c} + y_{p} = c_{1}e^{-x} + c_{2}e^{-2x} + 3$$

3.4.2 3

$$y'' - 10y' + 25y = 0$$

$$m^{2} - 10m + 25 = 0$$

$$(m - 5)^{2} = 0$$

$$y_{c} = c_{1}e^{5x} + c_{2}xe^{5x}$$

$$y_{p} = Ax + B, y'_{p} = A, y''_{p} = 0$$

$$-10A + 25(Ax + B) = 30x + 3$$

$$25Ax - 10A + 25B = 30x + 3$$

$$25A = 30 \Rightarrow A = \frac{6}{5}$$

$$-10A + 25B = -10\left(\frac{6}{5}\right) + 25B = 3 \Rightarrow B = \frac{3}{5}$$

$$y = y_{c} + y_{p} = c_{1}e^{5x} + c_{2}xe^{5x} + \frac{6}{5}x + \frac{3}{5}$$

3.4.3 5

$$\frac{1}{4}y'' + y' + y = 0$$
$$\frac{1}{4}m^2 + m + 1 = 0$$
$$(m+2)^2 = 0$$

$$y_c = c_1 e^{-2x} + c_2 x e^{-2x}$$

$$y_p = Ax^2 + Bx + C, y'_p = 2Ax + B, y''_p = 2A$$

$$\frac{1}{4}(2A) + 2Ax + B + Ax^2 + Bx + C = x^2 - 2x$$
$$Ax^2 + (2A + B)x + (\frac{1}{2}A + B + C) = x^2 - 2x$$

$$A = 1, 2A + B = -2, \frac{1}{2}A + B + C = 0$$

$$2(1) + B = -2 \Rightarrow B = -4$$

$$\frac{1}{2}(1) + (-4) + C = 0 \Rightarrow \frac{7}{2}$$

$$y = y_c + y_p = c_1 e^{-2x} + c_2 x e^{-2x} + x^2 - 4x + \frac{7}{2}$$

3.4.4 7

$$y'' + 3y = 0$$
$$m^{2} + 3 = 0$$
$$(m + i\sqrt{3})(m - i\sqrt{3}) = 0$$

$$y_c = c_1 \cos \sqrt{3}x + c_2 \sin \sqrt{3}x$$

$$y_p = (Ax^2 + Bx + C)e^{3x}$$

$$y'_p = (2Ax + B)e^{3x} + 3(Ax^2 + Bx + C)e^{3x}$$

$$y''_p = 2Ae^{3x} + 3(2Ax + B)e^{3x} + 3(2Ax + B)e^{3x} + 9(Ax^2 + Bx + C)e^{3x}$$

$$= 2Ae^{3x} + 6(2Ax + B)e^{3x} + 9(Ax^2 + Bx + C)e^{3x}$$

$$2A + 6(2Ax + B) + 9(Ax^{2} + Bx + C) + 3(Ax^{2} + Bx + C) = -48x^{2}$$
$$12Ax^{2} + 12(A + B)x + (2A + 6B + 12C) = -48x^{2}$$

$$12A = -48 \Rightarrow A = -4$$

$$12(A+B) = 12(-4+B) = 0 \Rightarrow B = 4$$

$$2A + 6B + 12C = 2(-4) + 6(4) + 12C = 0 \Rightarrow C = -\frac{4}{3}$$

$$y = y_c + y_p = c_1 \cos\sqrt{3}x + c_2 \sin\sqrt{3}x + \left(-4x^2 + 4x - \frac{4}{3}\right)e^{3x}$$

3.4.5 9

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

$$m^2 - m = 0$$

$$m(m - 1) = 0$$

$$y_c = c_1 + c_2 e^x$$

$$y_p = Ax$$

$$-A = -3 \Rightarrow A = 3$$

$$y = y_c + y_p = c_1 + c_2 e^x + 3x$$

3.4.6 11

$$y'' - y' + \frac{1}{4}y = 0$$

$$m^2 - m + \frac{1}{4} = 0$$

$$\left(m - \frac{1}{2}\right)^2 = 0$$

$$y_c = c_1 e^{x/2} + c_2 x e^{x/2}$$

$$y_p = y_{p1} + y_{p2}$$

$$= A + Bx^2 e^{x/2}$$

$$y'_p = 2Bxe^{x/2} + \frac{1}{2}Bx^2 e^{x/2}$$

$$y''_p = 2Be^{x/2} + Bxe^{x/2} + Bxe^{x/2} + \frac{1}{4}Bx^2 e^{x/2}$$

$$= 2Be^{x/2} + 2Bxe^{x/2} + \frac{1}{4}Bx^2 e^{x/2}$$

$$\begin{split} 3 + e^{x/2} &= 2Be^{x/2} + 2Bxe^{x/2} + \frac{1}{4}Bx^2e^{x/2} - 2Bxe^{x/2} - \frac{1}{2}Bx^2e^{x/2} \\ &\quad + \frac{1}{4}(A + Bx^2e^{x/2}) \\ &= \frac{1}{4}A + 2Be^{x/2} \end{split}$$

$$3 = \frac{1}{4}A \Rightarrow A = 12$$

$$1 = 2B \Rightarrow B = \frac{1}{2}$$

$$y = y_c + y_p = c_1 e^{x/2} + c_2 x e^{x/2} + 12 + \frac{1}{2} x^2 e^{x/2}$$

3.4.7 13

$$y'' + 4y = 0$$

$$m^2 + 4 = 0$$

$$(m+2i)(m-2i) = 0$$

$$y_c = c_1 \cos 2x + c_2 \sin 2x$$

$$y_p = Ax\cos 2x + Bx\sin 2x$$

$$y_p' = A\cos 2x - 2Ax\sin 2x + B\sin 2x + 2Bx\cos 2x$$

$$= A\cos 2x + 2Bx\cos 2x + B\sin 2x - 2Ax\sin 2x$$

$$y_p'' = -2A\sin 2x + 2B\cos 2x - 4Bx\sin 2x + 2B\cos 2x - 2A\sin 2x - 4Ax\cos 2x$$

$$= 4B\cos 2x - 4Ax\cos 2x - 4A\sin 2x - 4Bx\sin 2x$$

$$3\sin 2x = 4B\cos 2x - 4Ax\cos 2x - 4A\sin 2x - 4Bx\sin 2x$$
$$+ 4(Ax\cos 2x + Bx\sin 2x)$$
$$= 4B\cos 2x - 4A\sin 2x$$

$$3 = -4A \Rightarrow A = -\frac{3}{4}$$

$$0 = 4B \Rightarrow B = 0$$

$$y = y_c + y_p = c_1 \cos 2x + c_2 \sin 2x - \frac{3}{4}x \cos 2x$$

3.4.8 15

$$y'' + y = 0$$
$$m2 + 1 = 0$$
$$(m+i)(m-i) = 0$$

$$y_c = c_1 \cos x + c_2 \sin x$$

$$y_p = (Ax^2 + Bx)\cos x + (Cx^2 + Ex)\sin x$$

$$y_p' = (2Ax + B)\cos x - (Ax^2 + Bx)\sin x + (2Cx + E)\sin x + (Cx^2 + Ex)\cos x$$

$$= B\cos x + (2A + E)x\cos x + Cx^2\cos x + E\sin x + (2C - B)x\sin x$$

$$- Ax^2\sin x$$

$$y_p'' = -B\sin x + (2A + E)\cos x - (2A + E)x\sin x + 2Cx\cos x - Cx^2\sin x$$

$$+ E\cos x + (2C - B)\sin x + (2C - B)x\cos x - 2Ax\sin x - Ax^2\cos x$$

$$= 2(A + E)\cos x + (4C - B)x\cos x - Ax^2\cos x + 2(C - B)\sin x$$

$$- (4A + E)x\sin x - Cx^2\sin x$$

$$2x \sin x = 2(A+E)\cos x + (4C-B)x\cos x - Ax^{2}\cos x + 2(C-B)\sin x$$
$$- (4A+E)x\sin x - Cx^{2}\sin x + (Ax^{2}+Bx)\cos x$$
$$+ (Cx^{2}+Ex)\sin x$$
$$= 2(A+E)\cos x + 4Cx\cos x + 2(C-B)\sin x - 4Ax\sin x$$

$$2 = -4A \Rightarrow A = -\frac{1}{2}$$
$$0 = 2(A + E) \Rightarrow E = \frac{1}{2}$$
$$0 = 4C \Rightarrow C = 0$$
$$0 = 2(C - B) \Rightarrow B = 0$$

$$y = y_c + y_p = c_1 \cos x + c_2 \sin x - \frac{1}{2}x^2 \cos x + \frac{1}{2}x \sin x$$

3.4.9 17

$$y'' - 2y' + 5y = 0$$
$$m^{2} - 2m + 5 = 0$$
$$(m - (1 + 2i))(m - (1 - 2i)) = 0$$

$$y_c = c_1 e^x \cos 2x + c_2 e^x \sin 2x$$

$$\begin{split} y_p &= Axe^x \cos 2x + Bxe^x \sin 2x \\ y_p' &= Ae^x \cos 2x + Axe^x \cos 2x - 2Axe^x \sin 2x + Be^x \sin 2x + Bxe^x \sin 2x \\ &+ 2Bxe^x \cos 2x \\ &= Ae^x \cos 2x + (A+2B)xe^x \cos 2x + Be^x \sin 2x + (B-2A)xe^x \sin 2x \\ y_p'' &= Ae^x \cos 2x - 2Ae^x \sin 2x + (A+2B)e^x \cos 2x + (A+2B)xe^x \cos 2x \\ &- 2(A+2B)xe^x \sin 2x + Be^x \sin 2x + 2Be^x \cos 2x + (B-2A)e^x \sin 2x \\ &+ (B-2A)xe^x \sin 2x + 2(B-2A)xe^x \cos 2x \\ &= (2A+4B)e^x \cos 2x + (4B-3A)xe^x \cos 2x + (2B-4A)e^x \sin 2x \\ &- (4A+3B)xe^x \sin 2x \end{split}$$

$$e^{x} \cos 2x = (2A + 4B)e^{x} \cos 2x + (4B - 3A)xe^{x} \cos 2x + (2B - 4A)e^{x} \sin 2x$$
$$- (4A + 3B)xe^{x} \sin 2x - 2(Ae^{x} \cos 2x + (A + 2B)xe^{x} \cos 2x$$
$$+ Be^{x} \sin 2x + (B - 2A)xe^{x} \sin 2x) + 5(Axe^{x} \cos 2x$$
$$+ Bxe^{x} \sin 2x)$$
$$= 4Be^{x} \cos 2x - 4Ae^{x} \sin 2x$$

$$1 = 4B \Rightarrow B = \frac{1}{4}$$
$$0 = -4A \Rightarrow A = 0$$

$$y = y_c + y_p = c_1 e^x \cos 2x + c_2 e^x \sin 2x + \frac{1}{4} x e^x \sin 2x$$

3.4.10 21

$$y''' - 6y'' = 0$$
$$m^3 - 6m^2 = 0$$
$$m^2(m - 6) = 0$$

$$y_c = c_1 + c_2 x + c_3 e^{6x}$$

$$y_p = Ax^2 + B\cos x + C\sin x$$

$$y'_p = 2Ax - B\sin x + C\cos x$$

$$y''_p = 2A - B\cos x - C\sin x$$

$$y'''_p = B\sin x - C\cos x$$

$$3 - \cos x = B \sin x - C \cos x - 6(2A - B \cos x - C \sin x)$$
$$= -12A + (B + 6C) \sin x + (6B - C) \cos x$$

$$3=-12A\Rightarrow A=-\frac{1}{4}$$

$$B+6C+6(6B-C)=0+6(-1)\Rightarrow 37B=-6\Rightarrow B=-\frac{6}{37}$$

$$B+6C=0\Rightarrow C=\frac{1}{37}$$

$$y = y_c + y_p = c_1 + c_2 x + c_3 e^{6x} - \frac{1}{4}x^2 - \frac{6}{37}\cos x + \frac{1}{37}\sin x$$

3.4.11 27

$$y'' + 4y = 0$$
$$m2 + 4 = 0$$
$$(m+2i)(m-2i) = 0$$

$$y_c = c_1 \cos 2x + c_2 \sin 2x$$

$$y_p = A$$
$$y'_p = 0$$
$$y''_p = 0$$

$$0 + 4A = -2$$
$$A = -\frac{1}{2}$$

$$y = y_c + y_p = c_1 \cos 2x + c_2 \sin 2x - \frac{1}{2}$$

$$y\left(\frac{\pi}{8}\right) = \frac{1}{2} = c_1 \cos\frac{\pi}{4} + c_2 \sin\frac{\pi}{4} - \frac{1}{2}$$
$$= \frac{\sqrt{2}c_1}{2} + \frac{\sqrt{2}c_2}{2} - \frac{1}{2}$$
$$2 = \sqrt{2}c_1 + \sqrt{2}c_2$$

$$y'\left(\frac{\pi}{8}\right) = 2 = -2c_1 \sin\frac{\pi}{4} + 2c_2 \cos\frac{\pi}{4}$$
$$= -\sqrt{2}c_1 + \sqrt{2}c_2$$

$$4 = 2\sqrt{2}c_2$$

$$c_2 = \frac{4}{2\sqrt{2}}$$

$$= \sqrt{2}$$

$$2 = \sqrt{2}c_1 + 2$$
$$c_1 = 0$$

$$y = \sqrt{2}\sin 2x - \frac{1}{2}$$

3.4.12 29

$$5y'' + y' = 0$$
$$5m^2 + m = 0$$
$$m(5m + 1) = 0$$

$$y_c = c_1 + c_2 e^{-x/5}$$

$$y_p = Ax^2 + Bx$$
$$y'_p = 2Ax + B$$
$$y''_p = 2A$$

$$-6x = 10A + 2Ax + B$$

$$-6 = 2A \Rightarrow A = -3$$

$$0 = 10A + B = 10(-3) + B \Rightarrow B = 30$$

$$y = y_c + y_p = c_1 + c_2 e^{-x/5} - 3x^2 + 30x$$

$$y(0) = 0 = c_1 + c_2 e^{-(0)/5} - 3(0)^2 + 30(0)$$

= $c_1 + c_2$

$$y'(0) = -10 = -\frac{1}{5}c_2e^{-(0)/5} - 6(0) + 30$$
$$= -\frac{1}{5}c_2 + 30$$
$$c_2 = 200$$

$$c_1 = -200$$

$$y = -200 + 200e^{-x/5} - 3x^2 + 30x$$

3.4.13 31

$$y'' + 4y' + 5y = 0$$
$$m^{2} + 4m + 5 = 0$$
$$(m - (-2 + i))(m - (-2 - i)) = 0$$

$$y_c = c_1 e^{-2x} \cos x + c_2 e^{-2x} \sin x$$

$$y_p = Ae^{-4x}$$
$$y'_p = -4Ae^{-4x}$$
$$y''_p = 16Ae^{-4x}$$

$$35e^{-4x} = 16Ae^{-4x} + 4(-4Ae^{-4x}) + 5(Ae^{-4x})$$

$$= 5Ae^{-4x}$$

$$A = 7$$

$$y = y_c + y_p = c_1e^{-2x}\cos x + c_2e^{-2x}\sin x + 7e^{-4x}$$

$$y(0) = -3 = c_1e^{-2(0)}\cos(0) + c_2e^{-2(0)}\sin(0) + 7e^{-4(0)}$$

$$= c_1 + 7$$

$$c_1 = -10$$

$$y'(0) = 1 = -2c_1e^{-2(0)}\cos(0) - c_1e^{-2(0)}\sin(0) - 2c_2e^{-2(0)}\sin(0)$$

$$-28e^{-4(0)} + c_2e^{-2(0)}\cos(0)$$

$$y = -10e^{-2x}\cos x + 9e^{-2x}\sin x + 7e^{-4x}$$

 $= -2(-10) - 28 + c_2$

 $c_2 = 9$

3.4.14 37

$$y'' + y = 0$$

$$m^{2} + 1 = 0$$

$$(m+i)(m-i) = 0$$

$$y_{c} = c_{1} \cos x + c_{2} \sin x$$

$$y_{p} = Ax^{2} + Bx + C$$

$$y'_{p} = 2Ax + B$$

$$y''_{p} = 2A$$

$$x^{2} + 1 = 2A + Ax^{2} + Bx + C$$

$$A = 1$$

$$B = 0$$

$$1 = 2A + C = 2(1) + C \Rightarrow C = -1$$

$$y = y_c + y_p = c_1 \cos x + c_2 \sin x + x^2 - 1$$

$$y(0) = 5 = c_1 \cos(0) + c_2 \sin(0) + (0)^2 - 1$$
$$= c_1 - 1$$
$$c_1 = 6$$

$$y(1) = 0 = 6\cos(1) + c_2\sin(1) + (1)^2 - 1$$
$$c_2 = -6\cot 1$$

$$y = 6\cos x - 6(\cot 1)\sin x + x^2 - 1$$

3.5 Variation of Parameters

3.5.1 1

$$y'' + y = 0$$
$$m^{2} + 1 = 0$$
$$(m+i)(m-i) = 0$$

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

$$= \cos^2 x + \sin^2 x$$

$$= 1$$

$$u'_1 = \frac{W_1}{W}$$

$$= \begin{vmatrix} 0 & \sin x \\ \sec x & \cos x \end{vmatrix}$$

$$= \tan x$$

$$u_1 = \ln|\cos x|$$

$$u'_2 = \frac{W_2}{W}$$

$$= \begin{vmatrix} \cos x & 0 \\ -\sin x & \sec x \end{vmatrix}$$

$$= 1$$

$$u_2 = x$$

$$y = y_c + y_p = c_1 \cos x + c_2 \sin x + \ln|\cos x| \cos x + x \sin x$$

3.5.2 3

$$y'' + y = 0$$
$$m^{2} + 1 = 0$$
$$(m+i)(m-i) = 0$$

$$y_c = c_1 \cos x + c_2 \sin x$$

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

$$= \cos^2 x + \sin^2 x$$

$$= 1$$

$$u'_1 = \frac{W_1}{W}$$

$$= \begin{vmatrix} 0 & \sin x \\ \sin x & \cos x \end{vmatrix}$$

$$= -\sin^2 x$$

$$u_1 = \frac{1}{4}\sin 2x - \frac{x}{2}$$

$$u'_2 = \frac{W_2}{W}$$

$$= \begin{vmatrix} \cos x & 0 \\ -\sin x & \sin x \end{vmatrix}$$

$$= (\cos x)\sin x$$

$$= \frac{1}{2}\sin 2x$$

$$u_2 = -\frac{1}{4}\cos 2x$$

$$y = y_c + y_p$$

$$= c_1 \cos x + c_2 \sin x + \left(\frac{1}{4} \sin 2x - \frac{x}{2}\right) \cos x - \frac{1}{4} (\cos 2x) \sin x$$

$$= c_1 \cos x + c_2 \sin x - \frac{1}{2} x \cos x$$

3.5.3 7

$$y'' - y = 0$$
$$m^{2} - 1 = 0$$
$$(m+1)(m-1) = 0$$

$$y_c = c_1 e^x + c_2 e^{-x}$$

$$W = \begin{vmatrix} e^{x} & e^{-x} \\ e^{x} & -e^{-x} \end{vmatrix}$$

$$= -2$$

$$u'_{1} = \frac{W_{1}}{W}$$

$$= -\frac{1}{2} \begin{vmatrix} 0 & e^{-x} \\ \cosh x & -e^{-x} \end{vmatrix}$$

$$= \frac{1}{2}e^{-x}\cosh x$$

$$= \frac{1+e^{-2x}}{4}$$

$$u_{1} = \frac{1}{4}x - \frac{1}{8}e^{-2x}$$

$$u'_{2} = \frac{W_{2}}{W}$$

$$= -\frac{1}{2} \begin{vmatrix} e^{x} & 0 \\ e^{x} & \cosh x \end{vmatrix}$$

$$= -\frac{1}{2}e^{x}\cosh x$$

$$= -\frac{e^{2x}+1}{4}$$

$$u_{2} = -\frac{1}{8}e^{2x} - \frac{1}{4}x$$

$$y = y_c + y_p$$

$$= c_1 e^x + c_2 e^{-x} + \left(\frac{1}{4}x - \frac{1}{8}e^{-2x}\right) e^x - \left(\frac{1}{8}e^{2x} + \frac{1}{4}x\right) e^{-x}$$

$$= c_1 e^x + c_2 e^{-x} + \frac{1}{4}x e^x - \frac{1}{4}x e^{-x}$$

$$= c_1 e^x + c_2 e^{-x} + \frac{1}{2}x \sinh x$$

3.5.4 9

$$y'' - 9y = 0$$
$$m^{2} - 9 = 0$$
$$(m+3)(m-3) = 0$$

$$W = \begin{vmatrix} e^{-3x} & e^{3x} \\ -3e^{-3x} & 3e^{3x} \end{vmatrix}$$

$$= 6$$

$$u'_1 = \frac{W_1}{W}$$

$$= \frac{1}{6} \begin{vmatrix} 0 & e^{3x} \\ \frac{9x}{e^{3x}} & 3e^{3x} \end{vmatrix}$$

$$= -\frac{3}{2}x$$

$$u_1 = -\frac{3}{4}x^2$$

$$u'_2 = \frac{W_2}{W}$$

$$= \frac{1}{6} \begin{vmatrix} e^{-3x} & 0 \\ -3e^{-3x} & \frac{9x}{e^{3x}} \end{vmatrix}$$

$$= \frac{3}{2}xe^{-6x}$$

 $y_c = c_1 e^{-3x} + c_2 e^{3x}$

$$y = y_c + y_p$$

$$= c_1 e^{-3x} + c_2 e^{3x} - \frac{3}{4} x^2 e^{-3x} - \frac{1}{24} e^{-6x} (1 + 6x) e^{3x}$$

$$= c_1 e^{-3x} + c_2 e^{3x} - \frac{1}{4} x e^{-3x} - \frac{3}{4} x^2 e^{-3x}$$

 $u_2 = -\frac{1}{24}e^{-6x} - \frac{1}{4}xe^{-6x}$

3.5.5 19

$$4y'' - y = 0$$
$$4m^{2} - 1 = 0$$
$$(2m + 1)(2m - 1) = 0$$

$$y_c = c_1 e^{-x/2} + c_2 e^{x/2}$$

$$W = \begin{vmatrix} e^{-x/2} & e^{x/2} \\ -\frac{1}{2}e^{-x/2} & \frac{1}{2}e^{x/2} \end{vmatrix}$$

$$= 1$$

$$u'_1 = \frac{W_1}{W}$$

$$= \begin{vmatrix} 0 & e^{x/2} \\ \frac{1}{4}xe^{x/2} & \frac{1}{2}e^{x/2} \end{vmatrix}$$

$$= -\frac{1}{4}xe^x$$

$$u_1 = \frac{1}{4}e^x - \frac{1}{4}xe^x$$

$$u'_2 = \frac{W_2}{W}$$

$$= \begin{vmatrix} e^{-x/2} & 0 \\ -\frac{1}{2}e^{-x/2} & \frac{1}{4}xe^{x/2} \end{vmatrix}$$

$$= \frac{1}{4}x$$

$$u_2 = \frac{1}{8}x^2$$

$$y = y_c + y_p$$

$$= c_1 e^{-x/2} + c_2 e^{x/2} + \left(\frac{1}{4}e^x - \frac{1}{4}xe^x\right)e^{-x/2} + \frac{1}{8}x^2 e^{x/2}$$

$$= c_1 e^{-x/2} + c_2 e^{x/2} - \frac{1}{4}xe^{x/2} + \frac{1}{8}x^2 e^{x/2}$$

$$y(0) = 1 = c_1 e^{-(0)/2} + c_2 e^{(0)/2} - \frac{1}{4}(0)e^{(0)/2} + \frac{1}{8}(0)^2 e^{(0)/2}$$
$$= c_1 + c_2$$

$$y'(0) = 0 = -\frac{1}{2}c_1e^{-(0)/2} + \frac{1}{2}c_2e^{(0)/2} - \frac{1}{4}e^{(0)/2} - \frac{1}{8}(0)e^{(0)/2} + \frac{1}{4}(0)e^{(0)/2} + \frac{1}{4}(0$$

$$\frac{3}{2} = 2c_2 \Rightarrow c_2 = \frac{3}{4} \Rightarrow c_1 = \frac{1}{4}$$
$$y = \frac{1}{4}e^{-x/2} + \frac{3}{4}e^{x/2} - \frac{1}{4}xe^{x/2} + \frac{1}{8}x^2e^{x/2}$$

y'' + 2y' - 8y = 0 $m^{2} + 2m - 8 = 0$ (m+4)(m-2) = 0

3.5.6 21

$$y_{c} = c_{1}e^{-4x} + c_{2}e^{2x}$$

$$W = \begin{vmatrix} e^{-4x} & e^{2x} \\ -4e^{-4x} & 2e^{2x} \end{vmatrix}$$

$$= 6e^{-2x}$$

$$u'_{1} = \frac{W_{1}}{W}$$

$$= \frac{\begin{vmatrix} 0 & e^{2x} \\ 2e^{-2x} - e^{-x} & 2e^{2x} \end{vmatrix}}{6e^{-2x}}$$

$$= \frac{e^{x} - 2}{6e^{-2x}}$$

$$= \frac{1}{6}e^{3x} - \frac{1}{3}e^{2x}$$

$$u_{1} = \frac{1}{18}e^{3x} - \frac{1}{6}e^{2x}$$

$$u'_{2} = \frac{W_{2}}{W}$$

$$= \frac{\begin{vmatrix} e^{-4x} & 0 \\ -4e^{-4x} & 2e^{-2x} - e^{-x} \end{vmatrix}}{6e^{-2x}}$$

$$= \frac{2e^{-6x} - e^{-5x}}{6e^{-2x}}$$

$$= \frac{1}{3}e^{-4x} - \frac{1}{6}e^{-3x}$$

 $u_2 = -\frac{1}{12}e^{-4x} + \frac{1}{18}e^{-3x}$

$$y = y_c + y_p$$

$$= c_1 e^{-4x} + c_2 e^{2x} + \left(\frac{1}{18}e^{3x} - \frac{1}{6}e^{2x}\right)e^{-4x} + \left(\frac{1}{18}e^{-3x} - \frac{1}{12}e^{-4x}\right)e^{2x}$$

$$= c_1 e^{-4x} + c_2 e^{2x} + \frac{1}{9}e^{-x} - \frac{1}{4}e^{-2x}$$

$$y(0) = 1 = c_1 e^{-4(0)} + c_2 e^{2(0)} + \frac{1}{9} e^{-(0)} - \frac{1}{4} e^{-2(0)}$$
$$= c_1 + c_2 + \frac{1}{9} - \frac{1}{4}$$
$$\frac{41}{36} = c_1 + c_2$$

$$y'(0) = 0 = -4c_1e^{-4(0)} + 2c_2e^{2(0)} - \frac{1}{9}e^{-(0)} + \frac{1}{2}e^{-2(0)}$$

$$= -4c_1 + 2c_2 - \frac{1}{9} + \frac{1}{2}$$

$$-\frac{7}{18} = -4c_1 + 2c_2$$

$$\frac{41}{9} - \frac{7}{18} = 6c_2 \Rightarrow c_2 = \frac{25}{36} \Rightarrow c_1 = \frac{16}{36} = \frac{4}{9}$$

$$y = \frac{4}{9}e^{-4x} + \frac{25}{36}e^{2x} + \frac{1}{9}e^{-x} - \frac{1}{4}e^{-2x}$$

3.5.7 27

$$y'' + \frac{1}{x}y' + \left(1 - \frac{1}{4x^2}\right)y = \frac{1}{\sqrt{x}}$$

$$W = \begin{vmatrix} x^{-1/2}\cos x & x^{-1/2}\sin x \\ -\frac{1}{2}x^{-3/2}\cos x - x^{-1/2}\sin x & -\frac{1}{2}x^{-3/2}\sin x + x^{-1/2}\cos x \end{vmatrix}$$

$$= x^{-1/2}\cos x \left(-\frac{1}{2}x^{-3/2}\sin x + x^{-1/2}\cos x\right)$$

$$- x^{-1/2}\sin x \left(-\frac{1}{2}x^{-3/2}\cos x - x^{-1/2}\sin x\right)$$

$$= -\frac{1}{2}x^{-2}(\cos x)\sin x + x^{-1}\cos^2 x + \frac{1}{2}x^{-2}(\cos x)\sin x + x^{-1}\sin^2 x$$

$$= x^{-1}$$

$$u'_1 = \frac{W_1}{W}$$

$$= x \begin{vmatrix} 0 & x^{-1/2}\sin x \\ x^{-1/2} & -\frac{1}{2}x^{-3/2}\sin x + x^{-1/2}\cos x \end{vmatrix}$$

$$= -\sin x$$

$$u_1 = \cos x$$

$$u'_2 = x \begin{vmatrix} x^{-1/2}\cos x & 0 \\ -\frac{1}{2}x^{-3/2}\cos x - x^{-1/2}\sin x & x^{-1/2} \end{vmatrix}$$

$$= \cos x$$

$$u_2 = \sin x$$

$$y = c_1 x^{-1/2} \cos x + c_2 x^{-1/2} \sin x + x^{-1/2} \cos^2 x + x^{-1/2} \sin^2 x$$
$$= c_1 x^{-1/2} \cos x + c_2 x^{-1/2} \sin x + x^{-1/2}$$

3.5.8 29

$$y''' + y' = 0$$
$$m^3 + m = 0$$
$$m(m^2 + 1) = 0$$
$$m(m + i)(m - i) = 0$$

$$y_c = c_1 + c_2 \cos x + c_3 \sin x$$

$$W = \begin{vmatrix} 1 & \cos x & \sin x \\ 0 & -\sin x & \cos x \\ 0 & -\cos x & -\sin x \end{vmatrix} - (\cos x) \begin{vmatrix} 0 & \cos x \\ 0 & -\sin x \end{vmatrix} + (\sin x) \begin{vmatrix} 0 & -\sin x \\ 0 & -\cos x \end{vmatrix}$$

$$= \begin{vmatrix} -\sin x & \cos x \\ -\cos x & -\sin x \end{vmatrix} - (\cos x) \begin{vmatrix} 0 & \cos x \\ 0 & -\sin x \end{vmatrix} + (\sin x) \begin{vmatrix} 0 & -\sin x \\ 0 & -\cos x \end{vmatrix}$$

$$= \sin^2 x + \cos^2 x$$

$$= 1$$

$$u'_1 = \begin{vmatrix} 0 & \cos x & \sin x \\ 0 & -\sin x & \cos x \\ \tan x & -\cos x & -\sin x \end{vmatrix}$$

$$= -(\cos x) \begin{vmatrix} 0 & \cos x \\ \tan x & -\sin x \end{vmatrix} + (\sin x) \begin{vmatrix} 0 & -\sin x \\ \tan x & -\cos x \end{vmatrix}$$

$$= (\cos^2 x) \tan x + (\sin^2 x) \tan x$$

$$= \tan x$$

$$u_1 = -\ln|\cos x|$$

$$u'_2 = \begin{vmatrix} 1 & 0 & \sin x \\ 0 & 0 & \cos x \\ 0 & \tan x & -\sin x \end{vmatrix}$$

$$= \begin{vmatrix} 1 & 0 & \cos x \\ 0 & \tan x & -\sin x \end{vmatrix}$$

$$= -\sin x$$

$$u_2 = \cos x$$

$$u'_3 = \begin{vmatrix} 1 & \cos x & 0 \\ 0 & -\cos x & \tan x \end{vmatrix}$$

$$= -(\sin x) \tan x$$

$$= -(\sin x) \tan x$$

$$= -(\sin x) \tan x$$

$$= -(\sin x) \sec x$$

$$= -(1 - \cos^2 x) \sec x$$

$$= -(1 - \cos^2 x) \sec x$$

$$= \cos x - \sec x$$

$$u_3 = \sin x - \ln|\sec x + \tan x|$$

$$y = c_1 + c_2 \cos x + c_3 \sin x - \ln|\cos x| + \cos^2 x + \sin^2 x$$

 $= c_1 + c_2 \cos x + c_3 \sin x - \ln|\cos x| - (\sin x) \ln|\sec x + \tan x|$

 $-(\sin x) \ln |\sec x + \tan x|$

3.6 Cauchy-Euler Equations

3.6.1 1

$$x^{2}y'' - 2y = 0$$

$$m(m-1) - 2 = 0$$

$$m^{2} - m - 2 = 0$$

$$(m-2)(m+1) = 0$$

$$y = c_{1}x^{2} + c_{2}x^{-1}$$

3.6.2 3

$$xy'' + y' = 0$$

$$x^2y'' + xy' = 0$$

$$m(m-1) + m = 0$$

$$m^2 - m + m = 0$$

$$m^2 = 0$$

$$y = c_1 + c_2 \ln x$$

3.6.3 5

$$x^{2}y'' + xy' + 4y = 0$$

$$m(m-1) + m + 4 = 0$$

$$m^{2} - m + m + 4 = 0$$

$$m^{2} + 4 = 0$$

$$(m+2i)(m-2i) = 0$$

$$y = c_1 \cos(2\ln x) + c_2 \sin(2\ln x)$$

3.6.4 7

$$x^{2}y'' - 3xy' - 2y = 0$$

$$m(m-1) - 3m - 2 = 0$$

$$m^{2} - m - 3m - 2 = 0$$

$$m^{2} - 4m - 2 = 0$$

$$(m - (2 + \sqrt{6}))(m - (2 - \sqrt{6})) = 0$$

$$y = c_1 x^{2+\sqrt{6}} + c_2 x^{2-\sqrt{6}}$$

3.6.5 9

$$25x^{2}y'' + 25xy' + y = 0$$

$$25m(m-1) + 25m + 1 = 0$$

$$25m^{2} - 25m + 25m + 1 = 0$$

$$25m^{2} + 1 = 0$$

$$(m + \frac{1}{5}i)(m - \frac{1}{5}i) = 0$$

$$y = c_{1}\cos(\frac{1}{5}\ln x) + c_{2}\sin(\frac{1}{5}\ln x)$$

3.6.6 11

$$x^{2}y'' + 5xy' + 4y = 0$$

$$m(m-1) + 5m + 4 = 0$$

$$m^{2} - m + 5m + 4 = 0$$

$$m^{2} + 4m + 2 = 0$$

$$(m+2)^{2} = 0$$

$$y = c_1 x^{-2} + c_2 x^{-2} \ln x$$

3.6.7 13

$$3x^{2}y'' + 6xy' + y = 0$$

$$3m(m-1) + 6m + 1 = 0$$

$$3m^{2} - 3m + 6m + 1 = 0$$

$$3m^{2} + 3m + 1 = 0$$

$$\left(x - \left(-\frac{1}{2} + \frac{\sqrt{3}}{6}\right)\right) \left(x - \left(-\frac{1}{2} - \frac{\sqrt{3}}{6}\right)\right) = 0$$

$$y = c_{1}x^{-1/2}\cos\left(\frac{\sqrt{3}}{6}\ln x\right) + c_{2}x^{-1/2}\sin\left(\frac{\sqrt{3}}{6}\ln x\right)$$

3.6.8 15

$$x^{3}y''' - 6y = 0$$

$$m(m-1)(m-2) - 6 = 0$$

$$(m^{2} - m)(m-2) - 6 = 0$$

$$m^{3} - 2m^{2} - m^{2} + 2m - 6 = 0$$

$$m^{3} - 3m^{2} + 2m - 6 = 0$$

$$(m-3)(m-i\sqrt{2})(m+i\sqrt{2}) = 0$$

$$y = c_1 x^3 + c_2 \cos(\sqrt{2} \ln x) + c_3 \sin(\sqrt{2} \ln x)$$

3.6.9 17

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

$$m(m-1)(m-2)(m-3) + 6m(m-1)(m-2) = 0$$

$$(m^2 - m)(m^2 - 5m + 6) + (6m^2 - 6m)(m-2) = 0$$

$$m^4 - 5m^3 + 6m^2 - m^3 + 5m^2 - 6m + 6m^3 - 12m^2 - 6m^2 + 12m = 0$$

$$m^4 - 7m^2 + 6m = 0$$

$$m(m^3 - 7m + 6) = 0$$

$$m(m+3)(m-1)(m-2) = 0$$

$$y = c_1 + c_2 x^{-3} + c_3 x + c_4 x^2$$

3.6.10 19

$$xy'' - 4y' = 0$$

$$m(m-1) - 4m = 0$$

$$m^2 - m - 4m = 0$$

$$m^2 - 5m = 0$$

$$m(m-5) = 0$$

$$y_c = c_1 + c_2 x^5$$

$$W = \begin{vmatrix} 1 & x^5 \\ 0 & 5x^4 \end{vmatrix}$$

$$= 5x^4$$

$$u'_1 = \frac{\begin{vmatrix} 0 & x^5 \\ x^3 & 5x^4 \end{vmatrix}}{5x^4}$$

$$= -\frac{x^8}{5x^4}$$

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

$$u_1 = -\frac{1}{25}x^5$$

$$u'_2 = \frac{\begin{vmatrix} 1 & 0 \\ 0 & x^3 \end{vmatrix}}{5x^4}$$

$$= \frac{x^3}{5x^4}$$

$$= \frac{1}{5x}$$

$$u_2 = \frac{1}{5} \ln x$$

$$y = y_c + y_p$$

$$= c_1 + c_2 x^5 - \frac{1}{25} x^5 + \frac{1}{5} x^5 \ln x$$

$$= c_1 + c_2 x^5 + \frac{1}{5} x^5 \ln x$$

3.6.11 21

$$x^{2}y'' - xy' + y = 0$$

$$m(m-1) - m + 1 = 0$$

$$m^{2} - m - m + 1 = 0$$

$$m^{2} - 2m + 1 = 0$$

$$(m-1)^{2} = 0$$

$$y_c = c_1 x + c_2 x \ln x$$

$$W = \begin{vmatrix} x & x \ln x \\ 1 & 1 + \ln x \end{vmatrix}$$

$$= x$$

$$u'_{1} = x^{-1} \begin{vmatrix} 0 & x \ln x \\ 2x^{-1} & 1 + \ln x \end{vmatrix}$$

$$= -2x^{-1} \ln x$$

$$u_{1} = -\ln^{2} x$$

$$u'_{2} = x^{-1} \begin{vmatrix} x & 0 \\ 1 & 2x^{-1} \end{vmatrix}$$

$$= 2x^{-1}$$

$$u_{2} = 2 \ln x$$

$$y = y_{c} + y_{p}$$

$$= c_{1}x + c_{2}x \ln x + x \ln^{2} x$$

3.6.12 23

$$x^{2}y'' + xy' - y = 0$$

$$m(m-1) + m - 1 = 0$$

$$m^{2} - m + m - 1 = 0$$

$$m^{2} - 1 = 0$$

$$(m+1)(m-1) = 0$$

 $y_c = c_1 x^{-1} + c_2 x$

$$W = \begin{vmatrix} x^{-1} & x \\ -x^{-2} & 1 \end{vmatrix}$$

$$= x^{-1} + x^{-1}$$

$$= 2x^{-1}$$

$$u'_1 = \frac{1}{2}x \begin{vmatrix} 0 & x \\ x^{-2} \ln x & 1 \end{vmatrix}$$

$$= -\frac{1}{2} \ln x$$

$$u_1 = -\frac{1}{2}x((\ln x) - 1)$$

$$= \frac{1}{2}x - \frac{1}{2}x \ln x$$

$$u'_2 = \frac{1}{2}x \begin{vmatrix} x^{-1} & 0 \\ -x^{-2} & x^{-2} \ln x \end{vmatrix}$$

$$= \frac{1}{2}x^{-2} \ln x$$

$$u_2 = -\frac{1 + \ln x}{2x}$$

$$y = y_c + y_p$$

$$= c_1 x^{-1} + c_2 x + \frac{1}{2} - \frac{1}{2} \ln x - \frac{1}{2} - \frac{1}{2} \ln x$$

$$= c_1 x^{-1} + c_2 x - \ln x$$

3.6.13 25

$$x^{2}y'' + 3xy' = 0$$

$$m(m-1) + 3m = 0$$

$$m^{2} - m + 3m = 0$$

$$m^{2} + 2m = 0$$

$$m(m+2) = 0$$

$$y = c_1 + c_2 x^{-2}$$

$$y(1) = 0 = c_1 + c_2(1)^{-2}$$

$$= c_1 + c_2$$

$$y'(1) = 4 = -2c_2(1)^{-3}$$

$$= -2c_2$$

$$c_2 = -2$$

$$c_1 = 2$$

$$y = 2 - 2x^{-2}$$

3.6.14 27

$$x^{2}y'' + xy' + y = 0$$

$$m(m-1) + m + 1 = 0$$

$$m^{2} - m + m + 1 = 0$$

$$m^{2} + 1 = 0$$

$$(m+i)(m-i) = 0$$

$$y = c_1 \cos(\ln x) + c_2 \sin(\ln x)$$

$$y(1) = 1 = c_1 \cos(\ln 1) + c_2 \sin(\ln 1)$$

$$= c_1 \cos 0 + c_2 \sin 0$$

$$= c_1$$

$$y' = -x^{-1} \sin(\ln x) + c_2 x^{-1} \cos(\ln x)$$

$$y'(1) = 2 = -1^{-1} \sin(\ln 1) + c_2 1^{-1} \cos(\ln 1)$$

$$= c_2$$

$$y = y_c + y_p$$

$$= \cos(\ln x) + 2\sin(\ln x)$$

3.6.15 29

$$xy'' + y' = 0$$

$$m(m-1) + m = 0$$

$$m^{2} - m + m = 0$$

$$m^{2} = 0$$

$$y_c = c_1 + c_2 \ln x$$

$$W = \begin{vmatrix} 1 & \ln x \\ 0 & x^{-1} \end{vmatrix}$$

$$= x^{-1}$$

$$u'_1 = x \begin{vmatrix} 0 & \ln x \\ 1 & x^{-1} \end{vmatrix}$$

$$= -x \ln x$$

$$u_1 = \frac{1}{4}x^2(1 - 2\ln x)$$

$$u'_2 = x \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix}$$

$$= x$$

$$u_2 = \frac{1}{2}x^2$$

$$y = y_c + y_p$$

$$= c_1 + c_2 \ln x + \frac{1}{4}x^2(1 - 2\ln x) + \frac{1}{2}x^2 \ln x$$

$$= c_1 + c_2 \ln x + \frac{1}{4}x^2$$

$$y(1) = 1 = c_1 + c_2 \ln(1) + \frac{1}{4}(1)^2$$

$$c_1 = \frac{3}{4}$$

$$y' = c_2 x^{-2} + \frac{1}{2}x$$

$$y'(1) = -\frac{1}{2} = c_2(1)^{-2} + \frac{1}{2}(1)$$

$$c_2 = -1$$

$$y = \frac{3}{4} - \ln x + \frac{1}{4}x^2$$

3.6.16 31

$$xy'' - 7xy' + 12y = 0$$

$$m(m-1) - 7m + 12 = 0$$

$$m^2 - m - 7m + 12 = 0$$

$$m^2 - 8m + 12 = 0$$

$$(m-2)(m-6) = 0$$

$$y = c_1 x^2 + c_2 x^6$$

$$y(0) = 0 = c_1(0)^2 + c_2(0)^6$$

$$y(1) = 0 = c_1(1)^2 + c_2(1)^6$$

$$= c_1 + c_2$$

$$c_2 = -c_1$$

$$y = c_1 x^2 - c_1 x^6$$

$$= c_1(x^2 - x^6)$$

3.6.17 33

$$y = c_1 x^4 + c_2 x^{-2}$$

$$(m-4)(m+2) = 0$$

 $m(m-1) - m - 8 = 0$
 $x^2y'' - xy' - 8 = 0$

3.6.18 35

$$y = c_1 x^{-3} + c_2 x^{-3} \ln x$$

$$(m+3)^{2} = 0$$

$$m^{2} + 6m + 9 = 0$$

$$m(m-1) + 7m + 9 = 0$$

$$x^{2}y'' + 7xy' + 9y = 0$$

3.6.19 37

$$y = c_1 \cos(\ln x) + c_2 \sin(\ln x)$$

$$(m+i)(m-i) = 0$$
$$m^{2} + 1 = 0$$
$$m(m-1) + m + 1 = 0$$
$$x^{2}y'' + xy' + y = 0$$

3.6.20 39

$$(x+3)^{2}y'' - 8(x+3)y' + 14y = 0$$
$$m(m-1) - 8m + 14 = 0$$
$$m^{2} - m - 8m + 14 = 0$$
$$(m-2)(m-7) = 0$$

$$y = c_1(x+3)^2 + c_2(x+3)^7$$

3.6.21 41

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

$$m(m-1) + m + 1 = 0$$

$$m^{2} - m + m + 1 = 0$$

$$(m+i)(m-i) = 0$$

$$y = c_1 \cos(\ln(x+2)) + c_2 \sin(\ln(x+2))$$

3.6.22 43

$$z(t) = y(e^{t})$$

$$z'(t) = e^{t}y'(e^{t})$$

$$y'(e^{t}) = e^{-t}z'(t)$$

$$= x^{-1}z'(t)$$

$$z''(t) = e^{t}y'(e^{t}) + e^{2t}y''(e^{t})$$

$$= z'(t) + e^{2t}y''(e^{t})$$

$$y''(e^{t}) = x^{-2}z'(t) + x^{-2}z''(t)$$

$$x^{2}y'' + 9xy' - 20y = 0$$

$$z' + z'' + 9z' - 20z = 0$$

$$z'' + 8z' - 20z = 0$$

$$m^{2} + 8m - 20 = 0$$

$$(m + 10)(m - 2) = 0$$

$$z = c_1 e^{-10t} + c_2 e^{2t}$$
$$y = c_1 x^{-10} + c_2 x^2$$

3.6.23 51

$$T'' + r^{-1}T' - r^{-2}T = 0$$

$$r^{2}T'' + rT' - T = 0$$

$$m(m-1) + m - 1 = 0$$

$$m^{2} - m + m - 1 = 0$$

$$(m+1)(m-1) = 0$$

$$T = c_1 r^{-1} + c_2 r$$

$$T(2) = T_0 = c_1 (2)^{-1} + c_2 (2)$$

$$= \frac{1}{2} c_1 + 2c_2$$

$$T' = -c_1 r^{-2} + c_2$$

$$T'(1) = 0 = -c_1 (1)^{-2} + c_2$$

$$= c_2 - c_1$$

$$c_1 = c_2$$

$$T_0 = \frac{1}{2} c_1 + 2c_2$$

$$c_1 = c_2 = \frac{2}{5} T_0$$

$$T = \frac{2}{5} T_0 (r + r^{-1})$$

3.7 Nonlinear Equations

3.7.1 3

$$y'' + (y')^{2} + 1 = 0$$

$$u' + u^{2} + 1 = 0$$

$$u' = -(u^{2} + 1)$$

$$\frac{1}{u^{2} + 1}u' = -1$$

$$\arctan u = c - x$$

$$u = \tan(c - x)$$

$$y' = \tan(c - x)$$

$$y = \ln(\cos(c_{1} - x)) + c_{2}$$

3.7.2 5

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

$$x^{2}u' + u^{2} = 0$$

$$u^{-2}u' = -x^{-2}$$

$$-u^{-1} = x^{-1} + c$$

$$u = -\frac{x}{cx+1}$$

$$y = \frac{1}{c_{1}^{2}}\ln(c_{1}x+1) - \frac{1}{c_{1}}x + c_{2}$$

3.7.3 7

$$yy'' + (y')^{2} + 1 = 0$$

$$yuu' + u^{2} + 1 = 0$$

$$\frac{u}{u^{2} + 1}u' = -y^{-1}$$

$$\frac{1}{2}\ln|u^{2} + 1| = -\ln|y| + c_{1}$$

$$\sqrt{u^{2} + 1} = c_{1}y^{-1}$$

$$u^{2} + 1 = c_{1}y^{-2}$$

$$y' = \sqrt{c_{1}y^{-2} - 1}$$

$$\frac{1}{\sqrt{c_{1}y^{-2} - 1}}y' = 1$$

$$-y\sqrt{\frac{c_{1}}{y^{2}} - 1} = x + c_{2}$$

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

$$c_{1} - y^{2} = (x + c_{2})^{2}$$

$$y^{2} = c_{1} - (x + c_{2})^{2}$$

3.7.4 9

$$y'' + 2y(y')^{3} = 0$$

$$uu' + 2yu^{3} = 0$$

$$u^{-2}u' = -2y$$

$$-u^{-1} = -y^{2} + c_{1}$$

$$u = \frac{1}{y^{2} + c_{1}}$$

$$(y^{2} + c_{1})y' = 1$$

$$\frac{1}{3}y^{3} + c_{1}y = x + c_{2}$$

$$y'' + yy' = 0$$

$$uu' + yu = 0$$

$$u' = -y$$

$$u = -\frac{1}{2}y^{2} + c_{1}$$

$$\frac{-2}{y^{2} + c_{1}}y' = 1$$

$$-\frac{2\arctan(y/c_{1})}{c_{1}} = x + c_{2}$$

$$\arctan(y/c_{1}) = -\frac{c_{1}}{2}(x + c_{2})$$

$$= c_{2} - \frac{c_{1}}{2}x$$

$$y = c_{1}\tan\left(c_{2} - \frac{c_{1}}{2}x\right)$$

$$y(0) = 1 = c_{1}\tan\left(c_{2} - \frac{c_{1}}{2}(0)\right)$$

$$= c_{1}\tan c_{2}$$

$$y'(0) = -1 = -\frac{1}{2}c_{1}^{2}\sec^{2}\left(c_{2} - \frac{c_{1}(0)}{2}\right)$$

$$= -\frac{1}{2}c_{1}^{2}\sec^{2}c_{2}$$

$$-1 = -\frac{1}{2}\left(\frac{1}{\tan c_{2}}\right)^{2}\sec^{2}c_{2}$$

$$= -\frac{1}{2}\frac{\cos^{2}c_{2}}{\sin^{2}c_{2}}\frac{1}{\cos^{2}c_{2}}$$

$$2 = \frac{1}{\sin^{2}c_{2}}$$

$$c_{2} = \arcsin\frac{1}{\sqrt{2}}$$

$$= \frac{\pi}{4}$$

$$c_{1} = 1$$

$$y = \tan\left(\frac{\pi}{4} - \frac{1}{2}x\right)$$

3.7.6 13

$$xy'' = y' + (y')^3$$

$$xu' = u + u^3$$

$$u' - x^{-1}u = x^{-1}u^3$$
Let $u = v^{-1/2}$ and $u' = -\frac{1}{2}v^{-3/2}v'$

$$-\frac{1}{2}v^{-3/2}v' - x^{-1}v^{-1/2} = x^{-1}v^{-3/2}$$

$$v' + 2x^{-1}v = -2x^{-1}$$

$$e^{2\ln|x|}v' + 2x^{-1}e^{2\ln|x|}v = -2x^{-1}e^{2\ln|x|}$$

$$\frac{d}{dx}(x^2v) = -2x$$

$$x^2v = -x^2 + c_1$$

$$u^{-2} = c_1x^{-2} - 1$$

$$y' = \frac{1}{\sqrt{c_1x^{-2} - 1}}$$

$$y = c_2 - x\sqrt{c_1x^{-2} - 1}$$

$$= c_2 - \sqrt{c_1 - x^2}$$

$$= c_2 - \frac{1}{c_1}\sqrt{1 - c_1^2x^2}$$

3.7.7 15

$$y(x) = y(0) + \frac{y'(0)}{1!}x + \frac{y''(0)}{2!}x^2 + \frac{y'''(0)}{3!}x^3 + \frac{y^{(4)}(0)}{4!}x^4 + \frac{y^{(5)}(0)}{5!}x^5 + \cdots$$
$$y'' = x + y^2$$

$$y(0) = 1$$

$$y'(0) = 1$$

$$y''(0) = (0) + (1)^{2} = 1$$

$$y''' = 1 + 2yy'$$

$$y'''(0) = 1 + 2(1)(1) = 3$$

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

$$y^{(4)}(0) = 2(1)^{2} + 2(1)(1) = 4$$

$$y^{(5)} = 6y'y'' + 2yy'''$$

$$y^{(5)}(0) = 6(1)(1) + 2(1)(3) = 12$$

$$y(x) = 1 + x + \frac{1}{2}x^2 + \frac{1}{2}x^3 + \frac{1}{6}x^4 + \frac{1}{10}x^5$$

3.7.8 19

$$\frac{y''}{[1+(y')^2]^{3/2}} = 1$$

$$\frac{y'}{\sqrt{(y')^2+1}} = x$$

$$y' = x\sqrt{(y')^2+1}$$

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

$$(1-x^2)(y')^2 = x^2$$

$$(y')^2 = \frac{x^2}{1-x^2}$$

$$y' = \frac{x}{\sqrt{1-x^2}}$$

$$y = -\sqrt{1-x^2}$$

3.8 Linear Models: Initial-Value Problems

3.8.1 1

$$T = \frac{2\pi}{\omega} = 2\pi \sqrt{\frac{m}{k}} = \frac{\sqrt{2}\pi}{8}$$

3.8.2 3

$$W=mg\Rightarrow m=W/g=\frac{3}{4}$$

$$W = kx \Rightarrow k = W/x = 72$$

$$m\frac{d^2x}{dt^2} = -kx$$

$$\frac{d^2x}{dt^2} + \frac{k}{m}x = 0$$

$$m^2 + \frac{k}{m} = 0$$

$$m^2 + \omega^2 = 0$$

$$(m + i\omega)(m - i\omega) = 0$$

 $x = c_1 \cos \omega t + c_2 \sin \omega t$

$$x(0) = -\frac{1}{4} = c_1 \cos \omega(0) + c_2 \sin \omega(0)$$
$$= c_1$$
$$x'(0) = 0 = 3\omega \sin \omega(0) + c_2\omega \cos \omega(0)$$
$$= c_2$$

$x = -\frac{1}{4}\cos 4\sqrt{6}t$

3.8.3 9

(a)

$$x(0) = \frac{1}{2} = c_1 \cos \omega(0) + c_2 \sin \omega(0)$$

$$= c_1$$

$$x'(0) = \frac{3}{2} = -\frac{1}{2}\omega \sin \omega(0) + c_2\omega \cos \omega(0)$$

$$= c_2\omega$$

$$c_2 = \frac{3}{2}\sqrt{\frac{m}{k}}$$

$$= \frac{3}{4}$$

$$x = \frac{1}{2}\cos 2t + \frac{3}{4}\sin 2t$$

$$A = \sqrt{c_1^2 + c_2^2}$$

$$= \sqrt{\left(\frac{1}{2}\right)^2 + \left(\frac{3}{4}\right)^2}$$

$$= \sqrt{\frac{1}{4} + \frac{9}{16}}$$

$$= \sqrt{\frac{13}{16}}$$

$$= \sqrt{\frac{13}{16}}$$

$$= \frac{\sqrt{13}}{4}$$

$$\tan \phi = \frac{c_1}{c_2}$$

$$\phi = \arctan \frac{1}{2} \frac{4}{3}$$

$$= \arctan \frac{2}{3}$$

$$= 0.558$$

$$x = \frac{\sqrt{13}}{4}\sin(2t + 0.558)$$

(c)

$$\tan \phi = \frac{c_2}{c_1}$$

$$= \frac{3}{4} \frac{2}{1}$$

$$= \frac{3}{2}$$

$$\phi = \arctan \frac{3}{2}$$

$$= 0.983$$

$$x = \frac{\sqrt{13}}{4}\cos(2t - 0.983)$$

3.8.4 13

$$W = k_1 x_1 \Rightarrow k_1 = \frac{W}{x_1} = 40$$

$$W = k_2 x_2 \Rightarrow k_2 = \frac{W}{x_2} = 120$$

 $k_{\text{eff}} = k_1 + k_2 = 160$

$$x(0) = 0 = c_1 \cos \omega(0) + c_2 \sin \omega(0)$$

$$= c_2$$

$$x'(0) = 2 = c_2 \omega \cos \omega(0)$$

$$= c_2 \omega$$

$$c_2 = 2\sqrt{\frac{m}{k_{\text{eff}}}}$$

$$= 2\sqrt{\frac{5}{1280}}$$

$$= \frac{1}{8}$$

$$x = \frac{1}{8} \sin 16t$$

3.8.5 15

$$k_{\text{eff}} = \frac{k_1 k_2}{k_1 + k_2} = 30$$

$$x'(0) = 2 = c_2 \omega \cos \omega(0)$$

$$= c_2 \omega$$

$$c_2 = 2\sqrt{\frac{m}{k_{\text{eff}}}}$$

$$= \frac{1}{2\sqrt{3}}$$

$$x = \frac{\sqrt{3}}{6}\sin 4\sqrt{3}t$$

3.8.6 17

$$k_{\text{eff}} = 2k$$

The spring is twice as rigid

3.8.7 21

- (a) Above
- (b) Upward

3.8.8 23

- (a) Below
- (b) Upward

3.8.9 25

$$mx'' = -kx - x'$$

$$x'' + \frac{1}{m}x' + \frac{k}{m}x = 0$$

$$x'' + 2\lambda x' + \omega^2 x = 0$$

$$r^2 + 2\lambda r + \omega^2 = 0$$

$$(r - (-\lambda + \sqrt{\lambda^2 - \omega^2}))(r - (-\lambda - \sqrt{\lambda^2 - \omega^2})) = 0$$

$$2\lambda = \frac{1}{m}$$

$$\lambda = \frac{1}{2m}$$

$$= \frac{g}{2W}$$

$$= 4$$

$$\omega^2 = \frac{k}{m}$$

$$= \frac{gk}{W}$$

$$= 16$$

$$\sqrt{\lambda^2 - \omega^2} = \sqrt{16 - 16}$$

$$= 0$$

$$x = c_1 e^{-4t} + c_2 t e^{-4t}$$

$$x(0) = -1 = c_1 e^{-4(0)} + c_2(0) e^{-4(0)}$$

$$= c_1$$

$$x'(0) = 8 = 4e^{-4(0)} + c_2(e^{-4(0)} - 4(0)e^{-4(0)})$$

$$= 4 + c_2$$

$$c_2 = 4$$

$$x = -e^{-4t} + 4te^{-4t}$$

$$0 = -e^{-4t} + 4te^{-4t}$$
$$= -1 + 4t$$
$$t = \frac{1}{4}$$

$$x' = 0$$

$$4e^{-4t} + 4e^{-4x} - 16te^{-4t} = 0$$

$$4 + 4 - 16t = 0$$

$$t = \frac{1}{2}$$

$$x\left(\frac{1}{2}\right) = -e^{-4(1/2)} + 4\left(\frac{1}{2}\right)e^{-4(1/2)} = e^{-2}$$

3.8.10 29

(a)

$$k = W/x = 2$$

$$m = W/g = 0.1$$

$$\lambda = \frac{\beta}{2m} = 2$$

$$\omega^2 = \frac{k}{m} = 20$$

$$\sqrt{\lambda^2 - \omega^2} = \sqrt{4 - 20} = 4i$$

$$x = c_1 e^{-2t} \cos 4t + c_2 e^{-2t} \sin 4t$$

$$x(0) = -1 = c_1 e^{-2(0)} \cos 4(0) + c_2 e^{-2(0)} \sin 4(0)$$

$$= c_1$$

$$x'(0) = 0 = 2e^{-2(0)} \cos 4(0) + 4e^{-2(0)} \sin 4(0) - 2c_2 e^{-2(0)} \sin 4(0)$$

$$+ 4c_2 e^{-2(0)} \cos 4(0)$$

$$= 2 + 4c_2$$

$$c_2 = -\frac{1}{2}$$

$$x = -e^{-2t}\cos 4t - \frac{1}{2}e^{-2t}\sin 4t$$

(b)

$$A = \sqrt{c_1^2 + c_2^2}$$

$$= \frac{\sqrt{5}}{2}$$

$$\tan \phi = \frac{c_1}{c_2}$$

$$= 2$$

$$\phi = \arctan 2$$

$$= 4.25$$

$$x = \frac{\sqrt{5}}{2}e^{-2t}\sin(4t + 4.25)$$

(c)

$$\frac{\sqrt{5}}{2}e^{-2t}\sin(4t + 4.25) = 0$$
$$4t + 4.25 = 3\pi$$
$$t = 1.29$$

3.8.11 31

$$k = W/x$$

$$= 5$$

$$m = W/g$$

$$= \frac{5}{16}$$

$$\lambda = \frac{\beta}{2m}$$

$$= \frac{8}{5}\beta$$

$$\omega^2 = \frac{k}{m}$$

$$= 16$$

$$\lambda^2 - \omega^2 = \left(\frac{8}{5}\beta\right)^2 - 16$$

$$= \frac{64}{25}\beta^2 - 16$$

$$\lambda^2 - \omega^2 > 0$$

(a)
$$\lambda^2-\omega^2>0$$

$$\frac{64}{25}\beta^2-16>0$$

$$\beta>\frac{5}{2}$$

(b)
$$\beta = \frac{5}{2}$$

(c)
$$\beta < \frac{5}{2}$$

$$\beta = \frac{1}{2}$$

$$k = W/x = 6$$

$$m = W/g = \frac{1}{2}$$

$$\lambda = \frac{\beta}{2m} = \frac{1}{2}$$

$$\omega^2 = \frac{k}{m} = 12$$

$$\sqrt{\lambda^2 - \omega^2} = \sqrt{\frac{1}{4} - 12}$$

$$= \sqrt{-\frac{47}{4}}$$

$$= \frac{\sqrt{47}}{2}i$$

$$mx'' = -kx - \beta x' + f(t)$$

$$mx'' + \beta x' + kx = f(t)$$

$$x'' + 2\lambda x' + \omega^2 x = \frac{1}{m} f(t)$$

$$r^2 + 2\lambda r + \omega^2 = 0$$

$$(r - (-\lambda + \sqrt{\lambda^2 - \omega^2}))(r - (-\lambda - \sqrt{\lambda^2 - \omega^2})) = 0$$

$$x_c = c_1 e^{-t/2} \cos \frac{\sqrt{47}}{2} t + c_2 e^{-t/2} \sin \frac{\sqrt{47}}{2} t$$

$$x'' + x' + 12x = 20 \cos 3t$$

$$x_p = A \cos 3t + B \sin 3t$$

$$x'_p = -3A \sin 3t + 3B \cos 3t$$

$$20\cos 3t = -9A\cos 3t - 9B\sin 3t - 3A\sin 3t + 3B\cos 3t + 12(A\cos 3t + B\sin 3t)$$
$$= 3(A+B)\cos 3t + 3(B-A)\sin 3t$$

 $x_p'' = -9A\cos 3t - 9B\sin 3t$

$$20 = 3(A + B)$$
$$0 = 3(B - A)$$
$$20 = 6B$$
$$B = \frac{10}{3}$$
$$A = \frac{10}{3}$$

$$x = x_c + x_p$$

$$= c_1 e^{-t/2} \cos \frac{\sqrt{47}}{2} t + c_2 e^{-t/2} \sin \frac{\sqrt{47}}{2} t + \frac{10}{3} \cos 3t + \frac{10}{3} \sin 3t$$

$$x(0) = 2 = c_1 e^{-(0)/2} \cos \frac{\sqrt{47}}{2}(0) + c_2 e^{-(0)/2} \sin \frac{47}{2}(0) + \frac{10}{3} \cos 3(0)$$

$$+ \frac{10}{3} \sin 3(0)$$

$$= c_1 + \frac{10}{3}$$

$$c_1 = -\frac{4}{3}$$

$$x'(0) = 0 = \frac{2}{3} e^{-(0)/2} \cos \frac{\sqrt{47}}{2}(0) + \frac{2\sqrt{47}}{3} e^{-(0)/2} \sin \frac{\sqrt{47}}{2}(0)$$

$$- \frac{1}{2} c_2 e^{-(0)/2} \sin \frac{\sqrt{47}}{2}(0) + \frac{\sqrt{47}}{2} c_2 e^{-(0)/2} \cos \frac{\sqrt{47}}{2}(0)$$

$$- 10 \sin 3(0) + 10 \cos 3(0)$$

$$= \frac{2}{3} + \frac{\sqrt{47}}{2} c_2 + 10$$

$$c_2 = -\frac{64}{3\sqrt{47}}$$

$$x = e^{-t/2} \left(-\frac{4}{3} \cos \frac{\sqrt{47}}{2} t - \frac{64}{3\sqrt{47}} \sin \frac{\sqrt{47}}{2} t \right) + \frac{10}{3} (\cos 3t + \sin 3t)$$

$$m = 1$$

$$k = W/x = mg/x = 16$$

$$\beta = 8$$

$$\lambda = \beta/2m = 4$$

$$\omega^2 = k/m = 16$$

$$\sqrt{\lambda^2 - \omega^2} = 0$$

$$x'' + 8x' + 16x = 8\sin 4t$$

$$x_c = c_1 e^{-4t} + c_2 t e^{-4t}$$

$$84t + B\sin 4t$$

$$x_p = A\cos 4t + B\sin 4t$$

$$x'_p = -4A\sin 4t + 4B\cos 4t$$

$$x''_p = -16A\cos 4t - 16B\sin 4t$$

$$8\sin 4t = -16A\cos 4t - 16B\sin 4t + 8(-4A\sin 4t + 4B\cos 4t)$$

$$+ 16(A\cos 4t + B\sin 4t)$$

$$= 32B\cos 4t - 32A\sin 4t$$

$$A = -\frac{1}{4}$$

$$B = 0$$

$$x = c_1 e^{-4t} + c_2 t e^{-4t} - \frac{1}{4} \cos 4t$$

$$x(0) = 0 = c_1 e^{-4(0)} + c_2(0) e^{-4(0)} - \frac{1}{4} \cos 4(0)$$

$$= c_1 - \frac{1}{4}$$

$$c_1 = \frac{1}{4}$$

$$x'(0) = 0 = -e^{-4(0)} + c_2 e^{-4(0)} - 4c_2(0) e^{-4(0)} + \sin 4(0)$$

$$= -1 + c_2$$

$$c_2 = 1$$

$$x = \frac{1}{4}e^{-4t} + te^{-4t} - \frac{1}{4}\cos 4t$$

$$m = 2$$
$$k = 32$$

$$2x'' + 32x = 68e^{-2t}\cos 4t$$
$$x'' + 16x = 34e^{-2t}\cos 4t$$

$$x'' + 16x = 0$$
$$(r+4i)(r-4i) = 0$$

$$x_c = c_1 \cos 4t + c_2 \sin 4t$$

$$\begin{aligned} x_p &= Ae^{-2t}\cos 4t + Be^{-2t}\sin 4t \\ x_p' &= -2Ae^{-2t}\cos 4t - 4Ae^{-2t}\sin 4t - 2Be^{-2t}\sin 4t + 4Be^{-2t}\cos 4t \\ x_p'' &= 4Ae^{-2t}\cos 4t + 8Ae^{-2t}\sin 4t + 8Ae^{-2t}\sin 4t - 16Ae^{-2t}\cos 4t \\ &\quad + 4Be^{-2t}\sin 4t - 8Be^{-2t}\cos 4t - 8Be^{-2t}\cos 4t - 16Be^{-2t}\sin 4t \\ &= (-12A - 16B)e^{-2t}\cos 4t + (16A - 12B)e^{-2t}\sin 4t \end{aligned}$$

$$34e^{-2t}\cos 4t = (-12A - 16B)e^{-2t}\cos 4t + (16A - 12B)e^{-2t}\sin 4t + 16(Ae^{-2t}\cos 4t + Be^{-2t}\sin 4t)$$
$$= (4A - 16B)e^{-2t}\cos 4t + (16A + 4B)e^{-2t}\sin 4t$$

$$34 = 4A - 16B$$
$$0 = 16A + 4B$$
$$34 = 68A$$
$$A = \frac{1}{2}$$
$$B = -2$$

$$x = c_1 \cos 4t + c_2 \sin 4t + e^{-2t} \left(\frac{1}{2} \cos 4t - 2 \sin 4t \right)$$

$$x(0) = 0 = c_1 \cos 4(0) + c_2 \sin 4(0) + e^{-2(0)} \left(\frac{1}{2}\cos 4(0) - 2\sin 4(0)\right)$$

$$= c_1 + \frac{1}{2}$$

$$c_1 = -\frac{1}{2}$$

$$x'(0) = 0 = 2\sin 4(0) + 4c_2 \cos 4(0) - e^{-2(0)} \cos 4(0) - 2e^{-2(0)} \sin 4(0)$$

$$+ 4e^{-2(0)} \sin 4(0) - 8e^{-2(0)} \cos 4(0)$$

$$= 4c_2 - 1 - 8$$

$$c_2 = \frac{9}{4}$$

$$x = -\frac{1}{2}\cos 4t + \frac{9}{4}\sin 4t + e^{-2t} \left(\frac{1}{2}\cos 4t - 2\sin 4t\right)$$

3.8.15 39

(a)

$$mx'' + \beta x' + kx = kh$$
$$x'' + \frac{\beta}{m}x' + \frac{k}{m}x = \frac{k}{m}h$$
$$x'' + 2\lambda x' + \omega^2 x = \omega^2 h$$

(b)
$$x'' + 4x' + 8x = 40\cos t$$

$$r^{2} + 4r + 8 = 0$$
$$(r - (-2 + 2i))(r - (-2 - 2i)) = 0$$

$$x_c = c_1 e^{-2t} \cos 2t + c_2 e^{-2t} \sin 2t$$

$$x_p = A\cos t + B\sin t$$

$$x'_p = -A\sin t + B\cos t$$

$$x''_p = -A\cos t - B\sin t$$

$$40\cos t = -A\cos t - B\sin t + 4(-A\sin t + B\cos t) + 8(A\cos t + B\sin t)$$

= $(7A + 4B)\cos t + (7B - 4A)\sin t$

$$40 = 7A + 4B$$
$$0 = -4A + 7B$$
$$160 = 65B$$
$$B = \frac{32}{13}$$
$$A = \frac{56}{13}$$

$$x = c_1 e^{-2t} \cos 2t + c_2 e^{-2t} \sin 2t + \frac{56}{13} \cos t + \frac{32}{13} \sin t$$

$$x(0) = 0 = c_1 e^{-2(0)} \cos 2(0) + c_2 e^{-2(0)} \sin 2(0) + \frac{56}{13} \cos(0) + \frac{32}{13} \sin(0)$$

$$= c_1 + \frac{56}{13}$$

$$c_1 = -\frac{56}{13}$$

$$x'(0) = 0 = \frac{112}{13} e^{-2(0)} \cos 2(0) + \frac{112}{13} e^{-2(0)} \sin 2(0) - 2c_2 e^{-2(0)} \sin 2(0)$$

$$+ 2c_2 e^{-2(0)} \cos 2(0) - \frac{56}{13} \sin(0) + \frac{32}{13} \cos(0)$$

$$= \frac{112}{13} + 2c_2 + \frac{32}{13}$$

$$c_2 = -\frac{72}{13}$$

$$x = e^{-2t} \left(-\frac{56}{13} \cos 2t - \frac{72}{13} \sin 2t \right) + \frac{56}{13} \cos t + \frac{32}{13} \sin t$$

3.8.16 41

$$x'' + 4x = -5\sin 2t + 3\cos 2t$$

$$x'' + 4x = 0$$
$$(r+2i)(r-2i) = 0$$
$$x_c = c_1 \cos 2t + c_2 \sin 2t$$

$$\begin{split} x_p &= At\cos 2t + Bt\sin 2t \\ x_p' &= A\cos 2t - 2At\sin 2t + B\sin 2t + 2Bt\cos 2t \\ x_p'' &= -2A\sin 2t - 2A\sin 2t - 4At\cos 2t + 2B\cos 2t + 2B\cos 2t \\ &- 4Bt\sin 2t \\ &= -4A\sin 2t - 4At\cos 2t + 4B\cos 2t - 4Bt\sin 2t \\ -5\sin 2t + 3\cos 2t &= -4A\sin 2t - 4At\cos 2t + 4B\cos 2t - 4Bt\sin 2t \\ &+ 4(At\cos 2t + Bt\sin 2t) \\ &= -4A\sin 2t + 4B\cos 2t \end{split}$$

$$-5 = -4A \Rightarrow A = \frac{5}{4}$$
$$3 = 4B \Rightarrow B = \frac{3}{4}$$

$$x = c_1 \cos 2t + c_2 \sin 2t + \frac{5}{4}t \cos 2t + \frac{3}{4}t \sin 2t$$

$$x(0) = -1 = c_1 \cos 2(0) + c_2 \sin 2(0) + \frac{5}{4}(0) \cos 2(0) + \frac{3}{4}(0) \sin 2(0)$$

$$= c_1$$

$$x'(0) = 1 = 2 \sin 2(0) + 2c_2 \cos 2(0) + \frac{5}{4} \cos 2(0) - \frac{5}{2}(0) \sin 2(0) + \frac{3}{4} \sin 2(0)$$

$$+ \frac{3}{2}(0) \cos 2(0)$$

$$= 2c_2 + \frac{5}{4}$$

$$c_2 = -\frac{1}{8}$$

$$x = -\cos 2t - \frac{1}{8}\sin 2t + \frac{5}{4}t\cos 2t + \frac{3}{4}t\sin 2t$$

3.8.17 49

$$0.05q'' + 2q' + 100q = 0$$
$$q'' + 40q' + 2000q = 0$$
$$r^{2} + 40r + 2000 = 0$$
$$(r - (-20 + 40i))(r - (-20 - 40i)) = 0$$

$$q = c_1 e^{-20t} \cos 40t + c_2 e^{-20t} \sin 40t$$

$$q(0) = 5 = c_1 e^{-20(0)} \cos 40(0) + c_2 e^{-20(0)} \sin 40(0)$$

$$= c_1$$

$$q'(0) = 0 = -100e^{-20(0)} \cos 40(0) - 200e^{-20(0)} \sin 40(0) - 20c_2 e^{-20(0)} \sin 40(0)$$

$$+ 40c_2 e^{-20(0)} \cos 40(0)$$

$$= -100 + 40c_2$$

$$c_2 = \frac{5}{2}$$

$$q = e^{-20t} (5\cos 40t + \frac{5}{2}\sin 40t)$$
$$q(0.01) = 4.57 \,\mathrm{C}$$

$$e^{-20t}(5\cos 40t + \frac{5}{2}\sin 40t) = 0$$

$$5\cos 40t + \frac{5}{2}\sin 40t = 0$$

$$2\cos 40t + \sin 40t = 0$$

$$\sqrt{5}\cos(40t + \arctan(-1/2)) = 0$$

$$40t + \arctan(-1/2) = \arccos 0$$

$$40t = \arccos 0 - \arctan(-1/2)$$

$$t = \frac{1}{40}(\arccos 0 - \arctan(-1/2))$$

$$= 0.0509 \,\mathrm{s}$$

3.9 Linear Models: Boundary-Value Problems

3.9.1 1

(a)
$$EIy^{(4)} = w_0$$

$$y(0) = 0, \ y'(0) = 0, \ y''(L) = 0, \ y'''(L) = 0$$

$$\begin{split} y^{(4)} &= \frac{w_0}{EI} \\ y''' &= \frac{w_0}{EI} x + c_1 \\ y'' &= \frac{w_0}{2EI} x^2 + c_1 x + c_2 \\ y' &= \frac{w_0}{6EI} x^3 + \frac{1}{2} c_1 x^2 + c_2 x + c_3 \\ y &= \frac{w_0}{24EI} x^4 + \frac{1}{6} c_1 x^3 + \frac{1}{2} c_2 x^2 + c_3 x + c_4 \end{split}$$

$$y(0) = 0 = c_4$$

$$y'(0) = 0 = c_3$$

$$y'''(L) = 0 = \frac{w_0}{EI}(L) + c_1$$

$$c_1 = -\frac{Lw_0}{EI}$$

$$y''(L) = 0 = \frac{w_0}{2EI}(L)^2 - \frac{Lw_0}{EI}(L) + c_2$$

$$c_2 = \frac{L^2w_0}{2EI}$$

$$y = \frac{w_0}{24EI} \left(x^4 - 4Lx^3 + 6L^2x^2 \right)$$

(b)
$$y = x^4 - 4Lx^3 + 6L^2x^2$$

3.9.2

(a)

$$y^{(4)} = \frac{w_0}{EI}$$

$$y''' = \frac{w_0}{EI}x + c_1$$

$$y'' = \frac{w_0}{2EI}x^2 + c_1x + c_2$$

$$y' = \frac{w_0}{6EI}x^3 + \frac{1}{2}c_1x^2 + c_2x + c_3$$

$$y = \frac{w_0}{24EI}x^4 + \frac{1}{6}c_1x^3 + \frac{1}{2}c_2x^2 + c_3x + c_4$$

$$y(0) = 0 = c_4$$

$$y'(0) = 0 = c_3$$

$$y(L) = 0 = \frac{w_0}{24EI}(L)^4 + \frac{1}{6}c_1(L)^3 + \frac{1}{2}c_2(L)^2$$

$$= \frac{w_0}{12EI}L^2 + \frac{1}{3}c_1L + c_2$$

$$y''(L) = 0 = \frac{w_0}{2EI}(L)^2 + c_1(L) + c_2$$

$$0 = \frac{5L^2w_0}{12EI} + \frac{2}{3}c_1L$$

$$c_1 = -\frac{5Lw_0}{8EI}$$

$$0 = \frac{L^2w_0}{2EI} - \frac{5L^2w_0}{8EI} + c_2$$

$$c_2 = \frac{L^2w_0}{8EI}$$

$$y = \frac{w_0}{24EI}x^4 - \frac{5L^2w_0}{48EI}x^3 + \frac{L^2w_0}{16EI}x^2$$
$$= \frac{w_0}{48EI}(2x^4 - 5Lx^3 + 3L^2x^2)$$

$$y = 2x^4 - 5Lx^3 + 3L^2x^2$$

3.9.3 11

(b)

$$y'' + \lambda y = 0$$
$$m^{2} + \lambda = 0$$
$$(m + \sqrt{\lambda}i)(m - \sqrt{\lambda}i) = 0$$

$$y = c_1 \cos \sqrt{\lambda}x + c_2 \sin \sqrt{\lambda}x$$

$$y(0) = 0 = c_1 \cos \sqrt{\lambda}(0) + c_2 \sin \sqrt{\lambda}(0)$$
$$= c_1$$
$$y(\pi) = 0 = c_2 \sin \sqrt{\lambda}(\pi)$$
$$\sqrt{\lambda}\pi = n\pi$$
$$\lambda = n^2$$

$$y = \sin nx \text{ for } n = 1, 2, 3, \dots$$

3.9.4 13

$$y'' + \lambda y = 0$$

$$y = c_1 \cos \sqrt{\lambda} x + c_2 \sin \sqrt{\lambda} x$$

$$y' = -\sqrt{\lambda} c_1 \sin \sqrt{\lambda} x + \sqrt{\lambda} c_2 \cos \sqrt{\lambda} x$$

$$y'(0) = 0 = -\sqrt{\lambda} c_1 \sin \sqrt{\lambda} (0) + \sqrt{\lambda} c_2 \cos \sqrt{\lambda} (0)$$

$$= \sqrt{\lambda} c_2$$

$$= c_2$$

$$y(L) = 0 = c_1 \cos \sqrt{\lambda} (L)$$

$$\sqrt{\lambda} L = n\pi - \frac{\pi}{2} \text{ for } n = 1, 2, 3, \dots$$

$$= \frac{2n - 1}{2} \pi$$

$$\lambda = \left(\frac{(2n - 1)\pi}{2L}\right)^2$$

$$y = \cos \frac{(2n - 1)\pi}{2L} x$$

3.9.5 15

$$y'' + \lambda y = 0$$

$$m^2 + \lambda = 0$$

$$(m + \sqrt{\lambda}i)(m - \sqrt{\lambda}i) = 0$$

$$y = c_1 \cos \sqrt{\lambda}x + c_2 \sin \sqrt{\lambda}x$$

$$y' = -\sqrt{\lambda}c_1 \sin \sqrt{\lambda}x + \sqrt{\lambda}c_2 \cos \sqrt{\lambda}x$$

$$y'(0) = 0 = -\sqrt{\lambda}c_1 \sin \sqrt{\lambda}(0) + \sqrt{\lambda}c_2 \cos \sqrt{\lambda}(0)$$

$$= \sqrt{\lambda}c_2$$

$$= c_2$$

$$y(\pi) = 0 = c_1 \cos \sqrt{\lambda}(\pi)$$

$$\sqrt{\lambda}\pi = \frac{\pi}{2} + n\pi$$

$$\lambda = \left(\frac{1}{2} + n\right)^2$$

$$y = \cos\left(\frac{1}{2} + n\right)x$$

 $y'' + 2y' + (\lambda + 1)y = 0$

3.9.6 17

$$m^{2} + 2m + \lambda + 1 = 0$$

$$(m - (-1 + \sqrt{\lambda}i))(m - (-1 - \sqrt{\lambda}i)) = 0$$

$$y = c_{1}e^{-x}\cos\sqrt{\lambda}x + c_{2}e^{-x}\sin\sqrt{\lambda}x$$

$$y(0) = 0 = c_{1}e^{-(0)}\cos\sqrt{\lambda}(0) + c_{2}e^{-(0)}\sin\sqrt{\lambda}(0)$$

$$= c_{1}$$

$$y(5) = 0 = c_{2}e^{-(5)}\sin\sqrt{\lambda}(5)$$

$$5\sqrt{\lambda} = n\pi$$

$$\lambda = \left(\frac{n\pi}{5}\right)^{2}$$

$$y = e^{-x}\sin\frac{n\pi}{5}x$$

3.9.7 19

$$m(m-1) + m + \lambda = 0$$

$$m^2 - m + m + \lambda = 0$$

$$(m + \sqrt{\lambda}i)(m - \sqrt{\lambda}i) = 0$$

$$y = c_1 \cos(\sqrt{\lambda} \ln x) + c_2 \sin(\sqrt{\lambda} \ln x)$$

$$y(1) = 0 = c_1 \cos(\sqrt{\lambda} \ln(1)) + c_2 \sin(\sqrt{\lambda} \ln(1))$$

$$= c_1$$

$$y(e^{\pi}) = 0 = c_2 \sin(\sqrt{\lambda} \ln(e^{\pi}))$$

$$\pi \sqrt{\lambda} = \pi n$$

$$\lambda = n^2 \text{ for } n = 0, 1, 2, \dots$$

$$y = \sin(n \ln x)$$

 $x^2y'' + xy' + \lambda y = 0$

3.9.8 23

L/4, 2L/4, and 3L/4

3.9.9 27

$$Ty'' + \rho\omega^2 y = 0$$

$$y'' + \frac{\rho\omega^2}{T}y = 0$$

$$m^2 + \frac{\rho\omega^2}{T} = 0$$

$$\left(m + \sqrt{\frac{\rho\omega^2}{T}}i\right) \left(m - \sqrt{\frac{\rho\omega^2}{T}}i\right) = 0$$

$$y = c_1 \cos\sqrt{\frac{\rho\omega^2}{T}}x + c_2 \sin\sqrt{\frac{\rho\omega^2}{T}}x$$

$$y(0) = 0 = c_1$$

$$y(L) = 0 = c_2 \sin\sqrt{\frac{\rho\omega^2}{T}}(L)$$

$$\sqrt{\frac{\rho\omega^2}{T}}L = n\pi$$

$$\omega = \frac{n\pi}{L}\sqrt{\frac{r}{\rho}} \text{ for } n = 0, 1, 2, \dots$$

$$y = \sin\frac{n\pi}{L}x$$

3.9.10 29

$$ru'' + 2u' = 0$$

$$r^{2}u'' + 2ru' = 0$$

$$m(m-1) + 2m = 0$$

$$m^{2} - m + 2m = 0$$

$$m^{2} + m = 0$$

$$m(m+1) = 0$$

$$u = c_1 + c_2 r^{-1}$$

$$u(a) = u_0 = c_1 + c_2 (a)^{-1}$$

$$u(b) = u_1 = c_1 + c_2 (b)^{-1}$$

$$u_0 - u_1 = \frac{c_2}{a} - \frac{c_2}{b}$$

$$= c_2 \frac{b - a}{ab}$$

$$c_2 = \frac{ab(u_0 - u_1)}{b - a}$$

$$u_0 = c_1 + \frac{b(u_0 - u_1)}{b - a}$$

$$c_1 = u_0 - \frac{b(u_0 - u_1)}{b - a}$$

$$= \frac{u_0(b - a) - b(u_0 - u_1)}{b - a}$$

$$= \frac{bu_1 - au_0}{b - a}$$

$$u = \frac{u_0 - u_1}{b - a} \frac{ab}{r} + \frac{bu_1 - au_0}{b - a}$$

3.10 Green's Functions

3.10.1 1

$$y'' - 16y = 0$$

$$m^{2} - 16 = 0$$

$$(m+4)(m-4) = 0$$

$$y_{1} = e^{-4x}$$

$$y_{2} = e^{4x}$$

$$W(t) = y_{1}(t)y'_{2}(t) - y'_{1}(t)y_{2}(t)$$

$$= 8$$

$$G(x,t) = \frac{y_{1}(t)y_{2}(x) - y_{1}(x)y_{2}(t)}{W(t)}$$

$$= \frac{e^{4(x-t)} - e^{-4(x-t)}}{8}$$

$$= \frac{1}{4}\sinh 4(x-t)$$

$$y_{p}(x) = \int_{x_{0}}^{x} G(x,t)f(t) dt$$

$$= \int_{x_{0}}^{x} \frac{1}{4}\sinh 4(x-t)f(t) dt$$

3.10.2 3

$$y'' + 2y' + y = 0$$

$$m^{2} + 2m + 1 = 0$$

$$(m+1)^{2} = 0$$

$$y_{1} = e^{-x}$$

$$y_{2} = xe^{-x}$$

$$W(t) = e^{-t}(e^{-t} - te^{-t}) + te^{-2t}$$

$$= e^{-2t}$$

$$G(x,t) = \frac{y_{1}(t)y_{2}(x) - y_{1}(x)y_{2}(t)}{W(t)}$$

$$= \frac{e^{-t}xe^{-x} - e^{-x}te^{-t}}{e^{-2t}}$$

$$= xe^{t-x} - te^{t-x}$$

$$= (x-t)e^{t-x}$$

$$y_{p}(x) = \int_{x_{0}}^{x} G(x,t)f(t) dt$$

$$= \int_{x_{0}}^{x} (x-t)e^{t-x}f(t) dt$$

3.10.3 5

$$y'' + 9y = 0$$

$$m^{2} + 9 = 0$$

$$(m+3i)(m-3i) = 0$$

$$y_{1} = \cos 3x$$

$$y_{2} = \sin 3x$$

$$W(t) = 3\cos^{2} 3x + 3\sin^{2} 3x$$

$$= 3$$

$$G(x,t) = \frac{y_{1}(t)y_{2}(x) - y_{1}(x)y_{2}(t)}{W(t)}$$

$$= \frac{(\cos 3t)\sin 3x - (\cos 3x)\sin 3t}{3}$$

$$= \frac{1}{3}\sin 3(x-t)$$

$$y_{p}(x) = \int_{x_{0}}^{x} G(x,t)f(t) dt$$

$$= \int_{x_{0}}^{x} \frac{1}{3}(\sin 3(x-t))f(t) dt$$

3.10.4 7

$$y = c_1 e^{-4x} + c_2 e^{4x} + \int_{x_0}^{x} \frac{1}{4} \sinh 4(x - t) t e^{-2t} dt$$

3.10.5 9

$$y = c_1 e^{-x} + c_2 x e^{-x} + \int_{x_0}^x (x - t) e^{t - x} e^{-t} dt$$

3.10.6 11

$$y = c_1 \cos 3x + c_2 \sin 3x + \int_{x_0}^{x} \frac{1}{3} (\sin 3(x - t))(t + \sin t) dt$$

3.10.7 13

$$y'' - 4y = 0$$

$$m^{2} - 4 = 0$$

$$(m+2)(m-2) = 0$$

$$y_{1} = e^{-2x}$$

$$y_{2} = e^{2x}$$

$$y_{h} = c_{1}e^{-2x} + c_{2}e^{2x}$$

$$0 = c_{1}e^{-2(0)} + c_{2}e^{2(0)}$$

$$= c_{1} + c_{2}$$

$$0 = -2c_{1}e^{-2(0)} + 2c_{2}e^{2(0)}$$

$$= -2c_{1} + 2c_{2}$$

$$c_{1} = 0$$

$$c_{2} = 0$$

$$W(t) = 4$$

$$G(x, t) = \frac{y_{1}(t)y_{2}(x) - y_{1}(x)y_{2}(t)}{W(t)}$$

$$= \frac{1}{2}\sinh 2(x - t)$$

$$y_{p} = \int_{x_{0}}^{x} G(x, t)f(t) dt$$

$$= \int_{0}^{x} \frac{1}{2}(\sinh 2(x - t))e^{2t} dt$$

$$= \frac{1}{2}\int_{0}^{x} \frac{e^{2x} - e^{4t - 2x}}{2} dt$$

$$= \frac{1}{4}xe^{2x} - \frac{1}{8}\sinh 2x$$

$$y = y_{h} + y_{p}$$

$$= \frac{1}{4}xe^{2x} - \frac{1}{8}\sinh 2x$$

3.10.8 15

$$y'' - 10y' + 25y = 0$$

$$m^{2} - 10m + 25 = 0$$

$$(m - 5)^{2} = 0$$

$$y_{1} = e^{5x}$$

$$y_{2} = xe^{5x}$$

$$y_{h} = c_{1}e^{5x} + c_{2}xe^{5x}$$

$$0 = c_{1}e^{5(0)} + c_{2}(0)e^{5(0)}$$

$$= c_{1}$$

$$0 = c_{2}e^{5(0)} + 5c_{2}(0)e^{5(0)}$$

$$= c_{2}$$

$$y_{h} = 0$$

$$W(t) = e^{10x}$$

$$G(x, t) = \frac{y_{1}(t)y_{2}(x) - y_{1}(x)y_{2}(t)}{W(t)}$$

$$= (x - t)e^{5(x - t)}$$

$$y_{p} = \int_{0}^{x} G(x, t)f(t) dt$$

$$= \int_{0}^{x} (x - t)e^{5(x - t)}e^{5t} dt$$

$$= \int_{0}^{x} (x - t)e^{5x} dt$$

$$= \frac{1}{2}x^{2}e^{5x}$$

$$y = y_{h} + y_{p}$$

$$= y_{p}$$

3.10.9 19

$$y'' - 4y = 0$$

$$y_h = c_1 e^{-2x} + c_2 e^{2x}$$

$$1 = c_1 e^{-2(0)} + c_2 e^{2(0)}$$

$$= c_1 + c_2$$

$$-4 = -2c_1 e^{-2(0)} + 2c_2 e^{2(0)}$$

$$= -2c_1 + 2c_2$$

$$= -2c_1 + 2(1 - c_1)$$

$$= -4c_1 + 2$$

$$c_1 = \frac{3}{2}$$

$$c_2 = -\frac{1}{2}$$

$$y_h = \frac{3}{2} e^{-2x} - \frac{1}{2} e^{2x}$$

$$y = y_h + y_p$$

$$= \frac{3}{2} e^{-2x} - \frac{1}{2} e^{2x} + \frac{1}{4} x e^{2x} - \frac{e^{2x} - e^{-2x}}{16}$$

$$= \frac{25}{16} e^{-2x} - \frac{9}{16} e^{2x} + \frac{1}{4} x e^{2x}$$

3.10.10 21

$$y_h = c_1 e^{5x} + c_2 x e^{5x}$$

$$-1 = c_1 e^{5(0)} + c_2(0) e^{5(0)}$$

$$= c_1$$

$$1 = -5e^{5(0)} + c_2 e^{5(0)} + 5c_2(0) e^{5(0)}$$

$$= -5 + c_2$$

$$c_2 = 6$$

$$y_h = -e^{5x} + 6x e^{5x}$$

$$y = y_h + y_p$$

$$= -e^{5x} + 6x e^{5x} + \frac{1}{2} x^2 e^{5x}$$

$3.10.11 \quad 31$

$$y'' - y = 0$$

$$m^{2} - 1 = 0$$

$$(m+1)(m-1) = 0$$

$$y_{1} = e^{-x}$$

$$y_{2} = e^{x}$$

$$y_{h} = c_{1}e^{-x} + c_{2}e^{x}$$

$$8 = c_{1}e^{-(0)} + c_{2}e^{(0)}$$

$$= c_{1} + c_{2}$$

$$2 = -c_{1}e^{-(0)} + c_{2}e^{(0)}$$

$$= -c_{1} + c_{2}$$

$$= -c_{1} + (8 - c_{1})$$

$$c_{1} = 3$$

$$c_{2} = 5$$

$$y_{h} = 3e^{-x} + 5e^{x}$$

$$y_{p} = \begin{cases} \int_{0}^{x} -\sinh(x - t) dt & \text{for } x < 0 \\ \int_{0}^{x} \sinh(x - t) dt & \text{for } x \ge 0 \end{cases}$$

$$= \begin{cases} 1 - \cosh x & \text{for } x < 0 \\ (\cosh x) - 1 & \text{for } x \ge 0 \end{cases}$$

$$y = \begin{cases} \frac{5}{2}e^{-x} + \frac{9}{2}e^{x} + 1 & \text{for } x < 0 \\ \frac{7}{2}e^{-x} + \frac{11}{2}e^{x} - 1 & \text{for } x \ge 0 \end{cases}$$

3.10.12 35

$$y'' = 0$$

$$y_{c} = c_{1} + c_{2}x$$

$$y_{1} = x$$

$$y_{2} = x - 1$$

$$W(t) = \begin{vmatrix} x & x - 1 \\ 1 & 1 \end{vmatrix}$$

$$= x - (x - 1)$$

$$= 1$$

$$G(x, t) = \begin{cases} t(x - 1) & 0 \le t \le x \\ x(t - 1) & x \le t \le 1 \end{cases}$$

$$y_{p}(x) = \int_{a}^{b} G(x, t) f(t) dt$$

$$= \int_{0}^{x} t(x - 1) f(t) dt + \int_{x}^{1} x(t - 1) f(t) dt$$

$$= (x - 1) \int_{0}^{x} t f(t) dt + x \int_{x}^{1} (t - 1) f(t) dt$$

3.10.13 37

$$y = (x-1) \int_0^x t \, dt + x \int_x^1 (t-1) \, dt$$
$$= \frac{1}{2} (x-1) x^2 + x \left(\frac{1}{2} - 1 - \frac{1}{2} x^2 + x \right)$$
$$= \frac{1}{2} x^2 - \frac{1}{2} x^2 + \frac{1}{2} x - x - \frac{1}{2} x^2 + x^2$$
$$= \frac{1}{2} x (x-1)$$

3.11 Nonlinear Models

3.11.1 7

$$x'' + xe^{0.01x} = 0$$
$$x'' + x = 0$$

3.11.2 15

(a)

$$xx'' + (x')^2 + 32x = 160$$

 $32k = 160$
 $k = 5$

- (b) Because there would be $5\,\mathrm{lb}$ of rope in the air which equals the upwards force
- (c) $v = \sqrt{160} = 4\sqrt{10} = 12.65 \,\text{ft/s}$

3.11.3 17

(a)

$$\theta_1'' + \frac{g}{l}\theta_1 = 0$$

$$\theta_1'' + \omega_1^2\theta_1 = 0$$

$$(m - \omega_1 i)(m + \omega_1 i) = 0$$

$$\theta_{1c} = c_1 \cos \omega_1 t + c_2 \sin \omega_1 t$$

$$\theta_0 = c_1 \cos \omega_1(0) + c_2 \sin \omega_1(0)$$

$$= c_1$$

$$0 = -\theta_0 \sin \omega_1(0) + c_2 \cos \omega_1(0)$$

$$= c_2$$

$$\theta_1 = \theta_0 \cos \omega_1 t$$

(b)

$$\theta_0 \cos \omega_1 T = 0$$

$$\omega_1 T = \arccos 0$$

$$T = \frac{\arccos 0}{\omega_1}$$

$$= \frac{\pi}{2} \sqrt{\frac{l}{g}}$$

$$\theta_2 = c_3 \cos \omega_2 t + c_4 \sin \omega_2 t$$

$$0 = c_3 \cos \sqrt{\frac{4g}{l}} \frac{\pi}{2} \sqrt{\frac{l}{g}} + c_4 \sin \sqrt{\frac{4g}{l}} \frac{\pi}{2} \sqrt{\frac{l}{g}}$$

$$= c_3 \cos \pi + c_4 \sin \pi$$

$$= -c_3$$

$$\theta'_1 = -\omega_1 \theta_0 \sin \omega_1 t$$

$$l\theta'_1(T) = \frac{l}{4} \theta'_2(T)$$

$$-l\omega_1 \theta_0 \sin \omega_1 T = \frac{l}{4} c_4 \omega_2 \cos \omega_2 T$$

$$-l\sqrt{\frac{g}{l}} \theta_0 \sin \sqrt{\frac{g}{l}} \frac{\pi}{2} \sqrt{\frac{l}{g}} = \frac{l}{4} c_4 \sqrt{\frac{4g}{l}} \cos \sqrt{\frac{4g}{l}} \frac{\pi}{2} \sqrt{\frac{l}{g}}$$

$$-\theta_0 \sin \frac{\pi}{2} = \frac{1}{2} c_4 \cos \pi$$

$$-\theta_0 = -\frac{1}{2} c_4$$

$$c_4 = 2\theta_0$$

$$\theta_2 = 2\theta_0 \sin 2\sqrt{\frac{g}{l}} t$$

3.12 Solving Systems of Linear Equations

3.12.1 1

$$(D-2)x + y = 0$$

$$Dy - x = 0$$

$$D(D-2)x + Dy - Dy + x = 0$$

$$(D^2 - 2D + 1)x = 0$$

$$(D-1)^2x = 0$$

$$x = c_1e^t + c_2te^t$$

$$(D-2)x + y + D(D-2)y - (D-2)x = 0$$

$$(D^2 - 2D + 1)y = 0$$

$$(D-1)^2y = 0$$

$$y = c_3e^t + c_4te^t$$

$$c_3e^t + c_4e^t + c_4te^t - c_1e^t - c_2te^t = 0$$

$$(c_4 - c_2)te^t + (c_3 + c_4 - c_1)e^t = 0$$

$$c_4 = c_2$$

$$c_3 = c_1 - c_2$$

$$x = c_1e^t + c_2te^t$$

$$y = (c_1 - c_2)e^t + c_2te^t$$

3.12.2 3

$$Dx + y = t$$

$$Dy - x = -t$$

$$D^{2}x + Dy - Dy + x = 1 + t$$

$$(D^{2} + 1)x = t + 1$$

$$x_{c} = c_{1} \cos t + c_{2} \sin t$$

$$x_{p} = At + B$$

$$x'_{p} = A$$

$$x''_{p} = 0$$

$$0 + At + B = t + 1$$

$$A = 1$$

$$B = 1$$

$$x_{p} = t + 1$$

$$x = c_{1} \cos t + c_{2} \sin t + t + 1$$

$$Dx + y + D^{2}y - Dx = t - 1$$

$$(D^{2} + 1)y = t - 1$$

$$y_{c} = c_{3} \cos t + c_{4} \sin t$$

$$y_{p} = At + B$$

$$y'_{p} = A$$

$$y''_{p} = 0$$

$$0 + At + B = t - 1$$

$$A = 1$$

$$B = -1$$

$$y_{p} = t - 1$$

$$y = c_{3} \cos t + c_{4} \sin t + t - 1$$

$$-c_{1} \sin t + c_{2} \cos t + 1 + c_{3} \cos t + c_{4} \sin t + t - 1$$

$$-c_{1} \sin t + c_{2} \cos t + c_{4} \sin t + t - 1$$

$$c_{3} = -c_{2}$$

$$c_{4} = c_{1}$$

$$x = c_{1} \cos t + c_{2} \sin t + t + 1$$

$$y = -c_{2} \cos t + c_{1} \sin t + t - 1$$

3.12.3 5

$$(D^{2} + 5)x - 2y = 0$$

$$-2x + (D^{2} + 2)y = 0$$

$$(D^{2} + 5)(D^{2} + 2)x - 2(D^{2} + 2)y - 4x + 2(D^{2} + 2)y = 0$$

$$(D^{4} + 7D^{2} + 6)x = 0$$

$$(D^{2} + 1)(D^{2} + 6)x = 0$$

 $x = c_1 \cos t + c_2 \sin t + c_3 \cos \sqrt{6}t + c_4 \sin \sqrt{6}t$

$$2(D^{2} + 5)x - 4y - 2(D^{2} + 5)x + (D^{2} + 2)(D^{2} + 5)y = 0$$
$$(D^{4} + 7D^{2} + 6)y = 0$$
$$(D^{2} + 1)(D^{2} + 6) = 0$$

 $y = c_5 \cos t + c_6 \sin t + c_7 \cos \sqrt{6}t + c_8 \sin \sqrt{6}t$

$$0 = -c_1 \cos t - c_2 \sin t - 6c_3 \cos \sqrt{6}t - 6c_4 \sin \sqrt{6}t + 5c_1 \cos t + 5c_2 \sin t + 5c_3 \cos \sqrt{6}t + 5c_4 \sin \sqrt{6}t - 2c_5 \cos t - 2c_6 \sin t - 2c_7 \cos \sqrt{6}t - 2c_8 \sin \sqrt{6}t$$

$$= (-c_1 + 5c_1 - 2c_5) \cos t + (-c_2 + 5c_2 - 2c_6) \sin t + (-6c_3 + 5c_3 - 2c_7) \cos \sqrt{6}t + (-6c_4 + 5c_4 - 2c_8) \sin \sqrt{6}t$$

$$= (4c_1 - 2c_5) \cos t + (4c_2 - 2c_6) \sin t - (c_3 + 2c_7) \cos \sqrt{6}t - (c_4 + 2c_8) \sin \sqrt{6}t$$

$$c_5 = 2c_1$$

$$c_6 = 2c_2$$

$$c_7 = -\frac{1}{2}c_3$$

$$c_8 = -\frac{1}{2}c_4$$

$$x = c_1 \cos t + c_2 \sin t + c_3 \cos \sqrt{6}t + c_4 \sin \sqrt{6}t$$

$$y = 2c_1 \cos t + 2c_2 \sin t - \frac{1}{2}c_3 \cos \sqrt{6}t - \frac{1}{2}c_4 \sin \sqrt{6}t$$

3.12.4 7

$$D^{2}x - 4y = e^{t}$$
$$-4x + D^{2}y = -e^{t}$$
$$D^{4}x - 4D^{2}y - 16x + 4D^{2}y = e^{t} - 4e^{t}$$
$$(D^{4} - 16)x = -3e^{t}$$
$$(D^{2} + 4)(D^{2} - 4)x = -3e^{t}$$

$$x_c = c_1 \cos 2t + c_2 \sin 2t + c_3 e^{-2t} + c_4 e^{2t}$$

$$x_p^{(n)} = Ae^t$$

$$Ae^t - 16Ae^t = -3e^t$$

$$-15Ae^t = -3e^t$$

$$A = \frac{1}{5}$$

$$x_p = \frac{1}{5}e^t$$

$$x = c_1 \cos 2t + c_2 \sin 2t + c_3 e^{-2t} + c_4 e^{2t} + \frac{1}{5}e^t$$

$$4D^{2}x - 16y - 4D^{2}x + D^{4}y = 4e^{t} - e^{t}$$
$$(D^{4} - 16)y = 3e^{t}$$
$$(D^{2} + 4)(D^{2} - 4)y = 3e^{t}$$

$$y_c = c_5 \cos 2t + c_6 \sin 2t + c_7 e^{-2t} + c_8 e^{2t}$$

$$y_p^{(n)} = Ae^t$$

$$Ae^t - 16Ae^t = 3e^t$$

$$-15Ae^t = 3e^t$$

$$A = -\frac{1}{5}$$

$$y_p = -\frac{1}{5}e^t$$

$$y = c_5 \cos 2t + c_6 \sin 2t + c_7 e^{-2t} + c_8 e^{2t} - \frac{1}{5}e^t$$

$$\begin{split} e^t &= -4c_1\cos 2t - 4c_2\sin 2t + 4c_3e^{-2t} + 4c_4e^{2t} + \frac{1}{5}e^t - 4c_5\cos 2t - 4c_6\sin 2t \\ &- 4c_7e^{-2t} - 4c_8e^{2t} + \frac{4}{5}e^t \\ &= -4(c_1+c_5)\cos 2t - 4(c_2+c_6)\sin 2t + 4(c_3-c_7)e^{-2t} + 4(c_4-c_8)e^{2t} \\ &+ e^t \\ c_5 &= -c_1 \\ c_6 &= -c_2 \\ c_7 &= c_3 \\ c_8 &= c_4 \\ x &= c_1\cos 2t + c_2\sin 2t + c_3e^{-2t} + c_4e^{2t} + \frac{1}{5}e^t \\ y &= -c_1\cos 2t - c_2\sin 2t + c_3e^{-2t} + c_4e^{2t} - \frac{1}{5}e^t \end{split}$$

3.12.5 21

$$(D+5)x + y = 0$$

$$-4x + (D+1)y = 0$$

$$(D+1)(D+5)x + (D+1)y + 4x - (D+1)y = 0$$

$$(D^2 + 6D + 9)x = 0$$

$$(D+3)^2x = 0$$

$$x = c_1e^{-3t} + c_2te^{-3t}$$

$$4(D+5)x + 4y - 4(D+5)x + (D+1)(D+5)y = 0$$

$$(D^2 + 6D + 9)y = 0$$

$$(D+3)^2y = 0$$

$$y = c_3e^{-3t} + c_4te^{-3t}$$

$$0 = -3c_1e^{-3t} + c_2e^{-3t} - 3c_2te^{-3t} + 5c_1e^{-3t} + 5c_2te^{-3t} + c_3e^{-3t} + c_4te^{-3t}$$

$$= (2c_1 + c_2 + c_3)e^{-3t} + (2c_2 + c_4)te^{-3t}$$

$$c_4 = -2c_2$$

$$c_3 = -2c_1 - c_2$$

$$x = c_1e^{-3t} + c_2te^{-3t}$$

$$y = -(2c_1 + c_2)e^{-3t} - 2c_2te^{-3t}$$

$$0 = c_1 e^{-3(1)} + c_2(1)e^{-3(1)}$$

$$= c_1 e^{-3} + c_2 e^{-3}$$

$$= c_1 + c_2$$

$$1 = -(2c_1 + c_2)e^{-3(1)} - 2c_2(1)e^{-3(1)}$$

$$e^3 = -2c_1 - 3c_2$$

$$c_2 = -e^3$$

$$c_1 = e^3$$

$$x = e^{3(1-t)} - te^{3(1-t)}$$

$$y = -e^{3(1-t)} + 2te^{3(1-t)}$$

3.12.6 23

$$mx'' = 0$$

$$my'' = -mg$$

$$x = c_1t + c_2$$

$$y = -\frac{1}{2}gt^2 + c_3t + c_4$$

3.13 Chapter in Review

3.13.1 1

y = 0

 $3.13.2 \quad 3$

 ${\bf False}$

3.13.3 5

8

3.13.4 7

$$x'' + 16x = 0$$

$$m^{2} + 16 = 0$$

$$(m + 4i)(m - 4i) = 0$$

$$x = c_{1} \cos 4t + c_{2} \sin 4t$$

$$1 = c_{1} \cos 4(0) + c_{2} \sin 4(0)$$

$$= c_{1}$$

$$-3 = -4 \sin 4(0) + 4c_{2} \cos 4(0)$$

$$= 4c_{2}$$

$$c_{2} = -\frac{3}{4}$$

$$x = \cos 4t - \frac{3}{4} \sin 4t$$

The amplitude is $\sqrt{1^2 + \left(-\frac{3}{4}\right)^2} = 1.25 \,\mathrm{m}$

3.13.5 9

$$(-\infty, \infty)$$

 $(0, \infty)$

3.13.6 11

(a)
$$y = c_1 e^{3x} + c_2 e^{-5x} + c_3 x e^{-5x} + c_4 e^x + c_5 x e^5 + c_6 x^2 e^x$$

(b)
$$y = c_1 x^3 + c_2 x^{-5} + c_3 (\ln x) x^{-5} + c_4 x + c_5 (\ln x) x + c_6 (\ln x)^2 x^2$$

3.13.7 13

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

$$m^2 - 2m - 2 = 0$$

$$(m - (1 + \sqrt{3}))(m - (1 - \sqrt{3})) = 0$$

$$y = c_1 e^{(1 + \sqrt{3})x} + c_2 e^{(1 - \sqrt{3})x}$$

3.13.8 15

$$y''' + 10y'' + 25y' = 0$$

$$m^{3} + 10m^{2} + 25m = 0$$

$$m(m^{2} + 10m + 25) = 0$$

$$m(m + 5)^{2} = 0$$

$$y = c_{1} + c_{2}e^{-5x} + c_{3}xe^{-5x}$$

3.13.9 17

$$3y''' + 10y'' + 15y' + 4y = 0$$
$$3m^3 + 10m^2 + 15m + 4 = 0$$
$$\left(m + \frac{1}{3}\right)\left(m^2 + 3m + 4\right) = 0$$
$$\left(m + \frac{1}{3}\right)\left(m - \left(-\frac{3}{2} + \frac{\sqrt{7}}{2}i\right)\right)\left(m - \left(-\frac{3}{2} - \frac{\sqrt{7}}{2}i\right)\right) = 0$$
$$y = c_1e^{-x/3} + e^{-3x/2}\left(c_2\cos\frac{\sqrt{7}}{2}x + c_3\sin\frac{\sqrt{7}}{2}x\right)$$

3.13.10 19

$$y'' - 3y' + 5y = 4x^3 - 2x$$

$$m^2 - 3m + 5 = 0$$

$$\left(m - \left(\frac{3}{2} + \frac{\sqrt{11}}{2}i\right)\right) \left(m - \left(\frac{3}{2} - \frac{\sqrt{11}}{2}i\right)\right) = 0$$

$$y_c = e^{3x/2} \left(c_1 \cos \frac{\sqrt{11}}{2}x + c_2 \sin \frac{\sqrt{11}}{2}x\right)$$

$$y_p = Ax^3 + Bx^2 + Cx + D$$

$$y_p' = 3Ax^2 + 2Bx + C$$

$$y_p'' = 6Ax + 2B$$

$$4x^3 - 2x = 6Ax + 2B - 3(3Ax^2 + 2Bx + C) + 5(Ax^3 + Bx^2 + Cx + D)$$

$$= 5Ax^3 + (-9A + 5B)x^2 + (6A - 6B + 5C)x + 2B - 3C + 5D$$

$$A = \frac{4}{5}$$

$$B = \frac{36}{25}$$

$$C = \frac{46}{125}$$

$$D = -\frac{222}{625}$$

$$y_p = \frac{4}{5}x^3 + \frac{36}{25}x^2 + \frac{46}{125}x - \frac{222}{625}$$

$$y = e^{3x/2} \left(c_1 \cos \frac{\sqrt{11}}{2}x + c_2 \sin \frac{\sqrt{11}}{2}x \right) + \frac{4}{5}x^3 + \frac{36}{25}x^2 + \frac{46}{125}x - \frac{222}{625}$$

3.13.11 21

$$y''' - 5y'' + 6y' = 8 + 2\sin x$$

$$m^3 - 5m^2 + 6m = 0$$

$$m(m^2 - 5m + 6) = 0$$

$$m(m - 2)(m - 3) = 0$$

$$y_c = c_1 + c_2 e^{2x} + c_3 e^{3x}$$

$$y_p = Ax + B\cos x + C\sin x$$

$$y'_p = A - B\sin x + C\cos x$$

$$y''_p = -B\cos x - C\sin x$$

$$y'''_p = B\sin x - C\cos x$$

$$8 + 2\sin x = B\sin x - C\cos x - 5(-B\cos x - C\sin x)$$

$$+ 6(A - B\sin x + C\cos x)$$

$$= 6A + 5(B + C)\cos x + 5(C - B)\sin x$$

$$A = \frac{4}{3}$$

$$0 = B + C$$

$$2 = 5C - 5B$$

$$= -10B$$

$$B = -\frac{1}{5}$$

$$C = \frac{1}{5}$$

$$y_p = \frac{4}{3}x - \frac{1}{5}\cos x + \frac{1}{5}\sin x$$

$$y = c_1 + c_2 e^{2x} + c_3 e^{3x} + \frac{4}{3}x - \frac{1}{5}\cos x + \frac{1}{5}\sin x$$

3.13.12 23

$$y'' - 2y' + 2y = e^{x} \tan x$$

$$m^{2} - 2m + 2 = 0$$

$$(m - (1+i))(m - (1-i)) = 0$$

$$y_{c} = c_{1}e^{x} \cos x + c_{2}e^{x} \sin x$$

$$y_{1} = e^{x} \cos x$$

$$y_{2} = e^{x} \sin x$$

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

$$= e^{x} \cos x(e^{x} \sin x + e^{x} \cos x)$$

$$- e^{x} \sin x(e^{x} \cos x - e^{x} \sin x)$$

$$= e^{2x}(\cos x) \sin x + e^{2x} \cos^{2} x - e^{2x}(\cos x) \sin x$$

$$+ e^{2x} \sin^{2} x$$

$$= e^{2x}$$

$$u'_{1} = e^{-2x} \begin{vmatrix} 0 & e^{x} \sin x \\ e^{x} \tan x & e^{x} \sin x + e^{x} \cos x \end{vmatrix}$$

$$= -(\sin x) \tan x$$

$$u_{1} = \sin x - \ln(\sec x + \tan x)$$

$$u'_{2} = e^{-2x} \begin{vmatrix} e^{x} \cos x & 0 \\ e^{x} \cos x - e^{x} \sin x & e^{x} \tan x \end{vmatrix}$$

$$= \sin x$$

$$u_{2} = -\cos x$$

$$y_{p} = u_{1}y_{1} + u_{2}y_{2}$$

$$= e^{x} \cos x(\sin x - \ln(\sec x + \tan x)) - e^{x}(\cos x) \sin x$$

$$= -e^{x}(\cos x) \ln(\sec x + \tan x)$$

$$y = c_{1}e^{x} \cos x + c_{2}e^{x} \sin x - e^{x}(\cos x) \ln(\sec x + \tan x)$$

3.13.13 25

$$6x^{2}y'' + 5xy' - y = 0$$

$$6m(m-1) + 5m - 1 = 0$$

$$6m^{2} - m - 1 = 0$$

$$\left(m + \frac{1}{3}\right)\left(m - \frac{1}{2}\right) = 0$$

$$y = c_{1}x^{-1/3} + c_{2}x^{1/2}$$

3.13.14 27

$$x^{2}y'' - 4xy' + 6y = 2x^{4} + x^{2}$$

$$m(m-1) - 4m + 6 = 0$$

$$m^{2} - 5m + 6 = 0$$

$$(m-3)(m-2) = 0$$

$$y_{c} = c_{1}x^{2} + c_{2}x^{3}$$

$$y'' - 4x^{-1}y' + 6x^{-2}y = 2x^{2} + 1$$

$$y_{1} = x^{2}$$

$$y_{2} = x^{3}$$

$$W = \begin{vmatrix} x^{2} & x^{3} \\ 2x & 3x^{2} \end{vmatrix}$$

$$= x^{4}$$

$$u'_{1} = x^{-4} \begin{vmatrix} 0 & x^{3} \\ 2x^{2} + 1 & 3x^{2} \end{vmatrix}$$

$$= -2x - x^{-1}$$

$$u_{1} = -x^{2} - \ln x$$

$$u'_{2} = x^{-4} \begin{vmatrix} x^{2} & 0 \\ 2x & 2x^{2} + 1 \end{vmatrix}$$

$$= 2 + x^{-2}$$

$$u_{2} = 2x - x^{-1}$$

$$y_{p} = u_{1}y_{1} + u_{2}y_{2}$$

$$= (-x^{2} - \ln x)x^{2} + (2x - x^{-1})x^{3}$$

$$= x^{4} - x^{2} \ln x - x^{2}$$

$$y = c_{1}x^{2} + c_{2}x^{3} + x^{4} - x^{2} \ln x$$

3.13.15 29

(a)
$$y'' + \omega^2 y = \sin \alpha x$$

(a)
$$\omega \neq \alpha$$

 $y = c_1 \cos \omega x + c_2 \sin \omega x + A \cos \alpha x + B \sin \alpha x$

(b)
$$\omega = \alpha$$

 $y = c_1 \cos \omega x + c_2 \sin \omega x + Ax \cos \alpha x + Bx \sin \alpha x$

(b)
$$y'' - \omega^2 y = e^{\alpha x}$$
 (a) $\omega \neq \alpha$

$$y = c_1 e^{-\omega x} + c_2 e^{\omega x} + A e^{\alpha x}$$

(b)
$$\omega = \alpha$$

$$y = c_1 e^{-\omega x} + c_2 e^{\omega x} + Axe^{\alpha x}$$

3.13.16 33

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

$$m^{2} - 2m + 2 = 0$$

$$(m - (1 - i))(m - (1 + i)) = 0$$

$$y_{c} = c_{1}e^{x}\cos x + c_{2}e^{x}\sin x$$

$$0 = c_{1}e^{\pi/2}\cos\frac{\pi}{2} + c_{2}e^{\pi/2}\sin\frac{\pi}{2}$$

$$= c_{2}e^{pi/2}$$

$$= c_{2}$$

$$-1 = c_{1}e^{\pi}\cos \pi$$

$$c_{1} = e^{-\pi}$$

$$y = e^{x - \pi}\cos x$$

3.13.17 35

$$y'' - y = x + \sin x$$

$$m^{2} - 1 = 0$$

$$(m+1)(m-1) = 0$$

$$y_{c} = c_{1}e^{-x} + c_{2}e^{x}$$

$$y_{p} = Ax + B + C \cos x + D \sin x$$

$$y'_{p} = A - C \sin x + D \cos x$$

$$y''_{p} = -C \cos x - D \sin x$$

$$x + \sin x = -C \cos x - D \sin x - Ax - B - C \cos x - D \sin x$$

$$= -Ax - B - 2C \cos x - 2D \sin x$$

$$A = -1$$

$$B = 0$$

$$C = 0$$

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

$$y_{p} = -x - \frac{1}{2} \sin x$$

$$y = c_{1}e^{-x} + c_{2}e^{x} - x - \frac{1}{2} \sin x$$

$$2 = c_{1}e^{-(0)} + c_{2}e^{(0)} - (0) - \frac{1}{2} \sin(0)$$

$$= c_{1} + c_{2}$$

$$3 = -c_{1}e^{-(0)} + c_{2}e^{(0)} - 1 - \frac{1}{2} \cos(0)$$

$$= -c_{1} + c_{2} - 1 - \frac{1}{2}$$

$$\frac{9}{2} = -c_{1} + c_{2}$$

$$= -c_{1} + (2 - c_{1})$$

$$= 2 - 2c_{1}$$

$$c_{1} = -\frac{5}{4}$$

$$c_{2} = \frac{13}{4}$$

$$y = -\frac{5}{4}e^{-x} + \frac{13}{4}e^{x} - x - \frac{1}{2}\sin x$$

3.13.18 37

$$y'y'' = 4x$$

$$uu' = 4x$$

$$\frac{1}{2}u^2 = 2x^2 + c_1$$

$$\frac{1}{2}(y')^2 = 2x^2 + c_1$$

$$y' = \sqrt{4x^2 + c_1}$$

$$2 = \sqrt{4(1)^2 + c_1}$$

$$c_1 = 0$$

$$y' = 2x$$

$$y = x^2 + c_2$$

$$5 = (1)^2 + c_2$$

$$c_2 = 4$$

$$y = x^2 + 4$$

3.13.19 41

$$(D-2)x + (D-2)y = 1$$

$$Dx + (2D-1)y = 3$$

$$(2D-1)1 - (D-2)3 = (2D-1)(D-2)x + (2D-1)(D-2)y$$

$$-D(D-2)x - (2D-1)(D-2)y$$

$$5 = (D^2 - 3D + 2)x$$

$$x_c = c_1e^t + c_2e^{2t}$$

$$x_p = \frac{5}{2}$$

$$x = c_1e^t + c_2e^{2t} + \frac{5}{2}$$

$$D1 - (D-2)3 = D(D-2)x + D(D-2)y - D(D-2)x$$

$$-(D-2)(2D-1)y$$

$$-6 = (D^2 - 3D + 2)y$$

$$y_c = c_3e^t + c_4e^{2t}$$

$$y_p = -3$$

$$y = c_3e^t + c_4e^{2t} - 3$$

$$1 = c_1e^t + 2c_2e^{2t} - 2c_1e^t - 2c_2e^{2t} - 5 + c_3e^t$$

$$+ 2c_4e^{2t} - 2c_3e^t - 2c_4e^{2t} + 6$$

$$= -(c_1 + c_3)e^t + 1$$

$$c_3 = -c_1$$

$$3 = c_1e^t + 2c_2e^{2t} + 2c_3e^t + 4c_4e^{2t} - c_3e^t - c_4e^{2t} + 3$$

$$= (c_1 + c_3)e^t + (2c_2 + 3c_4)e^{2t} + 3$$

$$c_4 = -\frac{2}{3}c_2$$

$$x = c_1e^t + c_2e^{2t} + \frac{5}{2}$$

$$y = -c_1e^t - \frac{2}{3}c_2e^{2t} - 3$$

3.13.20 43

$$(D-2)x - y = -e^t$$

 $-3x + (D-4)y = -7e^t$

$$(D-4)(D-2)x - (D-4)y - 3x + (D-4)y = (D-4) - e^t - 7e^t$$

$$(D^2 - 2D - 4D + 8)x - 3x = -e^t + 4e^t - 7e^t$$

$$(D^2 - 6D + 5)x = -4e^t$$

$$(D-1)(D-5)x = -4e^t$$

$$x_c = c_1e^t + c_2e^{5t}$$

$$x_p = Ate^t$$

$$x'_p = Ae^t + Ate^t$$

$$x''_p = 2Ae^t + Ate^t$$

$$-4e^t = 2Ae^t + Ate^t - 6(Ae^t + Ate^t)$$

$$+ 5Ate^t$$

$$= -4Ae^t$$

$$A = 1$$

$$x_p = te^t$$

$$x = c_1e^t + c_2e^{5t} + te^t$$

$$\begin{split} 3(D-2)x - 3y - 3(D-2)x + (D-2)(D-4)y &= -3e^t - 7(D-2)e^t \\ (D^2 - 6D + 5)y &= 4e^t \\ (D-1)(D-5)y &= 4e^t \\ y_c &= c_3e^t + c_4e^{5t} \\ y_p &= Ate^t \\ y_p' &= Ae^t + Ate^t \\ y_p'' &= 2Ae^t + Ate^t \\ 4e^t &= 2Ae^t + Ate^t \\ -6(Ae^t + Ate^t) + 5Ate^t \\ &= -4Ae^t \\ A &= -1 \\ y_p &= -te^t \\ y &= c_3e^t + c_4e^{5t} - te^t \end{split}$$

$$-e^{t} = c_{1}e^{t} + 5c_{2}e^{5t} + e^{t} + te^{t} - 2c_{1}e^{t} - 2c_{2}e^{5t} - 2te^{t} - c_{3}e^{t} - c_{4}e^{5t} + te^{t}$$

$$= (1 - c_{1} - c_{3})e^{t} + (3c_{2} - c_{4})e^{5t}$$

$$-1 = 1 - c_{1} - c_{3}$$

$$c_{3} = 2 - c_{1}$$

$$c_{4} = 3c_{2}$$

$$x = c_{1}e^{t} + c_{2}e^{5t} + te^{t}$$

$$y = (2 - c_{1})e^{t} + 3c_{2}e^{5t} - te^{t}$$

3.13.21 45

$$T = \frac{2\pi}{\omega}$$

$$= 2\pi \sqrt{\frac{m}{k}}$$

$$3 = 2\pi \sqrt{\frac{m}{k}}$$

$$\left(\frac{3}{2\pi}\right)^2 = \frac{m}{k}$$

$$k = \frac{4\pi^2 m}{9}$$

$$2 = 2\pi \sqrt{\frac{m-8}{k}}$$

$$= 2\pi \sqrt{\frac{m-8}{\frac{4\pi^2 m}{9}}}$$

$$1 = \pi \sqrt{\frac{9(m-8)}{4\pi^2 m}}$$

$$\frac{1}{\pi^2} = \frac{9(m-8)}{4\pi^2 m}$$

$$4m = 9m - 72$$

$$5m = 72$$

$$m = \frac{72}{5}$$

3.13.22 47

$$x'' + \frac{\beta}{m}x' + \frac{k}{m}x = 0$$
$$x'' + 2\lambda x' + \omega^2 x = 0$$

We want

$$\lambda^{2} - \omega^{2} \ge 0$$

$$\left(\frac{\beta}{2m}\right)^{2} - \frac{k}{m} \ge 0$$

$$\frac{\beta^{2}}{4m} - k \ge 0$$

$$\frac{\beta^{2}}{4m} \ge k$$

$$\beta^{2} \ge 4km$$

$$\frac{\beta^{2}}{4k} \ge m$$

$$\frac{4^{2}}{8} \ge m$$

$$m \le 2$$

3.13.23 49

$$q'' + 10000q = 100 \sin 50t$$

$$m^2 + 10000 = 0$$

$$(m + 100i)(m - 100i) = 0$$

$$q_c = c_1 \cos 100t + c_2 \sin 100t$$

$$q_p = A \cos 50t + B \sin 50t$$

$$q'_p = -50A \sin 50t + 50B \cos 50t$$

$$q''_p = -2500A \cos 50t - 2500B \sin 50t$$

$$100 \sin 50t = -2500A \cos 50t - 2500B \sin 50t$$

$$+ 10000(A \cos 50t + B \sin 50t)$$

$$= 7500A \cos 50t + 7500B \sin 50t$$

$$A = 0$$

$$B = \frac{1}{75}$$

$$q_p = \frac{1}{75} \sin 50t$$

$$q = c_1 \cos 100t + c_2 \sin 100t + \frac{1}{75} \sin 50t$$

$$0 = c_1 \cos 100(0) + c_2 \sin 100(0) + \frac{1}{75} \sin 50(0)$$

$$= c_1$$

$$0 = 100c_2 \cos 100(0) + \frac{2}{3} \cos 50(0)$$

$$= 100c_2 + \frac{2}{3}$$

$$c_2 = -\frac{1}{150} \sin 100t + \frac{1}{75} \sin 50t$$

(b)
$$i = -\frac{2}{3}\cos 100t + \frac{2}{3}\cos 50t$$

$3.13.24 \quad 53$

$$x'' + \frac{k}{m}x = 0$$

3.13.25 55

$$y'' + y = \tan x$$

$$m^{2} + 1 = 0$$

$$(m+i)(m-i) = 0$$

$$y_{h} = c_{1} \cos x + c_{2} \sin x$$

$$2 = c_{1} \cos(0) + c_{2} \sin(0)$$

$$= c_{1}$$

$$-5 = -2 \sin(0) + c_{2} \cos(0)$$

$$= c_{2}$$

$$y_{h} = 2 \cos x - 5 \sin x$$

$$y_{1} = \cos x$$

$$y_{2} = \sin x$$

$$W(t) = \begin{vmatrix} \cos t & \sin t \\ -\sin t & \cos t \end{vmatrix}$$

$$= \cos^{2} t + \sin^{2} t$$

$$= 1$$

$$G(x,t) = (\cos t) \sin x - (\cos x) \sin t$$

$$y_{p} = \int_{0}^{x} ((\cos t) \sin x - (\cos x) \sin t) \tan t dt$$

$$= \int_{0}^{x} ((\sin x) \sin t - (\cos x)(\sin t) \tan t) dt$$

$$= \sin x \int_{0}^{x} \sin t dt - \cos x \int_{0}^{x} (\sin t) \tan t dt$$

$$= \sin x [-\cos t]_{0}^{x} - \cos x [\ln |\sec t + \tan t| - \sin t]_{0}^{x}$$

$$= (\sin x)(1 - \cos x) - (\cos x)(\ln |\sec x + \tan x| - \sin x$$

$$- \ln |\sec 0 + \tan 0| + \sin 0$$

$$= \sin x - (\cos x) \ln |\sec x + \tan x|$$

$$y = 2 \cos x - 5 \sin x + \sin x - (\cos x) \ln |\sec x + \tan x|$$

3.13.26 57

(a)

$$0 = \theta'' + \frac{g}{l}\theta$$

$$0 = (m + \sqrt{g/l}i)(m - \sqrt{g/l}i)$$

$$\theta_c = c_1 \cos \sqrt{\frac{g}{l}}t + c_2 \sin \sqrt{\frac{g}{l}}t$$

$$0 = c_1$$

$$c_2 = \omega_0 \sqrt{\frac{l}{g}}$$

$$\theta_c = \omega_0 \sqrt{\frac{l}{g}} \sin \sqrt{\frac{g}{l}}t$$

(b)

$$\theta' = 0$$

$$\omega_0 \cos \sqrt{\frac{g}{l}} t_{\text{max}} = 0$$

$$\sqrt{\frac{g}{l}} t_{\text{max}} = \frac{\pi}{2} + n\pi$$

$$t_{\text{max}} = \sqrt{\frac{l}{g}} \left(\frac{\pi}{2} + n\pi\right)$$

$$\theta_{\text{max}} = \omega_0 \sqrt{\frac{l}{g}} \sin \sqrt{\frac{g}{l}} t_{\text{max}}$$

$$= \omega_0 \sqrt{\frac{l}{g}}$$

$$\omega_0 = \theta_{\text{max}} \sqrt{\frac{g}{l}}$$

$$V = l\omega_0$$

$$= \theta_{\text{max}} \sqrt{gl}$$

$$v_b = \left(\frac{m_w + m_b}{m_b}\right) \theta_{\text{max}} \sqrt{gl}$$

(c)

$$\cos \theta_{\text{max}} = \frac{l - h}{l}$$

$$1 - \frac{\theta_{\text{max}}^2}{2} = \frac{l - h}{l}$$

$$\theta_{\text{max}} = \sqrt{2\left(1 - \frac{l - h}{l}\right)}$$

$$v_b = \left(\frac{m_w + m_b}{m_w}\right) \sqrt{lg} \sqrt{2\left(1 - \frac{l - h}{l}\right)}$$

$$= \left(\frac{m_w + m_b}{m_w}\right) \sqrt{2gh}$$

3.13.27 59

$$\theta''(0) = -\frac{g}{l} \sin \theta(0)$$

$$= -\frac{g}{l} \sin \frac{\pi}{6}$$

$$= -\frac{g}{2l}$$

$$\theta'''(0) = \frac{d}{dt} \left(-\frac{g}{l} \sin \theta \right)$$

$$= -\frac{g}{l} (\cos \theta) \theta'$$

$$= -\frac{g}{l} (\cos \frac{\pi}{6}) 0$$

$$= 0$$

$$\theta^{(4)}(0) = \frac{d}{dt} \left(-\frac{g}{l} (\cos \theta) \theta' \right)$$

$$= \frac{g}{l} (\sin \theta) \theta'^2 - \frac{g}{l} (\cos \theta) \theta''$$

$$= \frac{\sqrt{3}g^2}{4l^2}$$

$$\theta(t) = \theta(0) + \frac{\theta'(0)}{1!} t + \frac{\theta''(0)}{2!} t^2 + \frac{\theta'''(0)}{3!} t^3 + \frac{\theta^{(4)}(0)}{4!} t^4 + \cdots$$

$$= \frac{\pi}{6} - \frac{g}{4l} t^2 + \frac{\sqrt{3}g^2}{96l^2} t^4 + \cdots$$

4 The Laplace Transform

4.1 Definition of the Laplace Transform

4.1.1 1

$$\mathcal{L}{f(t)} = \int_0^1 e^{-st} (-1) dt + \int_1^\infty e^{-st} dt$$
$$= \left[\frac{e^{-st}}{s}\right]_0^1 - \left[\frac{e^{-st}}{s}\right]_1^\infty$$
$$= \frac{e^{-s} - 1}{s} + \frac{e^{-s}}{s}$$
$$= \frac{2e^{-s} - 1}{s}$$

4.1.2 3

$$\mathcal{L}\{f(t)\} = \int_0^1 e^{-st} t \, dt + \int_1^\infty e^{-st} \, dt$$

$$= \left[-\frac{e^{-st}}{s} t \right]_0^1 + \int_0^1 \frac{e^{-st}}{s} \, dt + \frac{e^{-s}}{s}$$

$$= -\frac{e^{-s}}{s} + \frac{1}{s} \left[-\frac{e^{-st}}{s} \right]_0^1 + \frac{e^{-s}}{s}$$

$$= -\frac{e^{-s}}{s} + \frac{1 - e^{-s}}{s^2} + \frac{e^{-s}}{s}$$

$$= \frac{1 - e^{-s}}{s^2}$$

4.1.3 5

$$\mathcal{L}\{f(t)\} = \int_0^{\pi} e^{-st} \sin t \, dt$$

$$= \left[-\frac{e^{-st}}{s} \sin t \right]_0^{\pi} + \int_0^{\pi} \frac{e^{-st}}{s} \cos t \, dt$$

$$= \frac{1}{s} \left(\left[-\frac{e^{-st}}{s} \cos t \right]_0^{\pi} - \int_0^{\pi} \frac{e^{-st}}{s} \sin t \, dt \right)$$

$$= \frac{1}{s} \left(-\frac{1}{s} \left[-e^{-\pi s} - 1 \right] - \frac{1}{s} \mathcal{L}\{f(t)\} \right)$$

$$= \frac{1}{s^2} (e^{-\pi s} + 1) - \frac{1}{s^2} \mathcal{L}\{f(t)\}$$

$$\left(1 + \frac{1}{s^2} \right) \mathcal{L}\{f(t)\} = \frac{e^{-\pi s} + 1}{s^2}$$

$$\mathcal{L}\{f(t)\} = \frac{e^{-\pi s} + 1}{s^2 + 1}$$

4.1.4 11

$$\mathcal{L}{f(t)} = \int_0^\infty e^{-st} e^{t+7} dt$$
$$= e^7 \int_0^\infty e^{(1-s)t} dt$$
$$= e^7 \left[\frac{e^{(1-s)t}}{1-s} \right]_0^\infty$$
$$= \frac{e^7}{s-1} \text{ for } s > 1$$

4.1.5 13

$$\mathcal{L}\{f(t)\} = \int_0^\infty e^{-st} t e^{4t} dt$$

$$= \int_0^\infty t e^{(4-s)t} dt$$

$$= \left[\frac{e^{(4-s)t}}{4-s} t \right]_0^\infty + \frac{1}{s-4} \int_0^\infty e^{(4-s)t} dt$$

$$= \frac{1}{s-4} \left[\frac{e^{(4-s)t}}{4-s} \right]_0^\infty$$

$$= \frac{1}{(s-4)^2} \text{ for } s > 4$$

4.1.6 15

$$\begin{split} \mathcal{L}\{f(t)\} &= \int_0^\infty e^{-st} e^{-t} \sin t \, dt \\ &= \int_0^\infty e^{-(1+s)t} \sin t \, dt \\ &= \left[-\frac{e^{-(1+s)t}}{1+s} \sin t \right]_0^\infty + \frac{1}{1+s} \int_0^\infty e^{-(1+s)t} \cos t \, dt \\ &= \frac{1}{1+s} \left(\left[-\frac{e^{-(1+s)t}}{1+s} \cos t \right]_0^\infty - \frac{1}{1+s} \int_0^\infty e^{-(1+s)t} \sin t \, dt \right) \\ &= \frac{1}{1+s} \left(\frac{1}{1+s} - \frac{1}{1+s} \mathcal{L}\{f(t)\} \right) \\ &= \frac{1}{(1+s)^2} - \frac{1}{(1+s)^2} \mathcal{L}\{f(t)\} \end{split}$$

$$\mathcal{L}\{f(t)\} = \frac{1}{s^2 + 2s + 2}$$

4.1.7 19

$$\mathcal{L}{2t^4} = 2\mathcal{L}{t^4} = \frac{48}{s^5}$$

4.1.8 21

$$\mathcal{L}{4t - 10} = 4\mathcal{L}{t} - 10\mathcal{L}{1} = \frac{4}{s^2} - \frac{10}{s}$$

4.1.9 23

$$\mathcal{L}\{t^2 + 6t - 3\} = \mathcal{L}\{t^2\} + 6\mathcal{L}\{t\} - 3\mathcal{L}\{1\} = \frac{2}{s^3} + \frac{6}{s^2} - \frac{3}{s}$$

4.1.10 25

$$\mathcal{L}\{(t+1)^3\} = \mathcal{L}\{t^3 + 3t^2 + 3t + 1\}$$

$$= \mathcal{L}\{t^3\} + 3\mathcal{L}\{t^2\} + 3\mathcal{L}\{t\} + \mathcal{L}\{1\}$$

$$= \frac{6}{s^4} + \frac{6}{s^3} + \frac{3}{s^2} + \frac{1}{s}$$

4.1.11 27

$$\mathcal{L}\{1 + e^{4t}\} = \mathcal{L}\{1\} + \mathcal{L}\{e^{4t}\} = \frac{1}{s} + \frac{1}{s-4}$$

4.1.12 29

$$\begin{split} \mathcal{L}\{(1+e^{2t})^2\} &= \mathcal{L}\{1+2e^{2t}+e^{4t}\} \\ &= \mathcal{L}\{1\} + 2\mathcal{L}\{e^{2t}\} + \mathcal{L}\{e^{4t}\} \\ &= \frac{1}{s} + \frac{2}{s-2} + \frac{1}{s-4} \end{split}$$

4.1.13 33

$$\mathcal{L}\{\sinh kt\} = \mathcal{L}\left\{\frac{1}{2}(e^{kt} - e^{-kt})\right\}$$

$$= \frac{1}{2(s-k)} - \frac{1}{2(s+k)}$$

$$= \frac{(s+k) - (s-k)}{2(s-k)(s+k)}$$

$$= \frac{2k}{2(s^2 - k^2)}$$

$$= \frac{k}{s^2 - k^2}$$

4.1.14 35

$$\mathcal{L}\lbrace e^t \sinh t \rbrace = \mathcal{L}\left\lbrace \frac{1}{2}(e^{2t} - 1) \right\rbrace$$
$$= \frac{1}{2(s-2)} - \frac{1}{2s}$$

 $4.1.15 \quad 37$

$$\mathcal{L}\{\sin 2t \cos 2t\} = \mathcal{L}\left\{\frac{1}{2}\sin 4t\right\}$$
$$= \frac{2}{s^2 + 16}$$

 $4.1.16 \quad 39$

$$\mathcal{L}\{\sin(4t+5)\} = \mathcal{L}\{\sin 4t \cos 5 + \cos 4t \sin 5\}$$
$$= \frac{4\cos 5}{s^2 + 16} + \frac{s\sin 5}{s^2 + 16}$$

 $4.1.17 \quad 43$

$$\mathcal{L}\{t^{-1/2}\} = \frac{\Gamma(1/2)}{s^{1/2}} = \sqrt{\frac{\pi}{s}}$$

4.1.18 45

$$\mathcal{L}\{t^{3/2}\} = \frac{\Gamma(5/2)}{s^{5/2}} = \frac{\frac{3}{2}\Gamma(3/2)}{s^{5/2}} = \frac{\frac{3}{2}\frac{1}{2}\Gamma(1/2)}{s^{5/2}} = \frac{3\sqrt{\pi}}{4s^{5/2}}$$

4.2 The Inverse Transform and Transforms of Derivatives

4.2.1 1

$$\mathcal{L}^{-1}\left\{\frac{1}{s^3}\right\} = \frac{t^2}{2}$$

4.2.2

$$\mathcal{L}^{-1}\left\{\frac{1}{s^2} - \frac{48}{s^5}\right\} = t - 2t^4$$

4.2.3 5

$$\mathcal{L}^{-1}\left\{\frac{(s+1)^3}{s^4}\right\} = \mathcal{L}^{-1}\left\{\frac{1}{s} + \frac{3}{s^2} + \frac{3}{s^3} + \frac{1}{s^4}\right\}$$
$$= 1 + 3t + \frac{3t^2}{2} + \frac{t^3}{6}$$

4.2.4 7

$$\mathcal{L}^{-1}\left\{\frac{1}{s^2} - \frac{1}{s} + \frac{1}{s-2}\right\} = t - 1 + e^{2t}$$

$$\mathcal{L}^{-1}\left\{\frac{1}{4s+1}\right\} = \mathcal{L}^{-1}\left\{\frac{1}{4}\frac{1}{s+1/4}\right\} = \frac{1}{4}e^{-t/4}$$

$$\mathcal{L}^{-1}\left\{\frac{5}{s^2+49}\right\} = \frac{5}{7}\sin 7t$$

$$\mathcal{L}^{-1}\left\{\frac{4s}{4s^2+1}\right\} = \mathcal{L}^{-1}\left\{\frac{s}{s^2+1/4}\right\} = \cos\frac{1}{2}t$$

$$\mathcal{L}^{-1}\left\{\frac{2s-6}{s^2+9}\right\} = 2\cos 3t - 2\sin 3t$$

4.2.9 17

$$\mathcal{L}^{-1}\left\{\frac{1}{s^2+3s}\right\} = \mathcal{L}^{-1}\left\{\frac{1}{s(s+3)}\right\} = \frac{1}{3} - \frac{1}{3}e^{-3t}$$

4.2.10 19

$$\mathcal{L}^{-1}\left\{\frac{s}{s^2+2s-3}\right\} = \mathcal{L}^{-1}\left\{\frac{s}{(s+3)(s-1)}\right\} = \frac{3}{4}e^{-3t} + \frac{1}{4}e^t$$

4.2.11 21

$$\mathcal{L}^{-1}\left\{\frac{0.9s}{(s-0.1)(s+0.2)}\right\} = 0.3e^{0.1t} + 0.6e^{-0.2t}$$

4.2.12 23

$$\mathcal{L}^{-1}\left\{\frac{s}{(s-2)(s-3)(s-6)}\right\} = \frac{1}{2}e^{2t} - e^{3t} + \frac{1}{2}e^{6t}$$

4.2.13 25

$$\mathcal{L}^{-1}\left\{\frac{1}{s^3 + 5s}\right\} = \mathcal{L}^{-1}\left\{\frac{1}{s(s^2 + 5)}\right\} = \frac{1}{5} - \frac{1}{5}\cos\sqrt{5}t$$

4.2.14 27

$$\mathcal{L}^{-1}\left\{\frac{2s-4}{(s^2+s)(s^2+1)}\right\} = -4 + 3e^{-t} + \cos t + 3\sin t$$

4.2.15 29

$$\mathcal{L}^{-1}\left\{\frac{1}{(s^2+1)(s^2+4)}\right\} = \frac{1}{3}\sin t - \frac{1}{6}\sin 2t$$

4.2.16 31

$$\mathcal{L}\{a\sin bt - b\sin at\} = a\frac{b}{s^2 + b^2} - b\frac{a}{s^2 + a^2}$$

$$= ab\frac{s^2 + a^2 - s^2 - b^2}{(s^2 + a^2)(s^2 + b^2)}$$

$$= ab\frac{a^2 - b^2}{(s^2 + a^2)(s^2 + b^2)}$$

$$\mathcal{L}^{-1}\left\{\frac{1}{(s^2 + a^2)(s^2 + b^2)}\right\} = \frac{a\sin bt - b\sin at}{ab(a^2 - b^2)}$$

4.2.17 33

$$y' - y = 1$$

$$sY(s) - y(0) - Y(s) = \frac{1}{s}$$

$$(s - 1)Y(s) = \frac{1}{s}$$

$$Y(s) = \frac{1}{s(s - 1)}$$

$$= \frac{1}{s - 1} - \frac{1}{s}$$

$$y(t) = e^{t} - 1$$

4.2.18 35

$$y' + 6y = e^{4t}$$

$$sY(s) - y(0) + 6Y(s) = \frac{1}{s - 4}$$

$$(s + 6)Y(s) = \frac{1}{s - 4} + 2$$

$$Y(s) = \frac{1}{(s - 4)(s + 6)} + \frac{2}{s + 6}$$

$$= \frac{1}{10(s - 4)} - \frac{1}{10(s + 6)} + \frac{2}{s + 6}$$

$$y(t) = \frac{1}{10}e^{4t} + \frac{19}{10}e^{-6t}$$

4.2.19 37

$$y'' + 5y' + 4y = 0$$

$$s^{2}Y(s) - sy(0) - y'(0) + 5(sY(s) - y(0)) + 4Y(s) = 0$$

$$s^{2}Y(s) - s + 5sY(s) - 5 + 4Y(s) = 0$$

$$(s^{2} + 5s + 4)Y(s) = s + 5$$

$$Y(s) = \frac{s + 5}{(s + 1)(s + 4)}$$

$$= \frac{4}{3(s + 1)} - \frac{1}{3(s + 4)}$$

$$y(t) = \frac{4}{3}e^{-t} - \frac{1}{3}e^{-4t}$$

4.2.20 39

$$y'' + y = \sqrt{2}\sin\sqrt{2}t$$

$$s^{2}Y(s) - sy(0) - y'(0) + Y(s) = \frac{2}{s^{2} + 2}$$

$$(s^{2} + 1)Y(s) = \frac{2}{s^{2} + 2} + 10s$$

$$Y(s) = \frac{2}{(s^{2} + 1)(s^{2} + 2)} + \frac{10s}{s^{2} + 1}$$

$$= \frac{2}{s^{2} + 1} - \frac{2}{s^{2} + 2} + \frac{10s}{s^{2} + 1}$$

$$y(s) = 2\sin t - \sqrt{2}\sin\sqrt{2}t + 10\cos t$$

4.3 Translation Theorems

4.3.1 1

$$\frac{1}{(s-10)^2}$$

4.3.2 3

$$\frac{6}{(s+2)^4}$$

4.3.3 5

$$\mathcal{L}\{t(e^t + e^{2t})^2\} = \mathcal{L}\{t(e^{2t} + 2e^{3t} + e^{4t})\} = \frac{1}{(s-2)^2} + \frac{2}{(s-3)^2} + \frac{1}{(s-4)^2}$$

4.3.4 7

$$\frac{3}{(s-1)^2+9}$$

4.3.5 9

$$\mathcal{L}\{(1 - e^t + 3e^{-4t})\cos 5t\} = \mathcal{L}\{\cos 5t - e^t \cos 5t + 3e^{-4t}\cos 5t\}$$
$$= \frac{s}{s^2 + 25} - \frac{s - 1}{(s - 1)^2 + 25} + \frac{3(s + 4)}{(s + 4)^2 + 25}$$

4.3.6 11

$$\frac{1}{2}t^2e^{-2t}$$

4.3.7 13

$$\mathcal{L}^{-1}\left\{\frac{1}{s^2 - 6s + 10}\right\} = \mathcal{L}^{-1}\left\{\frac{1}{(s-3)^2 + 1}\right\}$$
$$= e^{3t}\sin t$$

4.3.8 15

$$\mathcal{L}^{-1}\left\{\frac{s}{s^2+4s+5}\right\} = \mathcal{L}^{-1}\left\{\frac{s}{(s+2)^2+1}\right\}$$
$$= \mathcal{L}^{-1}\left\{\frac{s+2}{(s+2)^2+1} - \frac{2}{(s+2)^2+1}\right\}$$
$$= e^{-2t}\cos t - 2e^{-2t}\sin t$$

4.3.9 17

$$\mathcal{L}^{-1}\left\{\frac{s}{(s+1)^2}\right\} = \mathcal{L}^{-1}\left\{\frac{s+1}{(s+1)^2} - \frac{1}{(s+1)^2}\right\}$$
$$= e^{-t} - te^{-t}$$

4.3.10 21

$$y' + 4y = e^{-4t}$$

$$sY(s) - y(0) + 4Y(s) = \frac{1}{s+4}$$

$$(s+4)Y(s) = \frac{1}{s+4} + 2$$

$$Y(s) = \frac{1}{(s+4)^2} + \frac{2}{s+4}$$

$$y(t) = te^{-4t} + 2e^{-4t}$$

4.3.11 23

$$\begin{split} y'' + 2y' + y &= 0 \\ s^2 Y(s) - sy(0) - y'(0) + 2[sY(s) - y(0)] + Y(s) &= 0 \\ (s^2 + 2s + 1)Y(0) &= s + 3 \\ Y(s) &= \frac{s + 3}{(s + 1)^2} \\ &= \frac{s + 1}{(s + 1)^2} + \frac{2}{(s + 1)^2} \\ y(t) &= e^{-t} + 2te^{-t} \end{split}$$

4.3.12 25

$$y'' - 6y' + 9y = t$$

$$s^{2}Y(s) - sy(0) - y'(0) - 6[sY(s) - y(0)] + 9Y(s) = \frac{1}{s^{2}}$$

$$(s^{2} - 6 + 9)Y(s) = 1 + \frac{1}{s^{2}}$$

$$Y(s) = \frac{1}{(s - 3)^{2}} + \frac{1}{s^{2}(s - 3)^{2}}$$

$$= \frac{1}{(s - 3)^{2}} + \frac{1}{9s^{2}} + \frac{2}{27s}$$

$$- \frac{2}{27(s - 3)} + \frac{1}{9(s - 3)^{2}}$$

$$y(t) = te^{3t} + \frac{1}{9}t + \frac{2}{27} - \frac{2}{27}e^{3t}$$

$$+ \frac{1}{9}te^{3t}$$

4.3.13 27

$$y'' - 6y' + 13y = 0$$

$$s^{2}Y(s) - sy(0) - y'(0) - 6[sY(s) - y(0)] + 13Y(s) = 0$$

$$(s^{2} - 6s + 13)Y(s) = -3$$

$$Y(s) = -\frac{3}{s^{2} - 6s + 13}$$

$$= -\frac{3}{(s-3)^{2} + 4}$$

$$= -\frac{3}{2}\frac{2}{(s-3)^{2} + 4}$$

$$y(t) = -\frac{3}{2}e^{3t}\sin 2t$$

4.3.14 29

$$y'' - y' = e^{t} \cos t$$

$$s^{2}Y(s) - sy(0) - y'(0) - sY(s) + y(0) = \frac{s - 1}{(s - 1)^{2} + 1}$$

$$(s^{2} - s)Y(s) = \frac{s - 1}{(s - 1)^{2} + 1}$$

$$s(s - 1)Y(s) = \frac{s - 1}{(s - 1)^{2} + 1}$$

$$Y(s) = \frac{1}{s((s - 1)^{2} + 1)}$$

$$= \frac{1}{s^{2} - 2s + 2} - \frac{s}{2(s^{2} - 2s + 2)} + \frac{1}{2s}$$

$$= \frac{1}{(s - 1)^{2} + 1} - \frac{1}{2} \frac{s - 1}{(s - 1)^{2} + 1} + \frac{1}{2s}$$

$$= \frac{1}{2} e^{t} \sin t - \frac{1}{2} e^{t} \cos t + \frac{1}{2}$$

$4.3.15 \quad 31$

$$y'' + 2y' + y = 0$$

$$s^{2}Y(s) - sy(0) - y'(0) + 2[sY(s) - y(0)] + Y(s) = 0$$

$$(s^{2} + 2s + 1)Y(s) = c_{1}s + 2c_{1} + 2$$

$$(s + 1)^{2}Y(s) = c_{1}(s + 1) + c_{1} + 2$$

$$Y(s) = \frac{c_{1}(s + 1)}{(s + 1)^{2}} + \frac{c_{1}}{(s + 1)^{2}}$$

$$+ \frac{2}{(s + 1)^{2}}$$

$$y(t) = c_{1}e^{-t} + (c_{1} + 2)te^{-t}$$

$$2 = c_{1}e^{-(1)} + (c_{1} + 2)(1)e^{-(1)}$$

$$= 2e^{-1}(c_{1} + 1)$$

$$c_{1} = e - 1$$

$$y(t) = (e - 1)e^{-t} + (e + 1)te^{-t}$$

$4.3.16 \quad 33$

$$mx'' = -\beta x' - kx$$

$$\frac{1}{8}x'' = -\frac{7}{8}x' - 2x$$

$$x'' + 7x' + 16x = 0$$

$$s^{2}X(s) - sx(0) - x'(0) + 7[sX(s) - x(0)]$$

$$+16X(s) = 0$$

$$(s^{2} + 7s + 16)X(s) + \frac{3}{2}s + \frac{21}{2} = 0$$

$$\left(\left(s + \frac{7}{2}\right)^{2} + \frac{15}{4}\right)X(s) = -\frac{3}{2}s - \frac{21}{2}$$

$$X(s) = -\frac{3}{2}\frac{s + \frac{7}{2}}{\left(s + \frac{7}{2}\right)^{2} + \frac{15}{4}}$$

$$-\frac{7\sqrt{15}}{10}\frac{\frac{\sqrt{15}}{2}}{\left(s + \frac{7}{2}\right)^{2} + \frac{15}{4}}$$

$$x(t) = -\frac{3}{2}e^{-7t/2}\cos\frac{\sqrt{15}}{2}t$$

$$-\frac{7\sqrt{15}}{10}e^{-7t/2}\sin\frac{\sqrt{15}}{2}t$$

$4.3.17 \quad 37$

$$\frac{e^{-s}}{s^2}$$

4.3.18 39

$$\frac{e^{-2s}}{s^2} + 2\frac{e^{-2s}}{s}$$

4.3.19 41

$$\mathcal{L}\{\cos 2t\mathcal{U}(t-\pi)\} = e^{-\pi s}\mathcal{L}\{\cos 2(t+\pi)\}$$
$$= e^{-\pi s}\mathcal{L}\{\cos 2t\}$$
$$= e^{-\pi s}\frac{s}{s^2+4}$$

4.3.20 43

$$\mathcal{L}^{-1}\left\{\frac{e^{-2s}}{s^3}\right\} = \frac{1}{2}\mathcal{L}^{-1}\left\{\frac{2e^{-2s}}{s^3}\right\}$$
$$= \frac{1}{2}(t-2)^2\mathcal{U}(t-2)$$

4.3.21 45

$$\mathcal{L}^{-1}\left\{\frac{e^{-\pi s}}{s^2+1}\right\} = \sin(t-\pi)\mathcal{U}(t-\pi)$$
$$= -(\sin t)\mathcal{U}(t-\pi)$$

4.3.22 47

$$\mathcal{L}^{-1} \left\{ \frac{e^{-s}}{s(s+1)} \right\} = \mathcal{L}^{-1} \left\{ \frac{e^{-s}}{s} - \frac{e^{-s}}{s+1} \right\}$$
$$= \left(1 - e^{-(t-1)} \right) \mathcal{U}(t-1)$$

4.3.23 49

c

4.3.24 51

f

4.3.25 53

a

4.3.26 55

$$f(t) = 2 - 4\mathcal{U}(t - 3)$$

$$\mathcal{L}\{f(t)\} = \frac{2}{s} - \frac{4e^{-3s}}{s}$$

4.3.27 57

$$\begin{split} f(t) &= t^2 \mathcal{U}(t-1) \\ \mathcal{L}\{f(t)\} &= e^{-s} \mathcal{L}\{(t+1)^2\} \\ &= e^{-s} \mathcal{L}\{t^2 + 2t + 1\} \\ &= e^{-s} \left(\frac{2}{s^3} + \frac{2}{s^2} + \frac{1}{s}\right) \end{split}$$

4.3.28 59

$$f(t) = t - t\mathcal{U}(t-2)$$

$$\mathcal{L}\lbrace f(t)\rbrace = \frac{1}{s^2} - e^{-2s} \left(\frac{1}{s^2} + \frac{2}{s}\right)$$

4.3.29 61

$$f(t) = \mathcal{U}(t-a) - \mathcal{U}(t-b)$$

$$\mathcal{L}\{f(t)\} = \frac{e^{-as}}{s} - \frac{e^{-bs}}{s}$$

4.3.30 63

$$y' + y = 5\mathcal{U}(t - 1)$$

$$sY(s) + y(0) + Y(s) = \frac{5e^{-s}}{s}$$

$$Y(s) = \frac{5e^{-s}}{s(s+1)}$$

$$= \frac{5e^{-s}}{s} - \frac{5e^{-s}}{s+1}$$

$$y(t) = (5 - 5e^{-(t-1)})\mathcal{U}(t - 1)$$

4.3.31 65

$$y' + 2y = t - t\mathcal{U}(t - 1)$$

$$sY(s) - y(0) + 2Y(s) = \frac{1}{s^2} - \frac{e^{-s}}{s^2} - \frac{e^{-s}}{s}$$

$$Y(s) = \frac{1}{s^2(s+2)} - \frac{e^{-s}}{s^2(s+2)} - \frac{e^{-s}}{s(s+2)}$$

$$= \frac{1}{2s^2} + \frac{1}{4(s+2)} - \frac{1}{4s} - \frac{e^{-s}}{2s^2} - \frac{e^{-s}}{4(s+2)} + \frac{e^{-s}}{4s} - \frac{e^{-s}}{2s}$$

$$+ \frac{e^{-s}}{2(s+2)}$$

$$y(t) = \frac{1}{2}t + \frac{1}{4}e^{-2t} - \frac{1}{4} - \frac{1}{2}(t-1)\mathcal{U}(t-1)$$

$$+ \frac{1}{4}e^{-2(t-1)}\mathcal{U}(t-1) - \frac{1}{4}\mathcal{U}(t-1)$$

4.3.32 67

$$y'' + 4y = \sin t \mathcal{U}(t - 2\pi)$$

$$s^{2}Y(s) - sy(0) - y'(0) + 4Y(s) = \frac{e^{-2\pi s}}{s^{2} + 1}$$

$$(s^{2} + 4)Y(s) = \frac{e^{-2\pi s}}{s^{2} + 1} + s$$

$$Y(s) = \frac{e^{-2\pi s}}{(s^{2} + 1)(s^{2} + 4)} + \frac{s}{s^{2} + 4}$$

$$= \frac{e^{-2\pi s}}{3(s^{2} + 1)} - \frac{e^{-2\pi s}}{3(s^{2} + 4)} + \frac{s}{s^{2} + 4}$$

$$y(t) = \frac{1}{3}\sin(t - 2\pi)\mathcal{U}(t - 2\pi)$$

$$-\frac{1}{6}\sin 2(t - 2\pi)\mathcal{U}(t - 2\pi) + \cos 2t$$

4.3.33 69

$$y'' + y = \mathcal{U}(t - \pi) - \mathcal{U}(t - 2\pi)$$

$$s^{2}Y(s) - sy(0) - y'(0) + Y(s) = \frac{e^{-\pi s}}{s} - \frac{e^{-2\pi s}}{s}$$

$$(s^{2} + 1)Y(s) = \frac{e^{-\pi s}}{s} - \frac{e^{-2\pi s}}{s} + 1$$

$$Y(s) = \frac{e^{-\pi s}}{s(s^{2} + 1)} - \frac{e^{-2\pi s}}{s(s^{2} + 1)} + \frac{1}{s^{2} + 1}$$

$$= \frac{e^{-\pi s}}{s} - \frac{se^{-\pi s}}{s^{2} + 1} - \frac{e^{-2\pi s}}{s} + \frac{se^{-2\pi s}}{s^{2} + 1} + \frac{1}{s^{2} + 1}$$

$$y(t) = \sin t + (1 - \cos(t - \pi))\mathcal{U}(t - \pi)$$

$$- (1 - \cos(t - 2\pi))\mathcal{U}(t - 2\pi)$$

4.3.34 71

$$x'' + 16x = 20t - 20t\mathcal{U}(t - 5)$$

$$s^{2}X(s) + sx(0) + x'(0) + 16X(s) = \frac{20}{s^{2}} - \frac{20e^{-5s}}{s^{2}} - \frac{100e^{-5s}}{s}$$

$$X(s) = \frac{20}{s^{2}(s^{2} + 16)} - \frac{20e^{-5s}}{s^{2}(s^{2} + 16)} - \frac{100e^{-5s}}{s(s^{2} + 16)}$$

$$= \frac{5}{4s^{2}} - \frac{5}{4(s^{2} + 16)} - \frac{5e^{-5s}}{4s^{2}}$$

$$+ \frac{5e^{-5s}}{4(s^{2} + 16)} - \frac{25e^{-5s}}{4s} + \frac{25se^{-5s}}{4(s^{2} + 16)}$$

$$x(t) = \frac{5}{4}t - \frac{5}{16}\sin 4t - \frac{5}{4}(t - 5)\mathcal{U}(t - 5)$$

$$+ \frac{5}{16}\sin(4(t - 5))\mathcal{U}(t - 5) - \frac{25}{4}\mathcal{U}(t - 5)$$

$$+ \frac{25}{4}\cos(4(t - 5))\mathcal{U}(t - 5)$$

4.4 Additional Operational Properties

4.4.1 1

$$\frac{1}{(s+10)^2}$$

4.4.2 3

$$\frac{s^2 - 4}{(s^2 + 4)^2}$$

$$\frac{2s}{(s^2-1)^2}$$

4.4.4 7

$$\frac{12(s-2)}{((s-2)^2+36)^2}$$

4.4.5 9

$$y' + y = t \sin t$$

$$sY(s) - y(0) + Y(s) = \frac{2s}{(s^2 + 1)^2}$$

$$Y(s) = \frac{2s}{(s+1)(s^2 + 1)^2}$$

$$= \frac{1}{s+1} \frac{2s}{(s^2 + 1)^2}$$

$$y(t) = \int_0^t \tau e^{-(t-\tau)} \sin \tau \, d\tau$$

$$= -\frac{1}{2}e^{-t} + \frac{1}{2}t \sin t - \frac{1}{2}t \cos t + \frac{1}{2}\cos t$$

4.4.6 11

$$y'' + 9y = \cos 3t$$

$$s^{2}Y(s) - sy(0) - y'(0) + 9Y(s) = \frac{s}{s^{2} + 9}$$

$$(s^{2} + 9)Y(s) = 5 + 2s + \frac{s}{s^{2} + 9}$$

$$Y(s) = \frac{5}{s^{2} + 9} + \frac{2s}{s^{2} + 9} + \frac{s}{(s^{2} + 9)^{2}}$$

$$y(t) = \frac{5}{3}\sin 3t + 2\cos 3t$$

$$+ \int_{0}^{t} \frac{1}{3}\sin 3\tau \cos 3(t - \tau) d\tau$$

$$= \frac{5}{3}\sin 3t + 2\cos 3t + \frac{1}{6}t\sin 3t$$

4.4.7 13

$$y'' + 16y = \cos 4t - \cos 4t \mathcal{U}(t - \pi)$$

$$s^{2}Y(s) - sy(0) - y'(0) + 16Y(s) = \frac{s}{s^{2} + 16} - e^{-\pi s} \mathcal{L}\{\cos(4(t + \pi))\}$$

$$(s^{2} + 16)Y(s) = 1 + \frac{s}{s^{2} + 16} - \frac{e^{-\pi s}s}{s^{2} + 16}$$

$$Y(s) = \frac{1}{s^{2} + 16} + \frac{s}{(s^{2} + 16)^{2}} - \frac{e^{-\pi s}s}{(s^{2} + 16)^{2}}$$

$$y(t) = \frac{1}{4}\sin 4t + \frac{1}{8}t\sin 4t$$

$$-\frac{1}{8}(t - \pi)\sin 4(t - \pi)\mathcal{U}(t - \pi)$$

4.4.8 17

$$ty'' - y' = 2t^2$$

$$-\frac{d}{ds}(s^2Y(s) - sy(0) - y'(0)) - sY(s) + y(0) = \frac{4}{s^3}$$

$$-(2sY(s) + s^2Y'(s)) - sY(s) = \frac{4}{s^4}$$

$$-sY'(s) - 3Y(s) = \frac{4}{s^4}$$

$$-m - 3 = 0$$

$$m = -3$$

$$Y_c = cs^{-3}$$

$$Y_p = \frac{4}{s^4}$$

$$Y(s) = \frac{c}{s^3} + \frac{4}{s^4}$$

$$y(t) = ct^2 + \frac{2}{3}t^3$$

4.4.9 19

$$f * g = \int_0^t 12(t - \tau)\tau^2 d\tau$$

$$= 12 \int_0^t (t\tau^2 - \tau^3) d\tau$$

$$= 12 \left[\frac{1}{3}t\tau^3 - \frac{1}{4}\tau^4 \right]_0^t$$

$$= 4t^4 - 3t^4$$

$$= t^4$$

$$\mathcal{L}\{f * g\} = \frac{24}{s^5}$$

4.4.10 21

$$\begin{split} f * g &= \int_0^t e^{-\tau} e^{t-\tau} \, d\tau \\ &= \int_0^t e^{t-2\tau} \, d\tau \\ &= -\frac{1}{2} [e^{t-2\tau}]_0^t \\ &= -\frac{1}{2} (e^{-t} - e^t) \\ &= \sinh t \\ \mathcal{L} \{ f * g \} &= \frac{1}{s^2 - 1} \end{split}$$

4.4.11 23

$$\frac{6}{s^5}$$

$$\frac{1}{s+1} \frac{s-1}{(s-1)^2 + 1}$$

$$\frac{1}{s(s-1)}$$

$$\frac{1}{s} \frac{s+1}{(s+1)^2 + 1}$$

$$\frac{1}{s^2} \frac{1}{s-1}$$

 $4.4.16 \quad 33$

$$\mathcal{L}\left\{t\int_0^t \sin\tau \,d\tau\right\} = -\frac{d}{ds} \frac{\mathcal{L}\{\sin t\}}{s}$$
$$= -\frac{d}{ds} \frac{1}{s^3 + s}$$
$$= \frac{3s^2 + 1}{(s^3 + s)^2}$$
$$= \frac{3s^2 + 1}{s^2(s^2 + 1)^2}$$

 $4.4.17 \quad 35$

$$\int_0^t e^{\tau} d\tau = e^t - 1$$

4.4.18 36

$$\int_0^t (e^{\tau} - 1) \, d\tau = e^t - t - 1$$

 $4.4.19 \quad 37$

$$\int_0^t (e^{\tau} - \tau - 1) d\tau = e^t - \frac{1}{2}t^2 - t - 1$$

4.4.20 41

$$f(t) + \int_0^t (t - \tau)f(\tau) d\tau = t$$

$$F(s) + \frac{1}{s^2}F(s) = \frac{1}{s^2}$$

$$\left(\frac{s^2 + 1}{s^2}\right)F(s) = \frac{1}{s^2}$$

$$F(s) = \frac{1}{s^2 + 1}$$

$$f(t) = \sin t$$

4.4.21 43

$$f(t) = te^{t} + \int_{0}^{t} \tau f(t - \tau) d\tau$$

$$F(s) = \frac{1}{(s - 1)^{2}} + \frac{F(s)}{s^{2}}$$

$$\frac{s^{2} - 1}{s^{2}} F(s) = \frac{1}{(s - 1)^{2}}$$

$$F(s) = \frac{s^{2}}{(s^{2} - 1)(s - 1)^{2}}$$

$$= -\frac{1}{8(s + 1)} + \frac{1}{8(s - 1)} + \frac{3}{4(s - 1)^{2}} + \frac{1}{2(s - 1)^{3}}$$

$$= -\frac{1}{8(s + 1)} + \frac{1}{8(s - 1)} - \frac{3}{4} \frac{d}{ds} \left(\frac{1}{s - 1}\right) + \frac{1}{4} \frac{d^{2}}{ds^{2}} \left(\frac{1}{s - 1}\right)$$

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

4.4.22 45

$$f(t) + \int_0^t f(\tau) d\tau = 1$$

$$F(s) + \frac{F(s)}{s} = \frac{1}{s}$$

$$\frac{s+1}{s}F(s) = \frac{1}{s}$$

$$F(s) = \frac{1}{s+1}$$

$$f(t) = e^{-t}$$

4.4.23 47

$$f(t) = 1 + t - \frac{8}{3} \int_0^t (\tau - t)^3 f(\tau) d\tau$$

$$F(s) = \frac{1}{s} + \frac{1}{s^2} + \frac{16}{s^4} F(s)$$

$$\frac{s^4 - 16}{s^4} F(s) = \frac{1}{s} + \frac{1}{s^2}$$

$$F(s) = \frac{s^3}{s^4 - 16} + \frac{s^2}{s^4 - 16}$$

$$= \frac{s}{2(s^2 + 4)} + \frac{1}{4(s - 2)} + \frac{1}{4(s + 2)} + \frac{1}{2(s^2 + 4)} - \frac{1}{8(s + 2)} + \frac{8}{(s - 2)}$$

$$f(t) = \frac{1}{2} \cos 2t + \frac{1}{4} \sin 2t + \frac{3}{8} e^{2t} + \frac{1}{8} e^{-2t}$$

4.4.24 49

$$y'(t) = 1 - \sin t - \int_0^t y(\tau) d\tau$$

$$sY(s) - y(0) = \frac{1}{s} - \frac{1}{s^2 + 1} - \frac{Y(s)}{s}$$

$$\frac{s^2 + 1}{s}Y(s) = \frac{1}{s} - \frac{1}{s^2 + 1}$$

$$Y(s) = \frac{1}{s^2 + 1} - \frac{s}{(s^2 + 1)^2}$$

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

4.4.25 55

$$\mathcal{L}\{f(t)\} = \frac{1}{1 - e^{-2as}} \left(\int_0^a e^{-st} dt - \int_a^{2a} e^{-st} dt \right)$$

$$= \frac{1}{1 - e^{-2as}} \left(\left[\frac{1}{s} e^{-st} \right]_a^{2a} - \left[\frac{1}{s} e^{-st} \right]_0^a \right)$$

$$= \frac{1}{s(1 - e^{-2as})} (e^{-2as} - 2e^{-as} + 1)$$

$$= \frac{(1 - e^{-as})^2}{s(1 + e^{-as})(1 - e^{-as})}$$

$$= \frac{1 - e^{-as}}{s(1 + e^{-as})}$$

4.4.26 57

$$\begin{split} \mathcal{L}\{f(t)\} &= \frac{1}{1 - e^{-bs}} \int_0^b e^{-st} \frac{a}{b} t \, dt \\ &= \frac{a}{b(1 - e^{-bs})} \frac{1 - e^{-bs}(bs + 1)}{s^2} \\ &= \frac{a}{b} \frac{1}{1 - e^{-bs}} \left(\frac{1 - e^{-bs}}{s^2} - \frac{bse^{-bs}}{s^2} \right) \\ &= \frac{a}{s} \left(\frac{1}{bs} - \frac{1}{e^{bs} - 1} \right) \end{split}$$

4.4.27 59

$$\mathcal{L}{f(t)} = \frac{1}{1 - e^{-\pi s}} \int_0^{\pi} e^{-st} \sin t \, dt$$

$$= \frac{1}{1 - e^{-\pi s}} \frac{e^{-\pi s} + 1}{s^2 + 1}$$

$$= \frac{e^{\pi s} + 1}{e^{\pi s} - 1} \frac{1}{s^2 + 1}$$

$$= \frac{\coth \pi s/2}{s^2 + 1}$$

4.5 The Dirac Delta Function

4.5.1 1

$$y' - 3y = \delta(t - 2)$$

$$sY(s) - 3Y(s) = e^{-2s}$$

$$Y(s) = \frac{e^{-2s}}{s - 3}$$

$$y(t) = e^{3(t - 2)}\mathcal{U}(t - 2)$$

4.5.2 3

$$y'' + y = \delta(t - 2\pi)$$

$$s^{2}Y(s) - sy(0) - y'(0) + Y(S) = e^{-2\pi s}$$

$$(s^{2} + 1)Y(s) = 1 + e^{-2\pi s}$$

$$Y(s) = \frac{1}{s^{2} + 1} + \frac{e^{-2\pi s}}{s^{2} + 1}$$

$$y(t) = \sin t + \sin t \mathcal{U}(t - 2\pi)$$

4.5.3 5

$$y'' + y = \delta(t - \pi/2) + \delta(t - 3\pi/2)$$

$$s^{2}Y(s) - sy(0) - y'(0) + Y(s) = e^{-\pi s/2} + e^{-3\pi s/2}$$

$$Y(s) = \frac{e^{-\pi s/2}}{s^{2} + 1} + \frac{e^{-3\pi s/2}}{s^{2} + 1}$$

$$= \sin t\mathcal{U}(t - \pi/2) + \sin t\mathcal{U}(t - 3\pi/2)$$

$$= -\cos t\mathcal{U}(t - \pi/2) + \cos t\mathcal{U}(t - 3\pi/2)$$

4.5.4 7

$$y'' + 2y' = \delta(t - 1)$$

$$s^{2}Y(s) - sy(0) - y'(0) + 2[sY(s) - y(0)] = e^{-s}$$

$$(s^{2} + 2s)Y(s) = 1 + e^{-s}$$

$$Y(s) = \frac{1}{s(s+2)} + \frac{e^{-s}}{s(s+2)}$$

$$= \frac{1}{2s} - \frac{1}{2(s+2)} + \frac{e^{-s}}{2s} - \frac{e^{-s}}{2(s+2)}$$

$$y(t) = \frac{1}{2} - \frac{1}{2}e^{-2t} + \frac{1}{2}\mathcal{U}(t-1)$$

$$-\frac{1}{2}e^{-2(t-1)}\mathcal{U}(t-1)$$

4.5.5 9

$$y'' + 4y' + 5y = \delta(t - 2\pi)$$

$$s^{2}Y(s) + 4sY(s) + 5Y(s) = e^{-2\pi s}$$

$$Y(s) = \frac{e^{-2\pi s}}{s^{2} + 4s + 5}$$

$$= \frac{e^{-2\pi s}}{(s+2)^{2} + 1}$$

$$= e^{-2(t-2\pi)} \sin t\mathcal{U}(t - 2\pi)$$

4.5.6 11

$$y'' + 4y' + 13y = \delta(t - \pi) + \delta(t - 3\pi)$$

$$s^{2}Y(s) - s + 4[sY(s) - 1] + 13Y(s) = e^{-\pi s} + e^{-3\pi s}$$

$$((s + 2)^{2} + 9)Y(s) = 4 + s + e^{-\pi s} + e^{-3\pi s}$$

$$Y(s) = \frac{4}{(s + 2)^{2} + 9} + \frac{s}{(s + 2)^{2} + 9}$$

$$+ \frac{e^{-\pi s}}{(s + 2)^{2} + 9} + \frac{e^{-3\pi s}}{(s + 2)^{2} + 9}$$

$$y(t) = \frac{2}{3}e^{-2t}\sin 3t + e^{-2t}\cos 3t$$

$$+ \frac{1}{3}e^{-2(t - \pi)}\sin 3(t - \pi)\mathcal{U}(t - \pi)$$

$$+ \frac{1}{3}e^{-2(t - 3\pi)}\sin 3(t - 3\pi)\mathcal{U}(t - 3\pi)$$

4.5.7 13

$$y'' + y = \sum_{k=1}^{\infty} \delta(t - k\pi)$$

$$s^{2}Y(s) - sy(0) - y'(0) + Y(s) = \sum_{k=1}^{\infty} e^{-k\pi s}$$

$$(s^{2} + 1)Y(s) = 1 + \sum_{k=1}^{\infty} e^{-k\pi s}$$

$$Y(s) = \frac{1}{s^{2} + 1} + \sum_{k=1}^{\infty} \frac{e^{-k\pi s}}{s^{2} + 1}$$

$$y(t) = \sin t + \sin t \sum_{k=1}^{\infty} (-1)^{k} \mathcal{U}(t - k\pi)$$

4.6 Systems of Linear Differential Equations

4.6.1 1

$$x' + x - y = 0$$

$$sX(s) + X(s) - Y(s) = 0$$

$$(s+1)X(s) - Y(s) = 0$$

$$-2x + y' = 0$$

$$-2X(s) + sY(s) - 1 = 0$$

$$(s^2 + s - 2)Y(s) = s + 1$$

$$Y(s) = \frac{s}{(s-1)(s+2)} + \frac{1}{(s-1)(s+2)}$$

$$Y(s) = \frac{1}{3(s+2)} + \frac{2}{3(s-1)}$$

$$y(t) = \frac{1}{3}e^{-2t} + \frac{2}{3}e^{t}$$

$$(s+1)X(s) - \frac{1}{3(s+2)} - \frac{2}{3(s-1)} = 0$$

$$X(s) = \frac{1}{3(s+1)(s+2)} + \frac{2}{3(s-1)(s+1)}$$

$$= \frac{1}{3(s-1)} - \frac{1}{3(s+2)}$$

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

4.6.2 3

$$x' - x + 2y = 0$$

$$sX(x) + 1 - X(s) + 2Y(s) = 0$$

$$(s - 1)X(s) + 2Y(s) = -1$$

$$-5x + y' + y = 0$$

$$-5X(s) + sY(s) - 2 + Y(s) = 0$$

$$-5X(s) + (s + 1)Y(s) = 2$$

$$(s^{2} + 9)Y(s) = -7 + 2s$$

$$Y(s) = -\frac{7}{s^{2} + 9} + \frac{2s}{s^{2} + 9}$$

$$y(t) = -\frac{7}{3}\sin 3t + 2\cos 3t$$

$$(s - 1)X(s) = -1 + \frac{14}{s^{2} + 9} - \frac{4s}{s^{2} + 9}$$

$$X(s) = -\frac{1}{s - 1} + \frac{14}{(s - 1)(s^{2} + 9)} - \frac{4s}{(s - 1)(s^{2} + 9)}$$

$$= -\frac{s}{s^{2} + 9} - \frac{5}{s^{2} + 9}$$

$$x(t) = -\cos 3t - \frac{5}{3}\sin 3t$$

4.6.3 5

$$2x' - 2x + y' = 1$$

$$2sX(s) - 2X(s) + sY(s) = \frac{1}{s}$$

$$2(s - 1)X(s) + sY(s) = \frac{1}{s}$$

$$x' - 3x + y' - 3y = 2$$

$$sX(s) - 3X(s) + sY(s) - 3Y(s) = \frac{2}{s}$$

$$(s - 3)X(s) + (s - 3)Y(s) = \frac{2}{s}$$

$$(s - 2)(s - 3)X(s) = -1 - \frac{3}{s}$$

$$X(s) = -\frac{1}{(s - 2)(s - 3)} - \frac{3}{s(s - 2)(s - 3)}$$

$$= -\frac{2}{s - 3} + \frac{5}{2(s - 2)} - \frac{1}{2s}$$

$$x(t) = \frac{5}{2}e^{2t} - 2e^{3t} - \frac{1}{2}$$

$$Y(s) = \frac{2}{s(s - 3)} + \frac{1}{(s - 2)(s - 3)} + \frac{3}{s(s - 2)(s - 3)}$$

$$= \frac{8}{3(s - 3)} - \frac{1}{6s} - \frac{5}{2(s - 2)}$$

$$y(t) = \frac{8}{3}e^{3t} - \frac{1}{6} - \frac{5}{2}e^{2t}$$

4.6.4 7

$$x'' + x - y = 0$$

$$s^{2}X(s) - sx(0) - x'(0) + X(s) - Y(s) = 0$$

$$(s^{2} + 1)X(s) - Y(s) = -2$$

$$-x + y'' + y = 0$$

$$-X(s) + s^{2}Y(s) - sy(0) - y'(0) + Y(s) = 0$$

$$-X(s) + (s^{2} + 1)Y(s) = 1$$

$$(s^{2} + 1)^{2}X(s) - (s^{2} + 1)Y(s) - X(s) + (s^{2} + 1)Y(s) = -2(s^{2} + 1) + 1$$

$$(s^{4} + 2s^{2})X(s) = -2s^{2} - 1$$

$$X(s) = -\frac{2}{s^{2} + 2} - \frac{1}{s^{2}(s^{2} + 2)}$$

$$= -\frac{3}{2(s^{2} + 2)} - \frac{1}{2s^{2}}$$

$$x(t) = -\frac{3}{4}\sqrt{2}\sin\sqrt{2}t - \frac{1}{2}t$$

$$Y(s) = \frac{1}{s^{2} + 1}$$

$$-\frac{3}{2(s^{2} + 1)(s^{2} + 2)}$$

$$-\frac{1}{2s^{2}(s^{2} + 1)}$$

$$= \frac{3}{2(s^{2} + 2)} - \frac{1}{2s^{2}}$$

$$y(t) = \frac{3}{4}\sqrt{2}\sin\sqrt{2}t - \frac{1}{2}t$$

4.6.5 9

$$x'' + y'' = t^{2}$$

$$X(s) + Y(s) = \frac{8}{s} + \frac{2}{s^{5}}$$

$$x'' - y'' = 4t$$

$$X(s) - Y(s) = \frac{8}{s} + \frac{4}{s^{4}}$$

$$X(s) = \frac{8}{s} + \frac{2}{s^{4}} + \frac{1}{s^{5}}$$

$$x(t) = 8 + \frac{1}{3}t^{3} + \frac{1}{24}t^{4}$$

$$Y(s) = -\frac{2}{s^{4}} + \frac{1}{s^{5}}$$

$$y(t) = -\frac{1}{3}t^{3} + \frac{1}{24}t^{4}$$

4.6.6 11

$$x'' + 3y' + 3y = 0$$

$$s^{2}X(s) + 3(s+1)Y(s) = 2$$

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

$$s^{2}X(s) + 3Y(s) = 2 + \frac{1}{(s+1)^{2}}$$

$$3sY(s) = -\frac{1}{(s+1)^{2}}$$

$$Y(s) = \frac{1}{3(s+1)} + \frac{1}{3(s+1)^{2}} - \frac{1}{3s}$$

$$y(t) = \frac{1}{3}e^{-t} + \frac{1}{3}te^{-t} - \frac{1}{3}$$

$$s^{2}X(s) = 2 - \frac{1}{s+1} + \frac{1}{s}$$

$$X(s) = \frac{2}{s^{2}} - \frac{1}{s^{2}(s+1)} + \frac{1}{s^{3}}$$

$$= \frac{1}{s^{2}} + \frac{1}{s} - \frac{1}{s+1} + \frac{1}{s^{3}}$$

$$x(t) = t + 1 - e^{-t} + \frac{1}{2}t^{2}$$

$$\begin{split} m_1x_1'' &= -k_1x_1 + k_2(x_2 - x_1) \\ x_1'' &= -3x_1 + 2(x_2 - x_1) \\ x_1'' + 5x_1 - 2x_2 &= 0 \\ s^2X_1(s) - sx_1(0) - x_1'(0) + 5X_1(s) - 2X_2(s) &= 0 \\ (s^2 + 5)X_1(s) - 2X_2(s) &= 1 \\ \\ m_2x_2'' &= -k_2(x_2 - x_1) \\ x_2'' &= -2(x_2 - x_1) \\ -2x_1 + x_2'' + 2x_2 &= 0 \\ -2X_1(s) + s^2X_2(s) - sx_2(0) - x_2'(0) + 2X_2(s) &= 0 \\ -2X_1(s) + (s^2 + 2)X_2(s) &= s \\ \end{split}$$

$$(s^2 + 2)(s^2 + 5)X_1(s) - 2(s^2 + 2)X_2(s) - 4X_1(s) \\ + 2(s^2 + 2)X_2(s) &= s^2 + 2s + 2 \\ (s^2 + 2)(s^2 + 5)X_1(s) - 4X_1(s) &= (s + 1)^2 + 1 \\ (s^2 + 1)(s^2 + 6)X_1(s) &= (s + 1)^2 + 1 \\ (s^2 + 1)(s^2 + 6)X_1(s) &= (s + 1)^2 + 1 \\ (s^2 + 1)(s^2 + 6) \\ + \frac{1}{(s^2 + 1)(s^2 + 6)} \\ + \frac{1}{(s^2 + 1)(s^2 + 6)} \\ + \frac{1}{(s^2 + 1)(s^2 + 6)} \\ + \frac{2}{5}\cos t + \frac{1}{5}\sin t \\ + \frac{2\sqrt{6}}{15}\sin \sqrt{6}t \\ - \frac{2}{5}\cos \sqrt{6}t \\ X_2(s) &= s + \frac{4s + 2}{5(s^2 + 2)(s^2 + 1)} \\ + \frac{8 - 4s}{5(s^2 + 2)(s^2 + 6)} \\ = \frac{s - 2}{5(s^2 + 6)} + \frac{2(2s + 1)}{5(s^2 + 1)} \\ x_2(t) &= \frac{1}{5}\cos \sqrt{6}t \\ 206$$

4.6.8 21

(a)

$$mx'' = 0$$

$$m[s^2X(s) - sx(0) - x'(0)] = 0$$

$$ms^2X(s) = mv\cos\theta$$

$$X(s) = \frac{v\cos\theta}{s^2}$$

$$x(t) = v(\cos\theta)t$$

$$my'' = -mg$$

$$s^2Y(s) - sy(0) - y'(0) = -\frac{g}{s}$$

$$s^2Y(s) = v\sin\theta - \frac{g}{s}$$

$$Y(s) = \frac{v\sin\theta}{s^2} - \frac{g}{s^3}$$

$$y(t) = v(\sin\theta)t - \frac{1}{2}gt^2$$

(b)

$$x(t) = v(\cos \theta)t$$

$$t = \frac{x(t)}{v \cos \theta}$$

$$y(x) = v(\sin \theta) \frac{x}{v \cos \theta} - \frac{1}{2}g \left(\frac{x}{v \cos \theta}\right)^2$$

$$= -\frac{g}{2v^2 \cos^2 \theta} x^2 + (\tan \theta)x$$

(c) The solutions of y(x) are x=0 and $x=\frac{v^2}{g}\sin 2\theta$

$$\frac{v_0^2}{g}\sin 2\left(\frac{\pi}{2} - \theta\right) = \frac{v_0^2}{g}\sin(\pi - 2\theta)$$
$$= \frac{v_0^2}{g}\sin 2\theta$$

(d) The projectile reaches its maximum height when

$$y'(x) = 0 = -\frac{g}{v^2 \cos^2 \theta} x + \tan \theta$$

$$x = \frac{v^2 \sin 2\theta}{2g} \tan \theta$$

$$= \frac{v^2 \sin 2\theta}{2g}$$

$$y(x) = -\frac{g}{2v^2 \cos^2 \theta} \left(\frac{v^2 \sin 2\theta}{2g}\right)^2 + (\tan \theta) \frac{v^2 \sin 2\theta}{2g}$$

$$= -\frac{g}{2v^2 \cos^2 \theta} \frac{v^4 \sin^2 \theta \cos^2 \theta}{g^2} + \frac{v^2 \sin 2\theta \tan \theta}{2g}$$

$$= -\frac{v^2 \sin^2 \theta}{2g} + \frac{v^2 \sin 2\theta \tan \theta}{2g}$$

$$= \frac{v^2}{2g} (\sin 2\theta \tan \theta - \sin^2 \theta)$$

$$= \frac{v^2}{2g} \sin^2 \theta$$

- (e) $R_{38} = 2729 \,\text{ft}, \, H_{38} = 533 \,\text{ft}, \, R_{52} = 2729 \,\text{ft}, \, H_{52} = 873 \,\text{ft}$
- (f) y(t)=0 at $t=2v(\sin\theta)/g$, y'(t)=0 at $t=v(\sin\theta)/g$ $t_{38}=11.54\,\mathrm{s},\,t_{38}'=5.77\,\mathrm{s},\,t_{52}=14.78\,\mathrm{s},\,t_{52}'=7.39\,\mathrm{s}$

4.7 Chapter in Review

4.7.1 1

$$f(t) = t - 2(t - 1)\mathcal{U}(t - 1)$$

$$\mathcal{L}\{f(t)\} = \frac{1}{s^2} - \frac{2e^{-s}}{s^2}$$

4.7.2 3

False

4.7.3 5

True

4.7.4 7

$$\mathcal{L}\lbrace e^{-7t}\rbrace = \frac{1}{s+7}$$

$$\mathcal{L}\{\sin 2t\} = \frac{2}{s^2 + 4}$$

4.7.6 11

$$\mathcal{L}\{t\sin 2t\} = -\frac{d}{ds}\frac{2}{s^2+4} = \frac{4s}{(s^2+4)^2}$$

4.7.7 13

$$\mathcal{L}^{-1} \left\{ \frac{20}{s^6} \right\} = \frac{1}{6} t^5$$

4.7.8 15

$$\mathcal{L}^{-1}\left\{\frac{1}{(s-5)^3}\right\} = \frac{1}{2}e^{5t}t^2$$

4.7.9 17

$$\mathcal{L}^{-1}\left\{\frac{s}{s^2 - 10s + 29}\right\} = \mathcal{L}^{-1}\left\{\frac{s - 5}{(s - 5)^2 + 4} + \frac{5}{(s - 5)^2 + 4}\right\}$$
$$= e^{5t}\cos 2t + \frac{5}{2}e^{5t}\sin 2t$$

4.7.10 19

$$\mathcal{L}^{-1}\left\{\frac{s+\pi}{s^2+\pi^2}e^{-s}\right\} = (\cos\pi(t-1) + \sin\pi(t-1))\mathcal{U}(t-1)$$

4.7.11 21

-5

$$e^{-k(s-a)}F(s-a)$$

$$y = f(t)\mathcal{U}(t - t_0)$$

$$y = f(t - t_0)\mathcal{U}(t - t_0)$$

4.7.15 29

$$f = t + (1 - t)\mathcal{U}(t - 1) - \mathcal{U}(t - 4)$$

$$\mathcal{L}\{f(t)\} = \frac{1}{s^2} - \frac{1}{s^2}e^{-s} - \frac{1}{s}e^{-4s}$$

$$\mathcal{L}\{e^t f(t)\} = \frac{1}{(s - 1)^2} - \frac{1}{(s - 1)^2}e^{-(s - 1)} - \frac{1}{s - 1}e^{-4(s - 1)}$$

4.7.16 31

$$f(t) = 2 + (t - 2)\mathcal{U}(t - 2)$$

$$\mathcal{L}\{f(t)\} = \frac{2}{s} + e^{-2s} \frac{1}{s^2}$$

$$\mathcal{L}\{e^t f(t)\} = \frac{2}{s - 1} + e^{-2(s - 1)} \frac{1}{(s - 1)^2}$$

 $4.7.17 \quad 35$

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

$$s^{2}Y(s) - sy(0) - y'(0) - 2sY(s) + 2y(0) + Y(s) = \frac{1}{s-1}$$

$$(s^{2} - 2s + 1)Y(s) = 5 + \frac{1}{s-1}$$

$$Y(s) = \frac{5}{(s-1)^{2}} + \frac{1}{(s-1)^{3}}$$

$$y(t) = 5e^{t}t + \frac{1}{2}e^{t}t^{2}$$

4.7.18 37

$$y'' + 6y' + 5y = t - t\mathcal{U}(t - 2)$$

$$s^{2}Y(s) - sy(0) + 6[sY(s) - y(0)] + 5Y(s) = \frac{1}{s^{2}} - e^{-2s} \left(\frac{1}{s^{2}} + \frac{2}{s}\right)$$

$$(s^{2} + 6s + 5)Y(s) = 6 + s + \frac{1}{s^{2}} - e^{-2s} \frac{1}{s^{2}} - e^{-2s} \frac{2}{s}$$

$$Y(s) = \frac{6}{(s+1)(s+5)} + \frac{s}{(s+1)(s+5)} + \frac{1}{s^2(s+1)(s+5)}$$
$$-e^{-2s} \frac{1}{s^2(s+1)(s+5)} - e^{-2s} \frac{2}{s(s+1)(s+5)}$$
$$y(t) = \frac{1}{5}t - \frac{6}{25} + \frac{3}{2}e^{-t} - \frac{13}{50}e^{-5t}$$
$$-\left(\frac{1}{5}(t-2) + \frac{4}{25} - \frac{1}{4}e^{-(t-2)} + \frac{9}{100}e^{-5(t-2)}\right)\mathcal{U}(t-2)$$

4.7.19 39

$$y'(t) = \cos t + \int_0^t y(\tau) \cos(t - \tau) d\tau$$

$$sY(s) - 1 = \frac{s}{s^2 + 1} + Y(s) \frac{s}{s^2 + 1}$$

$$\left(s - \frac{s}{s^2 + 1}\right) Y(s) = 1 + \frac{s}{s^2 + 1}$$

$$\left(\frac{s(s^2 + 1) - s}{s^2 + 1}\right) Y(s) = \frac{s^2 + 1 + s}{s^2 + 1}$$

$$\left(\frac{s^3 + s - s}{s^2 + 1}\right) Y(s) = \frac{s^2 + s + 1}{s^2 + 1}$$

$$Y(s) = \frac{s^2 + s + 1}{s^3}$$

$$= \frac{1}{s} + \frac{1}{s^2} + \frac{1}{s^3}$$

$$y(t) = 1 + t + \frac{1}{2}t^2$$

4.7.20 41

$$x' + y = t$$

$$sX(s) + Y(s) = 1 + \frac{1}{s^2}$$

$$4x + y' = 0$$

$$4X(s) + sY(s) = 2$$

$$s^2X(s) + sY(s) - 4X(s) - sY(s) = s + \frac{1}{s} - 2$$

$$(s^2 - 4)X(s) = s + \frac{1}{s} - 2$$

$$X(s) = \frac{s}{(s - 2)(s + 2)} + \frac{1}{s(s - 2)(s + 2)}$$

$$- \frac{2}{(s - 2)(s + 2)}$$

$$= \frac{1}{8(s - 2)} - \frac{1}{4s} + \frac{9}{8(s + 2)}$$

$$x(t) = \frac{1}{8}e^{2t} - \frac{1}{4} + \frac{9}{8}e^{-2t}$$

$$Y(s) = 1 + \frac{1}{s^2} - \frac{s}{8(s - 2)} + \frac{1}{4} - \frac{9s}{8(s + 2)}$$

$$= \frac{1}{s^2} + \frac{9}{4(s + 2)} - \frac{1}{4(s - 2)}$$

$$y(t) = t + \frac{9}{4}e^{-2t} - \frac{1}{4}e^{2t}$$

4.7.21 43

$$10i + 2\int_0^t i(\tau) d\tau = 2(t^2 + t)$$

$$10I(s) + 2\frac{I(s)}{s} = \frac{4}{s^3} + \frac{2}{s^2}$$

$$\left(10 + \frac{2}{s}\right)I(s) = \frac{4}{s^3} + \frac{2}{s^2}$$

$$\left(\frac{10s + 2}{s}\right)I(s) = \frac{4}{s^3} + \frac{2}{s^2}$$

$$I(s) = \frac{4}{s^2(10s + 2)} + \frac{2}{s(10s + 2)}$$

$$= \frac{2}{s^2(5s + 1)} + \frac{1}{s(5s + 1)}$$

$$= \frac{2}{s^2} - \frac{9}{s} + \frac{45}{5s + 1}$$

$$i(t) = 2t - 9 + \frac{45}{5}e^{-t/5}$$

5 Series Solutions of Linear Differential Equations

5.1 Solutions about Ordinary Points

5.1.1 1

$$\lim_{n\to\infty}\left|\frac{\frac{2^{n+1}}{n+1}x^{n+1}}{\frac{2^n}{n}x^n}\right|=2|x|\lim_{n\to\infty}\left|\frac{n}{n+1}\right|$$

The series converges for |x| < 1/2, so the radius of convergence is R = 1/2. When x < 0,

$$\lim_{n\to\infty}\frac{2^n}{n}x^n=\lim_{n\to\infty}\frac{2^n}{n}(-1)^n(-x)^n$$

which converges when x = -1/2 so the interval of convergence is [-1/2, 1/2)

5.1.2 3

$$\lim_{n \to \infty} \left| \frac{\frac{(-1)^{n+1}}{10^{n+1}} (x-5)^{n+1}}{\frac{(-1)^n}{10^n} (x-5)^n} \right| = \frac{|x-5|}{10}$$

The series converges for |x-5| < 10, so the radius of convergence is R = 10. When x = 15,

$$\lim_{n \to \infty} \frac{(-1)^k}{10^k} 10^k = \lim_{n \to \infty} (-1)^k$$

which doesn't converge. When x = -5,

$$\lim_{n \to \infty} \frac{(-1)^k}{10^k} (-10)^k = \lim_{n \to \infty} \frac{(-1)^k}{10^k} (-1)^k (10)^k = \lim_{n \to \infty} (-1)^2 k = 1$$

which also doesn't converge, so the interval of convergence is (-5, 15).

5.1.3 5

$$x - \frac{2x^3}{3} + \frac{2x^5}{15} - \frac{4x^7}{315}$$

5.1.4 7

$$1 + \frac{x^2}{2} + \frac{5x^4}{24} + \frac{61x^6}{720}$$

$$(-\pi/2, \pi/2)$$

5.1.5 9

$$\sum_{n=1}^{\infty} nc_n x^{n+2} = \sum_{k=3}^{\infty} (k-2)c_{k-2} x^k$$

5.1.6 11

$$\sum_{n=1}^{\infty} 2nc_n x^{n-1} + \sum_{n=0}^{\infty} 6c_n x^{n+1} = 2c_1 + \sum_{n=2}^{\infty} 2nc_n x^{n-1} + \sum_{n=0}^{\infty} 6c_n x^{n+1}$$

$$= 2c_1 + \sum_{k=1}^{\infty} 2(k+1)c_{k+1} x^k + \sum_{k=1}^{\infty} 6c_{k-1} x^k$$

$$= 2c_1 \sum_{k=1}^{\infty} [2(k+1)c_{k+1} + 6c_{k-1}] x^k$$

5.1.7 15

$$(x^{2} - 25)y'' + 2xy' + y = 0$$
$$y'' + \frac{2x}{(x-5)(x+5)}y' + \frac{1}{(x-5)(x+5)}y = 0$$

$$R_0 = 5, R_1 = 4$$

5.1.8 17

$$y'' - 3xy = 0$$

$$\sum_{n=2}^{\infty} c_n n(n-1)x^{n-2} - 3x \sum_{n=0}^{\infty} c_n x^n = 0$$

$$\sum_{n=2}^{\infty} c_n n(n-1)x^{n-2} - \sum_{n=0}^{\infty} 3c_n x^{n+1} = 0$$

$$2c_2 + \sum_{n=3}^{\infty} c_n n(n-1)x^{n-2} - \sum_{n=0}^{\infty} 3c_n x^{n+1} = 0$$

$$2c_2 + \sum_{k=1}^{\infty} c_{k+2}(k+2)(k+1)x^k - \sum_{k=1}^{\infty} 3c_{k-1}x^k = 0$$

$$2c_2 + \sum_{k=1}^{\infty} [c_{k+2}(k+2)(k+1) - 3c_{k-1}]x^k = 0$$

 $c_2 = 0$

$$3 \cdot 2 \cdot c_3 - 3c_0 = \frac{3!}{1!}c_3 - 3c_0 = 0 \Rightarrow c_3 = \frac{1!}{3!}3c_0$$

$$4 \cdot 3 \cdot c_4 - 3c_1 = \frac{4!}{2!}c_4 - 3c_1 = 0 \Rightarrow c_4 = \frac{2!}{4!}3c_1$$

$$5 \cdot 4 \cdot c_5 - 3c_2 = \frac{5!}{3!}c_5 = 0 \Rightarrow c_5 = 0$$

$$6 \cdot 5 \cdot c_6 - 3c_3 = \frac{6!}{4!}c_6 - 3c_3 \Rightarrow c_6 = \frac{4!}{6!}\frac{1!}{3!}3^2c_0$$

$$7 \cdot 6 \cdot c_7 - 3c_4 = \frac{7!}{5!}c_7 - 3c_4 \Rightarrow c_7 = \frac{5!}{7!}\frac{2!}{4!}3^2c_1$$

$$8 \cdot 7 \cdot c_8 - 3c_5 = \frac{8!}{6!}c_8 = 0 \Rightarrow c_8 = 0$$

$$9 \cdot 8 \cdot c_9 - 3c_6 = \frac{9!}{8!}c_9 - 3c_6 \Rightarrow c_9 = \frac{8!}{9!}\frac{4!}{6!}\frac{1!}{3!}3^3c_0$$

$$10 \cdot 9 \cdot c_10 - 3c_7 = \frac{10!}{9!}c_10 - 3c_7 \Rightarrow c_10 = \frac{9!}{10!}\frac{5!}{7!}\frac{2!}{4!}3^3c_1$$

$$y = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + c_4 x^4 + c_5 x^5 + \cdots$$

$$= c_0 + c_1 x + \frac{1}{3 \cdot 2} 3^1 c_0 x^3 + \frac{1}{4 \cdot 3} 3^1 c_1 x^4 + \frac{1}{6 \cdot 5 \cdot 3 \cdot 2} 3^2 c_0 x^6$$

$$+ \frac{1}{7 \cdot 6 \cdot 4 \cdot 3} 3^2 c_1 x^7 + \cdots$$

$$= c_0 \left(1 + \frac{1}{3 \cdot 2} 3^1 x^3 + \frac{1}{6 \cdot 5 \cdot 3 \cdot 2} 3^2 x^6 + \cdots \right)$$

$$+ c_1 \left(x + \frac{1}{4 \cdot 3} 3^1 x^4 + \frac{1}{7 \cdot 6 \cdot 4 \cdot 3} 3^2 x^7 + \cdots \right)$$

5.1.9 19

$$y'' - 2xy' + y = 0$$

$$\sum_{n=2}^{\infty} c_n n(n-1)x^{n-2} - 2x \sum_{n=1}^{\infty} c_n nx^{n-1} + \sum_{n=0}^{\infty} c_n x^n = 0$$

$$\sum_{n=2}^{\infty} c_n n(n-1)x^{n-2} - \sum_{n=1}^{\infty} 2c_n nx^n + \sum_{n=0}^{\infty} c_n x^n = 0$$

$$2c_2 + \sum_{n=3}^{\infty} c_n n(n-1)x^{n-2} - \sum_{n=1}^{\infty} 2c_n nx^n + c_0 + \sum_{n=1}^{\infty} c_n x^n = 0$$

$$c_0 + 2c_2 + \sum_{n=1}^{\infty} c_{n+2}(n+2)(n+1)x^n - \sum_{n=1}^{\infty} 2c_n nx^n + \sum_{n=1}^{\infty} c_n x^n = 0$$

$$c_0 + 2c_2 + \sum_{n=1}^{\infty} [c_{n+2}(n+2)(n+1) + (1-2n)c_n]x^n = 0$$

$$c_0 + 2c_2 = 0 \Rightarrow c_2 = -\frac{1}{2}c_0$$

$$3 \cdot 2 \cdot c_3 - c_1 = 0 \Rightarrow c_3 = \frac{1}{3 \cdot 2}c_1$$

$$4 \cdot 3 \cdot c_4 - 3c_2 = 0 \Rightarrow c_4 = -\frac{3}{4 \cdot 3 \cdot 2}c_0$$

$$5 \cdot 4 \cdot c_5 - 5c_3 = 0 \Rightarrow c_5 = \frac{5}{5 \cdot 4 \cdot 3 \cdot 2}c_1$$

$$6 \cdot 5 \cdot c_6 - 7c_4 = 0 \Rightarrow c_6 = -\frac{7 \cdot 3}{6 \cdot 5 \cdot 4 \cdot 3 \cdot 2}c_0$$

$$7 \cdot 6 \cdot c_7 - 9c_5 = 0 \Rightarrow c_7 = \frac{9 \cdot 5}{7 \cdot 6 \cdot 5 \cdot 4 \cdot 3 \cdot 2}c_1$$

$$y = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + c_4 x^4 + c_5 x^5 + c_6 x^6 + x_7 x^7 + \cdots$$

$$= c_0 + c_1 x - \frac{1}{2} c_0 x^2 + \frac{1}{3!} c_1 x^3 - \frac{3}{4!} c_0 x^4 + \frac{5}{5!} c_1 x^5 - \frac{21}{6!} c_0 x^6 + \frac{45}{7!} c_1 x^7 + \cdots$$

$$= c_0 \left(1 - \frac{1}{2!} x^2 - \frac{3}{4!} x^4 - \frac{21}{6!} x^6 + \cdots \right)$$

$$+ c_1 \left(x + \frac{1}{3!} x^3 + \frac{5}{5!} x^5 + \frac{45}{7!} x^7 + \cdots \right)$$

5.1.10 21

$$y'' + x^{2}y' + xy = 0$$

$$\sum_{n=2}^{\infty} c_{n}n(n-1)x^{n-2} + \sum_{n=1}^{\infty} c_{n}nx^{n+1} + \sum_{n=0}^{\infty} c_{n}x^{n+1} = 0$$

$$2c_{2} + 6c_{3}x + \sum_{n=4}^{\infty} c_{n}n(n-1)x^{n-2} + \sum_{n=1}^{\infty} c_{n}nx^{n+1} + c_{0}x + \sum_{n=1}^{\infty} c_{n}x^{n+1} = 0$$

$$2c_{2} + 6c_{3}x + c_{0}x + \sum_{n=2}^{\infty} [c_{n+2}(n+2)(n+1) + c_{n-1}n]x^{n} = 0$$

$$c_{2} = 0$$

$$6c_{3} + c_{0} = 0 \Rightarrow c_{3} = -\frac{1}{3!}c_{0}$$

$$4 \cdot 3 \cdot c_{4} + 2c_{1} = 0 \Rightarrow c_{4} = -\frac{2^{2}}{4!}c_{1}$$

$$5 \cdot 4 \cdot c_{5} + 3c_{2} = 0 \Rightarrow c_{5} = 0$$

$$6 \cdot 5 \cdot c_{6} + 4c_{3} = 0 \Rightarrow c_{6} = \frac{4^{2}}{6!}c_{0}$$

$$7 \cdot 6 \cdot c_{7} + 5c_{4} = 0 \Rightarrow c_{7} = \frac{5^{2} \cdot 2^{2}}{7!}c_{1}$$

$$8 \cdot 7 \cdot c_{8} + 6c_{5} = 0 \Rightarrow c_{8} = 0$$

$$9 \cdot 8 \cdot c_{9} + 7c_{6} = 0 \Rightarrow c_{9} = -\frac{7^{2} \cdot 4^{2}}{9!}c_{0}$$

$$10 \cdot 9 \cdot c_{10} + 8c_{7} = 0 \Rightarrow c_{10} = -\frac{8^{2} \cdot 5^{2} \cdot 2^{2}}{10!}c_{1}$$

$$y = c_0 + c_1 x + c_2 x^2 + c_3 + \cdots$$

$$= c_0 + c_1 x - \frac{1}{3!} c_0 x^3 - \frac{2^2}{4!} c_1 x^4 + \frac{4^2}{6!} c_0 x^6 + \frac{5^2 \cdot 2^2}{7!} c_1 x^7 + \cdots$$

$$= c_0 \left(1 - \frac{1}{3!} x^3 + \frac{4^2}{6!} x^6 + \cdots \right)$$

$$+ c_1 \left(x - \frac{2^2}{4!} x^4 + \frac{5^2 \cdot 2^2}{7!} x^7 + \cdots \right)$$

5.2 Solutions about Singular Points

5.2.1 1

$$x^{3}y'' + 4x^{2}y' + 3y = 0 \Rightarrow y'' + \frac{4}{x}y' + \frac{3}{x^{3}}y = 0$$

x = 0 is an irregular singular point

5.2.2 3

$$(x^2 - 9)^2 y'' + (x + 3)y' + 2y = 0 \Rightarrow y'' \frac{1}{(x + 3)(x - 3)^2} y' + \frac{2}{(x + 3)^2 (x - 3)^2} y = 0$$

 $x = -3$ is a regular singular point, $x = 3$ is an irregular singular point

5.2.3 5

$$(x^3 + 4x)y'' - 2xy' + 6y = 0 \Rightarrow y'' - \frac{2}{(x+2i)(x-2i)} + \frac{6}{x(x+2i)(x-2i)}y = 0$$
$$x = 0, x = -2i, x = 2i \text{ regular}$$

5.2.4 7

$$(x^{2} + x - 6)y'' + (x + 3)y' + (x - 2)y = 0 \Rightarrow y'' + \frac{1}{x - 2} + \frac{1}{x + 3}y = 0$$

 $x = -3, x = 2 \text{ regular}$

5.2.5 9

$$y'' + \frac{3}{x^2(x-2)(x-5)(x+5)}y' + \frac{7}{x^3(x-5)(x-2)^2}y = 0$$

$$x = -5$$
, $x = 2$, $x = 5$ regular $x = 0$ irregular

5.2.6 11

$$(x^{2} - 1)y'' + 5(x + 1)y' + (x^{2} - x)y = 0$$

$$(x + 1)(x - 1)y'' + 5(x + 1)y' + x(x - 1)y = 0$$

$$y'' + \frac{5}{x - 1}y' + \frac{x}{x + 1}y = 0$$

$$(x - 1)^{2}y'' + (x - 1)5y' + (x - 1)^{2}\frac{x}{x + 1}y = 0$$

$$p(x) = 5$$

$$q(x) = (x - 1)^{2}\frac{x}{x + 1}$$

$$(x + 1)^{2}y'' + (x + 1)^{2}\frac{5}{x - 1}y' + (x + 1)xy = 0$$

$$p(x) = (x + 1)\frac{5}{x - 1}$$

$$q(x) = (x + 1)x$$

5.2.7 13

$$x^{2}y'' + \left(\frac{5}{3}x + x^{2}\right)y' - \frac{1}{3}y = 0$$

$$y'' + \left(\frac{5}{3}x^{-1} + 1\right)y' - \frac{1}{3}x^{-2}y = 0$$

$$p(x) = xP(x) = \frac{5}{3} + x$$

$$q(x) = x^{2}Q(x) = -\frac{1}{3}$$

$$a_{0} = \frac{5}{3}$$

$$b_{0} = -\frac{1}{3}$$

$$r(r - 1) + a_{0}r + b_{0} = 0$$

$$r^{2} - r + \frac{5}{3}r - \frac{1}{3} = 0$$

$$r^{2} + \frac{2}{3}r - \frac{1}{3} = 0$$

$$(r + 1)(r - 1/3) = 0$$

$$r_{1} = \frac{1}{3}$$

$$r_{2} = -1$$

5.2.8 15

$$2xy'' - y' + 2y = 0$$

$$y'' - \frac{1}{2}x^{-1}y' + x^{-1}y = 0$$

$$p(x) = xP(x) = -\frac{1}{2}$$

$$q(x) = x^{2}Q(x) = x$$

$$a_{0} = -\frac{1}{2}$$

$$b_{0} = 0$$

$$r(r - 1) + a_{0}r + b_{0} = 0$$

$$r^{2} - r - \frac{1}{2}r = 0$$

$$r^{2} - \frac{3}{2}r = 0$$

$$r\left(r - \frac{3}{2}\right) = 0$$

$$r_{1} = \frac{3}{2}$$

$$r_{2} = 0$$

$$\sum_{n=0}^{\infty} (n+r)(n+r-1)c_n x^{n+r-2} - \sum_{n=0}^{\infty} \frac{1}{2}(n+r)c_n x^{n+r-2} + \sum_{n=0}^{\infty} c_n x^{n+r-1} = 0$$

$$x^r \left[r(r-1)c_0 x^{-2} - \frac{1}{2}rc_0 x^{-2} + \sum_{n=1}^{\infty} (n+r)(n+r-1)c_n x^{n-2} - \sum_{n=1}^{\infty} \frac{1}{2}(n+r)c_n x^{n-2} + \sum_{n=0}^{\infty} c_n x^{n-1} \right] = 0$$

$$x^r \left[r \left(r - \frac{3}{2} \right) c_0 x^{-2} + \sum_{n=-1}^{\infty} \left((n+r+2) \left(n+r+\frac{1}{2} \right) c_{n+2} + c_{n+1} \right) x^n \right] = 0$$

$$\left(n + \frac{7}{2}\right)(n+2)c_{n+2} + c_{n+1} = 0$$

$$c_{n+2} = -\frac{c_{n+1}}{\left(n + \frac{7}{2}\right)(n+2)}$$

$$c_1 = -\frac{c_0}{\frac{5}{2}\frac{2}{2}} = -\frac{2c_0}{5}$$

$$c_2 = -\frac{c_1}{\frac{7}{2}\frac{4}{2}} = \frac{2^2c_0}{7 \cdot 5 \cdot 2}$$

$$c_3 = -\frac{c_2}{\frac{9}{2}\frac{6}{2}} = -\frac{2^3c_0}{9 \cdot 7 \cdot 5 \cdot 3!}$$

$$(n+2)\left(n+\frac{1}{2}\right)c_{n+2} + c_{n+1} = 0$$

$$c_{n+2} = -\frac{c_{n+1}}{(n+2)\left(n+\frac{1}{2}\right)}$$

$$c_1 = -\frac{c_0}{1\cdot -\frac{1}{2}} = 2c_0$$

$$c_2 = -\frac{c_1}{2\cdot \frac{1}{2}} = -2c_0$$

$$c_3 = -\frac{c_2}{3\cdot \frac{3}{2}} = \frac{2^3c_0}{3\cdot 3!}$$

$$y(x) = C_1 x^{3/2} \left(1 - \frac{2}{5}x + \frac{2^2}{7 \cdot 5 \cdot 2} x^2 - \frac{2^3}{9 \cdot 7 \cdot 5 \cdot 3!} x^3 + \cdots \right) + C_2 \left(1 + 2x - 2x^2 + \frac{2^3}{3 \cdot 3!} x^3 + \cdots \right)$$

$$4xy'' + \frac{1}{2}y' + y = 0$$

$$\sum_{n=0}^{\infty} 4(n+r)(n+r-1)c_n x^{n+r-1} + \sum_{n=0}^{\infty} \frac{1}{2}(n+r)c_n x^{n+r-1} + \sum_{n=0}^{\infty} c_n x^{n+r} = 0$$

$$x^r \left[4r(r-1)c_0 x^{-1} + \sum_{n=1}^{\infty} 4(n+r)(n+r-1)c_n x^{n-1} + \frac{1}{2}rc_0 x^{-1} + \sum_{n=0}^{\infty} \frac{1}{2}(n+r)c_n x^{n-1} + \sum_{n=0}^{\infty} c_n x^n \right] = 0$$

$$x^r \left[r \left(4r - \frac{7}{2} \right) c_0 x^{-1} + \sum_{n=0}^{\infty} \left((n+r+1) \left(4n + 4r + \frac{1}{2} \right) c_{n+1} + c_n \right) x^n \right] = 0$$

$$r \left(4r - \frac{7}{2} \right) = 0$$

$$r_1 = \frac{7}{8}$$

$$r_2 = 0$$

$$\left(n + \frac{7}{8} + 1\right) \left(4n + \frac{7}{2} + \frac{1}{2}\right) c_{n+1} + c_n = 0$$

$$\left(n + \frac{15}{8}\right) (4n + 4) c_{n+1} + c_n = 0$$

$$c_{n+1} = -\frac{c_n}{4 \left(n + \frac{15}{8}\right) (n+1)}$$

$$c_1 = -\frac{c_0}{4 \cdot \frac{15}{8} \cdot 1} = -\frac{2c_0}{15}$$

$$c_2 = -\frac{c_1}{4 \cdot \frac{23}{8} \cdot 2} = -\frac{c_1}{23} = \frac{2^2 c_0}{23 \cdot 15 \cdot 2}$$

$$c_3 = -\frac{c_2}{4 \cdot \frac{31}{8} \cdot 3}$$

$$= -\frac{2c_2}{93}$$

$$= -\frac{2^3 c_0}{31 \cdot 23 \cdot 15 \cdot 3!}$$

$$(n+1)\left(4n+\frac{1}{2}\right)c_{n+1}+c_n=0$$

$$c_{n+1}=-\frac{c_n}{(n+1)\left(4n+\frac{1}{2}\right)}$$

$$c_1=-2c_0$$

$$c_2=-\frac{c_1}{2\cdot\frac{9}{2}}=\frac{2^2c_0}{9\cdot 2}$$

$$c_3=-\frac{c_2}{3\cdot\frac{17}{2}}=-\frac{2^3c_0}{17\cdot 9\cdot 3!}$$

$$y = C_1 x^{7/8} \left(1 - \frac{2}{15} x + \frac{2^2}{23 \cdot 15 \cdot 2} x^2 - \frac{2^3}{31 \cdot 23 \cdot 15 \cdot 3!} x^3 + \cdots \right)$$

+ $C_2 \left(1 - 2x + \frac{2^2}{9 \cdot 2} x^2 - \frac{2^3}{17 \cdot 9 \cdot 3!} x^3 + \cdots \right)$

5.2.10 25

$$xy'' + 2y' - xy = 0$$

$$\sum_{n=0}^{\infty} (n+r)(n+r-1)c_n x^{n+r-1} + \sum_{n=0}^{\infty} 2(n+r)c_n x^{n+r-1} - \sum_{n=0}^{\infty} c_n x^{n+r+1} = 0$$

$$x^r \left[r(r-1)c_0 x^{-1} + r(r+1)c_1 + \sum_{n=2}^{\infty} (n+r)(n+r-1)c_n x^{n-1} + 2rc_0 x^{-1} + 2(r+1)c_1 + \sum_{n=2}^{\infty} 2(n+r)c_n x^{n-1} - \sum_{n=0}^{\infty} c_n x^{n+1} \right] = 0$$

$$x^r \left[r(r+1)c_0 x^{-1} + (r+1)(r+2)c_1 + \sum_{n=1}^{\infty} ((n+r+1)(n+r+2)c_{n+1} - c_{n-1}) x^n \right] = 0$$

$$r(r+1) = 0$$

$$r_1 = 0$$

$$r_2 = -1$$

$$(r+1)(r+2)c_1 = 0 \Rightarrow 2c_1 = 0 \Rightarrow c_1 = 0$$

$$(n+1)(n+2)c_{n+1} - c_{n-1} = 0$$

$$c_{n+1} = \frac{c_{n-1}}{(n+1)(n+2)}$$

$$c_2 = \frac{c_0}{3!}$$

$$c_3 = \frac{c_1}{3 \cdot 4} = 0$$

$$c_4 = \frac{c_2}{4 \cdot 5} = \frac{c_0}{5!}$$

$$c_5 = \frac{c_3}{5 \cdot 6} = 0$$

$$c_6 = \frac{c_4}{6 \cdot 7} = \frac{c_0}{7!}$$

$$y_1(x) = C_1 \left[1 + \frac{1}{3!} x^2 + \frac{1}{5!} x^4 + \cdots \right]$$

$$= C_1 \sum_{n=0}^{\infty} \frac{1}{(2n+1)!} x^{2n}$$

$$= C_1 \frac{\sinh x}{x}$$

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$

$$= -\frac{\cosh x}{x}$$

$$y = \frac{1}{x} (C_1 \sinh x + C_2 \cosh x)$$

5.3 Special Functions

5.3.1 1

$$y = c_1 J_{1/3}(x) + c_2 J_{-1/3}(x)$$

5.3.2 3

$$y = c_1 J_{5/2}(x) + c_2 J_{-5/2}(x)$$

5.3.3 5

$$y = c_1 J_0(x) + c_2 Y_0(x)$$

5.3.4 7

$$y = c_1 J_2(3x) + c_2 Y_2(3x)$$

5.3.5

$$y = c_1 I_{2/3}(4x) + c_2 K_{2/3}(4x)$$

5.3.6 11

$$y = x^{-1/2}u(x)$$

$$\frac{dy}{dx} = -\frac{1}{2}x^{-3/2}u(x) + x^{-1/2}u'(x)$$

$$\frac{d^2y}{dx^2} = \frac{3}{4}x^{-5/2}u(x) - x^{-3/2}u'(x) + x^{-1/2}u''(x)$$

$$\begin{split} x^2y'' + 2xy' + \alpha^2x^2y &= 0 \\ x^2\left(\frac{3}{4}x^{-5/2}u(x) - x^{-3/2}u'(x) + x^{-1/2}u''(x)\right) \\ + 2x\left(-\frac{1}{2}x^{-3/2}u(x) + x^{-1/2}u'(x)\right) \\ + \alpha^2x^2x^{-1/2}u(x) &= 0 \\ \frac{3}{4}x^{-1/2}u(x) - x^{1/2}u'(x) + x^{3/2}u''(x) - x^{-1/2}u(x) \\ + 2x^{1/2}u'(x) + \alpha^2x^{3/2}u(x) &= 0 \\ x^{3/2}u''(x) + x^{1/2}u'(x) + \left(\alpha^2x^{3/2} - \frac{1}{4}x^{-1/2}\right)u(x) &= 0 \\ x^2u''(x) + xu'(x) + \left(\alpha^2x^2 - \frac{1}{4}\right)u(x) &= 0 \end{split}$$

$$u(x) = c_1 J_{1/2}(\alpha x) + c_2 Y_{1/2}(\alpha x)$$

$$y = x^{-1/2} (c_1 J_{1/2}(\alpha x) + c_2 J_{-1/2}(\alpha x))$$

5.3.7 13

$$xy'' + 2y' + 4y = 0$$

$$y'' + \frac{2}{x}y' + \frac{4}{x}y = 0$$

$$1 - 2a = 2$$

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

$$2c - 2 = -1$$

$$c = \frac{1}{2}$$

$$b^{2} \left(\frac{1}{2}\right)^{2} = 4$$

$$b = 4$$

$$\left(-\frac{1}{2}\right)^{2} - p^{2} \left(\frac{1}{2}\right)^{2} = 0$$

$$\frac{1}{4}p^{2} = \frac{1}{4}$$

$$p = 1$$

$$y = x^{-1/2}[c_{1}J_{1}(4x^{1/2}) + c_{2}Y_{1}(4x^{1/2})]$$

5.3.8 15

$$xy'' - y' + xy = 0$$

$$y'' - \frac{1}{x}y' + y = 0$$

$$1 - 2a = -1$$

$$a = 1$$

$$2c - 2 = 0$$

$$c = 1$$

$$b^{2}c^{2} = 1$$

$$b = 1$$

$$a^{2} - p^{2}c^{2} = 0$$

$$p = 1$$

$$y = x[c_{1}J_{1}(x) + c_{2}Y_{1}(x)]$$

5.3.9 17

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

$$y'' + \left(1 - \frac{2}{x^{2}}\right)y = 0$$

$$1 - 2a = 0$$

$$a = \frac{1}{2}$$

$$2c - 2 = 0$$

$$c = 1$$

$$b^{2}c^{2} = 1$$

$$b = 1$$

$$a^{2} - p^{2}c^{2} = -2$$

$$\frac{1}{4} - p^{2} = -2$$

$$p^{2} = \frac{9}{4}$$

$$p = \frac{3}{2}$$

$$y = x^{1/2}[c_{1}J_{3/2}(x) + c_{2}Y_{3/2}(x)]$$

5.3.10 19

$$xy'' + 3y' + x^{3}y = 0$$

$$y'' + \frac{3}{x}y' + x^{2}y = 0$$

$$1 - 2a = 3$$

$$a = -1$$

$$2c - 2 = 2$$

$$c = 2$$

$$b^{2}c^{2} = 1$$

$$b = \frac{1}{2}$$

$$a^{2} - p^{2}c^{2} = 0$$

$$1 - 4p^{2} = 0$$

$$p = \frac{1}{2}$$

$$y = x^{-1}[c_{1}J_{1/2}(x^{2}/2) + c_{2}J_{-1/2}(x^{2}/2)]$$

5.3.11 23

$$y'' + y = 0$$

$$1 - 2a = 0$$

$$a = \frac{1}{2}$$

$$2c - 2 = 0$$

$$c = 1$$

$$b^{2}c^{2} = 1$$

$$b = 1$$

$$a^{2} - p^{2}c^{2} = 0$$

$$\frac{1}{4} - p^{2} = 0$$

$$p = \frac{1}{2}$$

$$y = x^{1/2}[c_{1}J_{1/2}(x) + c_{2}J_{-1/2}(x)]$$

$$= c_{1} \sin x + c_{2} \cos x$$

5.3.12 25

$$y'' + \frac{2}{x}y' + \left(\frac{x^2}{16} - \frac{3/4}{x^2}\right)y = 0$$

$$1 - 2a = 2$$

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

$$2c - 2 = 2$$

$$c = 2$$

$$b^2c^2 = \frac{1}{16}$$

$$4b^2 = \frac{1}{16}$$

$$b = \frac{1}{8}$$

$$a^2 - p^2c^2 = -\frac{3}{4}$$

$$\frac{1}{4} - 4p^2 = -\frac{3}{4}$$

 $16x^2y'' + 32xy' + (x^4 - 12)y = 0$

$$y = x^{-1/2} [c_1 J_{1/2}(x^2/8) + c_2 J_{-1/2}(x^2/8)]$$

= $x^{-3/2} [c_1 \sin(x^2/8) + c_2 \cos(x^2/8)]$

6 Numerical Solutions of Ordinary Differential Equations

 $p = \frac{1}{2}$

- 6.1 Euler Methods and Error Analysis
- 6.1.1 1

2.0801, 2.0592

6.1.2 3

 $0.5470,\,0.5465$

6.1.3 5

0.4053, 0.4054

6.1.4 7

0.5503, 0.5495

6.1.5 9

1.3260, 1.3315

6.1.6 11

 $3.8254,\ 3.8840$

6.1.7 13

- (a) 1.2
- (b)

$$\max_{0 < x < 0.1} |4e^{2x}| \frac{0.1^2}{2} = 0.0244$$

- (c) The actual error is 0.0214 which is less than the error bound
- (d) $y_1 = 1.1, y_2 = 1.21$

6.1.8 17

(a)

$$e(c,h) = 19h^2e^{-3(c-1)}$$

(b)

$$\max_{1 < x < 1.5} e(c, h) = 19(0.1)^2 e^{-3((1)-1)} = 0.19$$

- (c) 1.8207, 1.9424
- (d) 0.2325, 0.1108

6.2 Runge-Kutta Methods

6.2.1 1

3.9078

6.2.2 3

2.0533

6.2.3 5

0.5463

- 6.2.4 7
- 0.4055
- 6.2.5 9
- 0.5493
- 6.2.6 11
- 1.3333
- 6.2.7 13
- (a)

$$v' = 32 - 0.025v^2$$

35.7128