Math 170C: Homework 4

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Problem 1

Letting $x_0 = t$, $x_1 = x$, $x_2 = x'$, and $x_3 = x''$ yields

$$\begin{cases} x'_0 = 1 \\ x'_1 = x_2 \\ x'_2 = x_3 \\ x'_3 = e^{x_0} - 2x_3 + x_2 + 2x_1 \end{cases}$$

with initial condition $X = (8, 3, 2, 1)^T$

Problem 2

We can transform the first problem to the second with the change of variables t = 3 + 4s, y(s) = x(3 + 4s), y'(s) = 4x'(3 + 4s), y''(s) = 16x''(3 + 4s)

$$x(3) = \alpha \implies y(0) = \alpha$$

$$x(7) = \beta \implies y(1) = \beta$$

$$x'' = t + x^2 - 3x' \implies y'' = 16((3 + 4s) + y^2 - 3(y'/4))$$

$$= 48 + 64s + 16y^2 - 12y'.$$

Thus, theorem 2 holds for this problem.

Problem 3

Suppose we find a solution x_1 with initial conditions $x_1(a)$ and $x_1'(a)$ such that $c_{11}x_1(a) + c_{12}x_1'(a) = \alpha$. Then consider x_2 such that $x_2(a) = -c_{12}$ and $x_2'(a) = c_{11}$. Consider the solution $x_1 + \lambda x_2$. This satisfies the initial condition at a since

$$c_{11}(x_1(a) + \lambda x_2(a)) + c_{12}(x_1'(a) + \lambda x_2'(a)) = (c_{11}x_1(a) + c_{12}x_1'(a)) + (-\lambda c_{11}c_{12} + \lambda c_{12}c_{11})$$

$$= \alpha + 0$$

$$= \alpha$$

We then want to select λ such that

$$c_{21}(x_1(b) + \lambda x_2(b)) + c_{22}(x_1'(b) + \lambda x_2'(b)) = \beta$$

Solving for λ yields

$$\lambda = \frac{\beta - c_{21}x_1(b) - c_{22}x_1'(b)}{x_2(b) + x_2'(b)}.$$