

PSet 14 - Linear operators - Part I

1. $\ddot{x} + x = t^2 + \cos(2t-1)$ $p(D) = D^2 + 1$

Strategy: Find x_1 sol'n to $p(D)x = t^2$, and x_2 sol'n to $p(D)x = \cos(2t-1)$.

superposition $\Rightarrow x_1 + x_2$ sol'n to $p(D)x = t^2 + \cos(2t-1)$

$\Rightarrow p(D)x = t^2$, polyn. input

$$\begin{aligned} x_{1,p} &= At^2 + Bt + C & 2A + At^2 + Bt + C &= At^2 + Bt + (2A + C) = t^2 \\ x'_{1,p} &= 2At + B & \Rightarrow A &= 1 \\ x''_{1,p} &= 2A & B &= 0 \\ & & 2 \cdot 1 + C &= 0 \Rightarrow C = -2 \\ & & x_{1,p} &= t^2 - 2 \end{aligned}$$

$\Rightarrow p(D)x = \cos(2t-1)$, sinusoidal input

$$\begin{aligned} p(D)z &= e^{i(2t-1)} \cdot e^{-i} e^{2it} \\ z &= Ae^{2it} \\ \Rightarrow z' &= 2iAe^{2it} & \Rightarrow A \cancel{e^{2it}}(-4+1) &= e^{-i} \cancel{e^{2it}} \Rightarrow A = \frac{e^{-i}}{-3} \\ z'' &= -4Ae^{2it} \end{aligned}$$

$$\Rightarrow z_p(t) = -\frac{e^{-i} e^{2it}}{3} = -\frac{e^{i(2t-1)}}{3} = -\frac{1}{3}(\cos(2t-1) + i\sin(2t-1))$$

$$\Rightarrow x_{p_2}(t) = -\frac{1}{3}\cos(2t-1)$$

$$\Rightarrow x_p(t) = x_{1,p} + x_{2,p} = t^2 - 2 - \frac{1}{3}\cos(2t-1)$$

2. $y'' + y' + y = 2xe^x$

$$y_p = a_1 x e^x + a_2 e^x$$

$$y'_p = a_1 e^x + a_1 x e^x + a_2 e^x$$

$$y''_p = a_1 e^x + a_1 e^x + a_1 x e^x + a_2 e^x$$

$$e^x(2a_1 + a_2 + a_1 + a_2 + a_2) + x e^x(a_1 + a_1 + a_1) = 2x e^x$$

$$e^x(3a_1 + 3a_2) + x e^x 3a_1 = 2x e^x$$

$$3a_1 = 2 \Rightarrow a_1 = \frac{2}{3}$$

$$a_1 + a_2 = 0 \Rightarrow a_2 = -\frac{2}{3}$$

$$= y_p(t) = \frac{2}{3}x e^x - \frac{2}{3}e^x$$

$$y'' + y' + y = 0$$

$$p(r) = r^2 + r + 1 = 0$$

$$\Delta = 1 - 4 = -3$$

$$r = \frac{-1 \pm \sqrt{3}i}{2}$$

complex homog. solution: $e^{\frac{-x}{2}} e^{\frac{\sqrt{3}x}{2}i}$

$$= e^{\frac{-x}{2}} (\cos(\sqrt{3}x/2) + i\sin(\sqrt{3}x/2))$$

$\Rightarrow e^{\frac{-x}{2}} \cos(\sqrt{3}x/2)$ and $e^{\frac{-x}{2}} \sin(\sqrt{3}x/2)$ are real sol'n.

$$\Rightarrow y_h(t) = e^{\frac{-t}{2}} (\cos(\sqrt{3}x/2) + \sin(\sqrt{3}x/2))$$

$$\Rightarrow y(t) = e^{\frac{-t}{2}} (\cos(\sqrt{3}x/2) + \sin(\sqrt{3}x/2))$$

$$+ \frac{2}{3}x e^x - \frac{2}{3}e^x$$

$$3. y^{(4)} - 2y'' + y = xe^x$$

$$p(r) = r^4 - 2r^2 + 1 = (r^2 - 1)^2 = 0 \Rightarrow r^2 = 1 \Rightarrow r = \pm 1, \text{ each a double root} \\ = (r+1)^2(r-1)^2$$

$$y_p = c_3 x^2 e^x + c_4 x^3 e^x$$

$$\Rightarrow e^x (8c_3 + 24c_4) + 24c_4 x e^x - x e^x$$

$$\Rightarrow c_4 = 1/24, \quad c_3 = -1/8$$

$$\Rightarrow y_p(x) = -\frac{x^2 e^x}{8} + \frac{x^3 e^x}{24}$$