

I. Existence and uniqueness. Fundamental sets.

1. Determine the longest interval on which the given initial value problem is certain to have a unique twice differentiable solution.

(a) $(x-3)y'' + \frac{x}{x-3}y' + \sqrt{x-1}y = 0, \quad y(2)=0, y'(2)=1$

(b) $(t-1)y'' + ty' + y = \sec(t), \quad y(0)=1, y'(0)=3$

(c) $t(t-4)y'' + 3y' + \ln(t)y = \sin(t), \quad y(1)=1, y'(1)=1$

2. Which of the following is a true statement?

- I. Two functions defined on an open interval I are said to be linearly independent on I provided that one is a constant multiple of the other on I.
- II. Two functions defined on an open interval I are said to be linearly dependent on I provided that one is a constant multiple of the other on I.
- III. Two functions defined on an open interval I are said to be linearly independent on I provided that neither is a constant multiple of the other on I.
- IV. Two functions defined on an open interval I are said to be linearly dependent on I provided that neither is a constant multiple of the other on I.

3. Which of the following pairs of functions is linearly independent on the entire real line?

- A. $\{\sin x, \cos x\}$ B. $\{e^x, xe^x\}$ C. $\left\{x, \left(\frac{e}{\pi}\right)^3 x\right\}$ D. $\{x, 3x\}$
- E. $\{1, e^{-t}\}$ F. $\{\cos t, \sin(t+\pi/2)\}$ G. $\{e^{-2t}\cos 2t, e^{-2t}\sin 2t\}$
- H. $\{2e^{-t}, 4e^{-t+3}\}$ I. $\{e^{2t}, e^{2t}-6\}$ J. $\{x, |x|\}$

4. Which of the following is NOT a fundamental set of solutions for $y'' - y = 0$?

- A. $\{e^t, e^{-t}\}$ B. $\{2e^t, 2e^{-t}\}$ C. $\{te^t, e^{-t}\}$ D. $\left\{(e^t + e^{-t}), \frac{1}{2}(e^t + e^{-t})\right\}$ E. $\left\{\frac{1}{2}(e^t + e^{-t}), \frac{1}{2}(e^t - e^{-t})\right\}$
- F. $\{(e^t + e^{-t}), e^t\}$

5. Suppose $y_1(t)=t$ and $y_2(t)=t^2$ are both solutions of the second order linear equation $y'' + p(t)y' + q(t)y = 0$. Which of the functions below are guaranteed to also be solutions of the same equation?

- A. $y=t^2-1$ B. $y=5t^2$ C. $y=-9t^2+17t$ D. $y=0$

6. Consider the ODE $t^2y'' + 3ty' + y = 0$ with the initial conditions $y(1)=1, y'(1)=1$.

- (i) What is the maximum interval of validity, I, of the solution?
- (ii) Verify that the functions $y_1(t)=t^{-1}$ and $y_2(t)=t^{-1}\ln t$ satisfy the ODE for t in the interval I.
- (iii) Use the Wronskian to show that the functions y_1 and y_2 from ii. form a fundamental set of solutions.
- (iv) Solve the initial value problem.

II. HODEs/IVP with constant coefficients.

- Find a real valued solution to the following initial value problems. Sketch a graph of the solution.
 - $y'' - 6y' + 13y = 0$ with $y(0) = 1, y'(0) = 1$.
 - $y'' + 4y' + 4y = 0$, with $y(0) = 1, y'(0) = -4$.
 - $y'' + 3y' + 2y = 0$, with $y(0) = 3, y'(0) = 0$.
- For which values of α (if any) are all solutions of $y'' - (2\alpha - 1)y' + \alpha(\alpha - 1)y = 0$ unbounded as $t \rightarrow \infty$?
- The characteristic equation of a homogeneous 9th order linear Differential Equation with constant coefficients has roots $r = 0$ with multiplicity three, $r = -2$ with multiplicity two, $r = -3 \pm 2i$ with multiplicity two.
Write the general solution of the Differential Equation.
- One solution of the DE $6y^{(4)} + 5y^{(3)} + 25y'' + 20y' + 4y = 0$ is $y = \cos(2x)$. Find the general solution.

III. Reduction of order:

- The ODE $t^2 y'' + 3t y' + y = 0$ has a solution $y_1(t) = t^{-1}$ for $t > 0$. Find the general solution.
- The ODE $t^2 y'' - t(t+2)y' + (t+2)y = 0$ has a solution $y_1(t) = t$ for $t > 0$. Find the general solution.

IV. Undetermined coefficients

- Find the general solution of the ODE $y'' + 2y' + y = e^{-t}$
- Solve the IVP: $y'' - y' - 2y = 6x + 6e^{-x}, y(0) = 1, y'(0) = 0$
- Solve the IVP: $y'' - y' - 2y = 6te^{2t}, y(0) = 0, y'(0) = 1$
- Determine a suitable form for the particular solution $Y(t)$ if the method of undetermined coefficients is to be used.
You do not need to determine the values of the coefficients.
 - $y'' + 3y' = 2t^2 + t^2 e^{-3t} + \sin 3t$
 - $y'' + y = t(1 + \sin t)$
 - $y'' - 5y' + 6y = e^t \cos 2t + e^{2t}(3t + 4) \sin t$
 - $y'' + 2y' + 2y = 3e^{-t} + 2e^{-t} \cos t + 4e^{-t} t^2 \sin t$
 - $y'' - 4y' + 4y = 2t^2 + 4te^{2t} + t \sin(2t)$

V. Mass-Spring system

- Consider the IVP: $y'' + 4y = 0$ with $y(0) = -3$ and $y'(0) = 6$. Write the solution as $y(t) = R \cos(\omega_0 t - \delta)$.
- A mass of 2 kilograms stretches a spring 0.5 meters. If the mass is set in motion from its equilibrium with a downward velocity of 10 cm/s, and there is no damping, write an IVP for the position u (in meters) of the mass at any time t (in seconds). Use $g = 9.8 \text{ m/s}^2$ for the acceleration due to gravity.
- For the following, choose the best description of the system from the following:
Simple Harmonic Motion (SHM) Overdamped (OD) Underdamped (UD) Critically Damped (CD)
Beating (B) Resonant (R) Steady-State plus Transient (SST)
 - $y'' + 4y = 0$
 - $y'' + (1.8)^2 y = \cos(2t)$
 - $y'' + 4y = \cos(2t)$

d. $y'' + y' + y = 0$

e. $y'' + y' + y = \cos(t)$

f. $y'' + 2y' + y = 0$

4. The motion of a force mass-spring system is described by the following IVP:

$$u'' + 9u = \cos(3t), \quad u(0) = 0, \quad u'(0) = 0$$

(a) Explain why you expect resonance to occur.

(b) solve this IVP and sketch the graph of the solution.

5. The motion of a force mass-spring system is described by the following IVP:

$$u'' + (2.8)^2 u = \cos(3t), \quad u(0) = 0, \quad u'(0) = 0.$$

(a) Explain why you expect the beats phenomenon to occur.

(b) Solve the IVP and write your solution in the form $A \sin(\alpha t) \sin(\beta t)$

(c) Determine the length of the beats and the period of the oscillation.

6. A mass $m = 1$ is attached to a spring with constant $k = 2$ and damping constant γ . Determine the value of γ so that the motion is critically damped.

7. The position function of a mass-spring system satisfies the differential equation

$$m x'' + \gamma x' + k x = \cos(\omega t), \quad x(0) = x'(0) = 0.$$

Assume $m = 1$ and $k = 9$.

If $\gamma \neq 0$, the amplitude of the forced oscillation is given by $C = \frac{1}{\sqrt{(\omega_0^2 - \omega^2)^2 + \gamma^2 \omega^2}}$.

Assume $\gamma = 1$.

Differentiate C to find the value of ω at which practical resonance occurs. Determine the corresponding value of C .

VI. Introduction to systems:

1. Transform the given IVP into an initial value problem for two first order equations.

$$u'' + 4u' + 5u = 7 - \sin(2t), \quad u(0) = -2, \quad u'(0) = 1$$

2. (a) Write the following IVP for a system of 2 linear ODEs as an IVP for a single second-order linear ODE

$$\begin{aligned} x' &= -y, & x(0) &= 1 \\ y' &= 10x - 7y, & y(0) &= -7 \end{aligned} \quad (1)$$

(b) Find the solution of the IVP (1)

3. Match the description of the phase portrait with the corresponding system (one description will not match)

I $x' = y, y' = -x$

II $x' = y, y' = x$

III $x' = -2y, y' = x$

A. circles

B. Ellipses

C. hyperbolas

D. parallel lines

TEST 2**ANSWERS TO PRACTICE PROBLEMS****I.**

1. (a) $1 < x < 3$ (b) $-\frac{\pi}{2} < t < 1$ (c) $0 < t < 4$.

2. II and III

3. A, B, E, G, I, J

4. C: te^t is not a solution; D: the two functions are not linearly independent.

5. By the principle of superposition: B, C, D

6. (i) $t > 0$ (iii) $W(y_1, y_2) = t^{-3}$ Since the Wronskian is nonzero on I, y_1 and y_2 form a fundamental set of solutions.

(iv) $y = \frac{(1+2\ln t)}{t}$

II.

1. (a) $y = -e^{3t}\sin(2t) + e^{3t}\cos(2t)$ (b) $y(t) = (1-2t)e^{-2t}$ (c) $y(t) = -3e^{-2t} + 6e^{-t}$

2. The general solution is $y = c_1 e^{\alpha t} + c_2 e^{(\alpha-1)t}$. Thus all solutions are unbounded if $\alpha > 1$

3. $c_1 + c_2 t + c_3 t^2 + c_4 e^{-2t} + c_5 t e^{-2t} + e^{-3t}(c_6 \cos(2t) + c_7 \sin(2t)) + t e^{-3t}(c_8 \cos(2t) + c_9 \sin(2t))$

4. Since $y = \cos(2x)$ is a solution, $2i$ and $-2i$ must be roots of the characteristic equation and $r^2 + 4$ must be a factor.

Using long division, another factor is $6r^2 + 5r + 1$. Thus the characteristic equation can be written as

$(r^2 + 4)(3r + 1)(2r + 1)$ and the general solution is $y = c_1 \cos(2x) + c_2 \sin(2x) + c_3 e^{-x/3} + c_4 e^{-x/2}$

III.

1. $y(t) = c_1 t^{-1} + c_2 t^{-1} \ln t$

2. $y(t) = c_1 t + c_2 t e^t$

IV.

1. $y = c_1 e^{-t} + c_2 t e^{-t} + \frac{1}{2} t^2 e^{-t}$ 2. $y = \frac{3}{2} e^{2x} - 2 e^{-x} + \left(\frac{3}{2} - 3x\right) - 2x e^{-x}$ 3. $y = \frac{5}{9} e^{2t} - \frac{5}{9} e^{-t} + \left(t^2 - \frac{2}{3}t\right) e^{2t}$

4.

(i) $Y(t) = t(A_0 t^2 + A_1 t + A_2) + t(B_0 t^2 + B_1 t + B_2) e^{-3t} + E \sin(3t) + F \cos(3t)$

(ii) $Y(t) = A_0 t + A_1 + t(B_0 t + B_1) \sin t + t(C_0 t + C_1) \cos t$

(iii) $Y(t) = A_0 e^t \cos(2t) + A_1 e^t \sin(2t) + e^{2t}(B_0 t + B_1) \sin t + e^{2t}(C_0 t + C_1) \cos t$

(iv) $Y(t) = A_0 e^{-t} + t e^{-t}(B_0 t^2 + B_1 t + B_2) \sin t + t e^{-t}(C_0 t^2 + C_1 t + C_2) \cos t$

(v) $Y(t) = A_0 t^2 + A_1 t + A_2 + t^2(B_0 t + B_1) e^{2t} + (C_0 t + C_1) \sin(2t) + (D_0 t + D_1) \cos(2t)$

V.

$$1. \quad y(t) = -3 \cos(2t) + 3 \sin(2t) = 3\sqrt{2} \cos\left(2t - \frac{3\pi}{4}\right) \quad 2. \quad 2u'' + 39.2u = 0, \quad u(0) = 0, u'(0) = 0.1$$

3. a. undamped free motion: Simple Harmonic Motion

b. undamped motion with $\omega_0 = 1.8 \approx 2 = \omega$: Beats

c. undamped motion with $\omega_0 = 2 = \omega$: Resonance

d. free damped motion; roots of the characteristic equation are complex: Under Damped

e. damped motion with forcing term: Steady State plus Transient

f. free damped motion; roots of the characteristic equation are repeated: Critically Damped

$$4. \quad (a) \quad \omega_0 = 3 = \omega \quad (b) \quad u(t) = \frac{t}{6} \sin(3t)$$

$$5. \quad (a) \quad \omega_0 = 2.8 \approx 3 = \omega \quad (b) \quad \frac{1}{1.16} (\cos(2.8t) - \cos(3t)) = \frac{2}{1.16} \sin(0.1t) \sin(2.9t)$$

$$(c) \quad \text{Length of beats} = \frac{2\pi}{2(0.1)} = 10\pi \quad \text{Period of oscillation} = \frac{2\pi}{2.9}$$

$$6. \quad 2\sqrt{2} \quad 7. \quad \omega = \frac{\sqrt{34}}{2} \approx 2.91 \quad \text{The corresponding maximum value of the amplitude is } C\left(\frac{\sqrt{34}}{2}\right) \approx 0.338$$

VI.

$$1. \quad x_1' = x_2, \quad x_2' = -5tx_1 - 4x_2 + 7 - \sin(2t), \quad x_1(0) = -2 \quad x_2(0) = 1$$

$$2. \quad (a) \quad y'' + 7y' + 10y = 0, \quad y(0) = -7, y'(0) = 59 \quad (b) \quad x(t) = 4e^{-2t} - 3e^{-5t}, \quad y(t) = 8e^{-2t} - 15e^{-5t}$$

3. I: Solving $\frac{dy}{dx} = -\frac{x}{y}$ yields $y^2 + x^2 = C$, hence the trajectories are circles and I matches A

II: Solving $\frac{dy}{dx} = \frac{x}{y}$ yields $y^2 - x^2 = C$, hence the trajectories are hyperbolas and II matches C

III: Solving $\frac{dy}{dx} = -\frac{x}{2y}$ yields $y^2 + \frac{x^2}{2} = C$, hence the trajectories are ellipses and III matches B