

ODEs Sample Problem 2

This problem is question 2.2 on the 2023 Fall QE.

Solve the following second order differential equation:

$$\ddot{x} = x(t) + e^{-t} + \cos(t) \quad (1)$$

$$x(0) = 1, \quad \dot{x}(0) = 0 \quad (2)$$

Important note: Do not use Laplace methods.

1 Homogeneous Solution

We can rewrite the equation as the following to isolate x variables on one side:

$$\ddot{x} - x(t) = e^{-t} + \cos(t) \quad (3)$$

$$x(0) = 1, \quad \dot{x}(0) = 0 \quad (4)$$

Now, write the characteristic equation with the form:

$$ar^2 + br + c = 0 \quad (5)$$

For our case, we have:

$$r^2 - 1 = 0 \quad (6)$$

Solving for r, we find:

$$r = \pm 1 \quad (7)$$

Thus, the homogeneous solution is:

$$x_h(t) = C_1 e^t + C_2 e^{-t} \quad (8)$$

2 Particular Solution for $x'' - x = e^{-t}$

To find a particular solution for the non-homogeneous part e^{-t} , we can use the method of undetermined coefficients. Since e^{-t} is already part of the homogeneous solution, we multiply by t to find a suitable form for the particular solution:

$$x_{p1}(t) = Ate^{-t} \quad (9)$$

Taking the first and second derivatives, we have:

$$\dot{x}_{p1}(t) = Ae^{-t} - Ate^{-t} \quad (10)$$

$$\ddot{x}_{p1}(t) = -2Ae^{-t} + Ate^{-t} \quad (11)$$

Substituting into the differential equation:

$$\ddot{x}_{p1} - x_{p1} = -2Ae^{-t} + Ate^{-t} - Ate^{-t} = -2Ae^{-t} \quad (12)$$

Setting this equal to e^{-t} , we find:

$$-2A = 1 \implies A = -\frac{1}{2} \quad (13)$$

Thus, the particular solution for this part is:

$$x_{p1}(t) = -\frac{1}{2}te^{-t} \quad (14)$$

3 Particular Solution for $x'' - x = \cos(t)$

Next, we find a particular solution for the non-homogeneous part $\cos(t)$. We can use the method of undetermined coefficients again, proposing a solution of the form:

$$x_{p2}(t) = B \cos(t) + C \sin(t) \quad (15)$$

Taking the first and second derivatives, we have:

$$\dot{x}_{p2}(t) = -B \sin(t) + C \cos(t) \quad (16)$$

$$\ddot{x}_{p2}(t) = -B \cos(t) - C \sin(t) \quad (17)$$

Substituting into the differential equation:

$$\ddot{x}_{p2} - x_{p2} = -B \cos(t) - C \sin(t) - B \cos(t) - C \sin(t) = -2B \cos(t) - 2C \sin(t) \quad (18)$$

Setting this equal to $\cos(t)$, we find:

$$-2B = 1 \implies B = -\frac{1}{2} \quad (19)$$

$$-2C = 0 \implies C = 0 \quad (20)$$

Thus, the particular solution for this part is:

$$x_{p2}(t) = -\frac{1}{2} \cos(t) \quad (21)$$

4 General Solution

Combining the homogeneous and particular solutions, we have the general solution:

$$x(t) = C_1 e^t + C_2 e^{-t} - \frac{1}{2} t e^{-t} - \frac{1}{2} \cos(t) \quad (22)$$

We can then apply the initial conditions to solve for C_1 and C_2 . Using $x(0) = 1$:

$$1 = C_1 + C_2 - \frac{1}{2} \cos(0) \quad (23)$$

$$1 = C_1 + C_2 - \frac{1}{2} \quad (24)$$

$$C_1 + C_2 = \frac{3}{2} \quad (25)$$

Using $\dot{x}(0) = 0$:

$$\dot{x}(t) = C_1 e^t - C_2 e^{-t} - \frac{1}{2} e^{-t} + \frac{1}{2} t e^{-t} + \frac{1}{2} \sin(t) \quad (26)$$

$$0 = C_1 - C_2 - \frac{1}{2} \quad (27)$$

Solving the system of equations:

$$C_1 + C_2 = \frac{3}{2} \quad (28)$$

$$C_1 - C_2 = \frac{1}{2} \quad (29)$$

Adding the two equations, we find:

$$2C_1 = 2 \implies C_1 = 1 \quad (30)$$

Substituting back to find C_2 :

$$1 + C_2 = \frac{3}{2} \implies C_2 = \frac{1}{2} \quad (31)$$

Thus, the final solution to the differential equation is:

$$x(t) = e^t + \frac{1}{2} e^{-t} - \frac{1}{2} t e^{-t} - \frac{1}{2} \cos(t) \quad (32)$$