17 Second-Order Differential Equations

© CS Stock / Shutterstock.com

The motion of a shock absorber in a motorcycle is described by the differential equations that we solve in Section 17.3.

THE BASIC IDEAS OF DIFFERENTIAL equations were explained in Chapter 9; there we concentrated on first-order equations. In this chapter we study second-order linear differential equations and learn how they can be applied to solve problems concerning the vibrations of springs and the analysis of electric circuits. We will also see how infinite series can be used to solve differential equations.

17.1 Second-Order Linear Equations

A **second-order linear differential equation** has the form

$$\boxed{1} \qquad P(x)\frac{d^2y}{dx^2} + Q(x)\frac{dy}{dx} + R(x)y = G(x)$$

where P, Q, R, and G are continuous functions. We saw in Section 9.1 that equations of this type arise in the study of the motion of a spring. In Section 17.3 we will further pursue this application as well as the application to electric circuits.

In this section we study the case where $G(x) = 0$, for all x, in Equation 1. Such equations are called **homogeneous** linear equations. Thus the form of a second-order linear homogeneous differential equation is

$$\boxed{2} \qquad P(x)\frac{d^2y}{dx^2} + Q(x)\frac{dy}{dx} + R(x)y = 0$$

If $G(x) \neq 0$ for some x, Equation 1 is **nonhomogeneous** and is discussed in Section 17.2.

Two basic facts enable us to solve homogeneous linear equations. The first of these says that if we know two solutions y_1 and y_2 of such an equation, then the **linear combination** $y = c_1y_1 + c_2y_2$ is also a solution.

3 Theorem If $y_1(x)$ and $y_2(x)$ are both solutions of the linear homogeneous equation (2) and c_1 and c_2 are any constants, then the function

$$y(x) = c_1y_1(x) + c_2y_2(x)$$

is also a solution of Equation 2.

PROOF Since y_1 and y_2 are solutions of Equation 2, we have

$$P(x)y_1'' + Q(x)y_1' + R(x)y_1 = 0$$

and

$$P(x)y_2'' + Q(x)y_2' + R(x)y_2 = 0$$

Therefore, using the basic rules for differentiation, we have

$$\begin{aligned}
P(x)y'' &+ Q(x)y' + R(x)y \\
&= P(x)(c_1y_1 + c_2y_2)'' + Q(x)(c_1y_1 + c_2y_2)' + R(x)(c_1y_1 + c_2y_2) \\
&= P(x)(c_1y_1'' + c_2y_2'') + Q(x)(c_1y_1' + c_2y_2') + R(x)(c_1y_1 + c_2y_2) \\
&= c_1[P(x)y_1'' + Q(x)y_1' + R(x)y_1] + c_2[P(x)y_2'' + Q(x)y_2' + R(x)y_2] \\
&= c_1(0) + c_2(0) = 0
\end{aligned}$$

Thus $y = c_1y_1 + c_2y_2$ is a solution of Equation 2. ■

The other fact we need is given by the following theorem, which is proved in more advanced courses. It says that the general solution is a linear combination of two **linearly independent** solutions y_1 and y_2. This means that neither y_1 nor y_2 is a constant multiple of the other. For instance, the functions $f(x) = x^2$ and $g(x) = 5x^2$ are linearly dependent, but $f(x) = e^x$ and $g(x) = xe^x$ are linearly independent.

4 Theorem If y_1 and y_2 are linearly independent solutions of Equation 2 on an interval, and $P(x)$ is never 0, then the general solution is given by

$$y(x) = c_1y_1(x) + c_2y_2(x)$$

where c_1 and c_2 are arbitrary constants.

Theorem 4 is very useful because it says that if we know *two* particular linearly independent solutions, then we know *every* solution.

In general, it's not easy to discover particular solutions to a second-order linear equation. But it is always possible to do so if the coefficient functions P, Q, and R are constant functions, that is, if the differential equation has the form

5 $$\boxed{ay'' + by' + cy = 0}$$

where a, b, and c are constants and $a \neq 0$.

It's not hard to think of some likely candidates for particular solutions of Equation 5 if we state the equation verbally. We are looking for a function y such that a constant times its second derivative y'' plus another constant times y' plus a third constant times y is equal to 0. We know that the exponential function $y = e^{rx}$ (where r is a constant) has the property that its derivative is a constant multiple of itself: $y' = re^{rx}$. Furthermore, $y'' = r^2e^{rx}$. If we substitute these expressions into Equation 5, we see that $y = e^{rx}$ is a solution if

$$ar^2e^{rx} + bre^{rx} + ce^{rx} = 0$$

or

$$(ar^2 + br + c)e^{rx} = 0$$

But e^{rx} is never 0. Thus $y = e^{rx}$ is a solution of Equation 5 if r is a root of the equation

6 $$\boxed{ar^2 + br + c = 0}$$

Equation 6 is called the **auxiliary equation** (or **characteristic equation**) of the differential equation $ay'' + by' + cy = 0$. Notice that it is an algebraic equation that is obtained from the differential equation by replacing y'' by r^2, y' by r, and y by 1.

Sometimes the roots r_1 and r_2 of the auxiliary equation can be found by factoring. In other cases they are found by using the quadratic formula:

7 $$r_1 = \frac{-b + \sqrt{b^2 - 4ac}}{2a} \qquad r_2 = \frac{-b - \sqrt{b^2 - 4ac}}{2a}$$

We distinguish three cases according to the sign of the discriminant $b^2 - 4ac$.

CASE I $b^2 - 4ac > 0$

In this case the roots r_1 and r_2 of the auxiliary equation are real and distinct, so $y_1 = e^{r_1x}$ and $y_2 = e^{r_2x}$ are two linearly independent solutions of Equation 5. (Note that e^{r_2x} is not a constant multiple of e^{r_1x}.) Therefore, by Theorem 4, we have the following fact.

8 If the roots r_1 and r_2 of the auxiliary equation $ar^2 + br + c = 0$ are real and unequal, then the general solution of $ay'' + by' + cy = 0$ is

$$y = c_1e^{r_1x} + c_2e^{r_2x}$$

In Figure 1 the graphs of the basic solutions $f(x) = e^{2x}$ and $g(x) = e^{-3x}$ of the differential equation in Example 1 are shown in blue and red, respectively. Some of the other solutions, linear combinations of f and g, are shown in black.

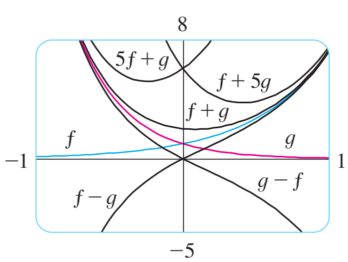


FIGURE 1

EXAMPLE 1 Solve the equation $y'' + y' - 6y = 0$.

SOLUTION The auxiliary equation is

$$r^2 + r - 6 = (r - 2)(r + 3) = 0$$

whose roots are $r = 2, -3$. Therefore, by (8), the general solution of the given differential equation is

$$y = c_1e^{2x} + c_2e^{-3x}$$

We could verify that this is indeed a solution by differentiating and substituting into the differential equation. ■

EXAMPLE 2 Solve $3\dfrac{d^2y}{dx^2} + \dfrac{dy}{dx} - y = 0$.

SOLUTION To solve the auxiliary equation $3r^2 + r - 1 = 0$, we use the quadratic formula:

$$r = \frac{-1 \pm \sqrt{13}}{6}$$

Since the roots are real and distinct, the general solution is

$$y = c_1e^{(-1+\sqrt{13})x/6} + c_2e^{(-1-\sqrt{13})x/6}$$ ■

CASE II $b^2 - 4ac = 0$

In this case $r_1 = r_2$; that is, the roots of the auxiliary equation are real and equal. Let's denote by r the common value of r_1 and r_2. Then, from Equations 7, we have

9 $$r = -\frac{b}{2a} \qquad \text{so} \qquad 2ar + b = 0$$

We know that $y_1 = e^{rx}$ is one solution of Equation 5. We now verify that $y_2 = xe^{rx}$ is also a solution:

$$\begin{aligned} ay_2'' + by_2' + cy_2 &= a(2re^{rx} + r^2xe^{rx}) + b(e^{rx} + rxe^{rx}) + cxe^{rx} \\ &= (2ar + b)e^{rx} + (ar^2 + br + c)xe^{rx} \\ &= 0(e^{rx}) + 0(xe^{rx}) = 0 \end{aligned}$$

In the first term, $2ar + b = 0$ by Equations 9; in the second term, $ar^2 + br + c = 0$ because r is a root of the auxiliary equation. Since $y_1 = e^{rx}$ and $y_2 = xe^{rx}$ are linearly independent solutions, Theorem 4 provides us with the general solution.

10 If the auxiliary equation $ar^2 + br + c = 0$ has only one real root r, then the general solution of $ay'' + by' + cy = 0$ is

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

Figure 2 shows the basic solutions $f(x) = e^{-3x/2}$ and $g(x) = xe^{-3x/2}$ in Example 3 and some other members of the family of solutions. Notice that all of them approach 0 as $x \to \infty$.

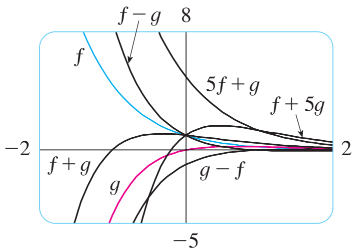


FIGURE 2

EXAMPLE 3 Solve the equation $4y'' + 12y' + 9y = 0$.

SOLUTION The auxiliary equation $4r^2 + 12r + 9 = 0$ can be factored as

$$(2r + 3)^2 = 0$$

so the only root is $r = -\frac{3}{2}$. By (10) the general solution is

$$y = c_1 e^{-3x/2} + c_2 x e^{-3x/2}$$

CASE III $b^2 - 4ac < 0$

In this case the roots r_1 and r_2 of the auxiliary equation are complex numbers. (See Appendix H for information about complex numbers.) We can write

$$r_1 = \alpha + i\beta \qquad r_2 = \alpha - i\beta$$

where α and β are real numbers. [In fact, $\alpha = -b/(2a)$, $\beta = \sqrt{4ac - b^2}/(2a)$.] Then, using Euler's equation

$$e^{i\theta} = \cos\theta + i\sin\theta$$

from Appendix H, we write the solution of the differential equation as

$$\begin{aligned} y &= C_1 e^{r_1 x} + C_2 e^{r_2 x} = C_1 e^{(\alpha + i\beta)x} + C_2 e^{(\alpha - i\beta)x} \\ &= C_1 e^{\alpha x}(\cos\beta x + i\sin\beta x) + C_2 e^{\alpha x}(\cos\beta x - i\sin\beta x) \\ &= e^{\alpha x}[(C_1 + C_2)\cos\beta x + i(C_1 - C_2)\sin\beta x] \\ &= e^{\alpha x}(c_1\cos\beta x + c_2\sin\beta x) \end{aligned}$$

where $c_1 = C_1 + C_2$, $c_2 = i(C_1 - C_2)$. This gives all solutions (real or complex) of the differential equation. The solutions are real when the constants c_1 and c_2 are real. We summarize the discussion as follows.

11 If the roots of the auxiliary equation $ar^2 + br + c = 0$ are the complex numbers $r_1 = \alpha + i\beta$, $r_2 = \alpha - i\beta$, then the general solution of $ay'' + by' + cy = 0$ is

$$y = e^{\alpha x}(c_1\cos\beta x + c_2\sin\beta x)$$

Figure 3 shows the graphs of the solutions in Example 4, $f(x) = e^{3x} \cos 2x$ and $g(x) = e^{3x} \sin 2x$, together with some linear combinations. All solutions approach 0 as $x \to -\infty$.

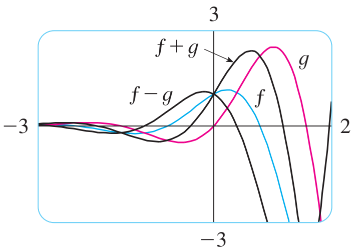


FIGURE 3

EXAMPLE 4 Solve the equation $y'' - 6y' + 13y = 0$.

SOLUTION The auxiliary equation is $r^2 - 6r + 13 = 0$. By the quadratic formula, the roots are

$$r = \frac{6 \pm \sqrt{36 - 52}}{2} = \frac{6 \pm \sqrt{-16}}{2} = 3 \pm 2i$$

By (11), the general solution of the differential equation is

$$y = e^{3x}(c_1 \cos 2x + c_2 \sin 2x)$$ ■

Initial-Value and Boundary-Value Problems

An **initial-value problem** for the second-order Equation 1 or 2 consists of finding a solution y of the differential equation that also satisfies initial conditions of the form

$$y(x_0) = y_0 \qquad y'(x_0) = y_1$$

where y_0 and y_1 are given constants. If P, Q, R, and G are continuous on an interval and $P(x) \neq 0$ there, then a theorem found in more advanced books guarantees the existence and uniqueness of a solution to this initial-value problem. Examples 5 and 6 illustrate the technique for solving such a problem.

EXAMPLE 5 Solve the initial-value problem

$$y'' + y' - 6y = 0 \qquad y(0) = 1 \qquad y'(0) = 0$$

SOLUTION From Example 1 we know that the general solution of the differential equation is

$$y(x) = c_1 e^{2x} + c_2 e^{-3x}$$

Differentiating this solution, we get

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

To satisfy the initial conditions we require that

Figure 4 shows the graph of the solution of the initial-value problem in Example 5. Compare with Figure 1.

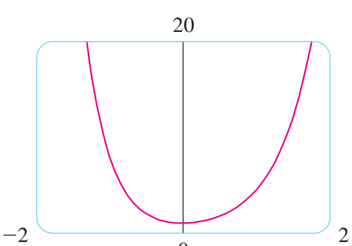


FIGURE 4

$$\boxed{12} \qquad y(0) = c_1 + c_2 = 1$$

$$\boxed{13} \qquad y'(0) = 2c_1 - 3c_2 = 0$$

From (13), we have $c_2 = \frac{2}{3}c_1$ and so (12) gives

$$c_1 + \tfrac{2}{3}c_1 = 1 \qquad c_1 = \tfrac{3}{5} \qquad c_2 = \tfrac{2}{5}$$

Thus the required solution of the initial-value problem is

$$y = \tfrac{3}{5}e^{2x} + \tfrac{2}{5}e^{-3x}$$ ■

EXAMPLE 6 Solve the initial-value problem

$$y'' + y = 0 \qquad y(0) = 2 \qquad y'(0) = 3$$

SOLUTION The auxiliary equation is $r^2 + 1 = 0$, or $r^2 = -1$, whose roots are $\pm i$. Thus $\alpha = 0$, $\beta = 1$, and since $e^{0x} = 1$, the general solution is

$$y(x) = c_1 \cos x + c_2 \sin x$$

Since $$y'(x) = -c_1 \sin x + c_2 \cos x$$

The solution to Example 6 is graphed in Figure 5. It appears to be a shifted sine curve and, indeed, you can verify that another way of writing the solution is

$y = \sqrt{13}\,\sin(x + \phi)$ where $\tan\phi = \frac{2}{3}$

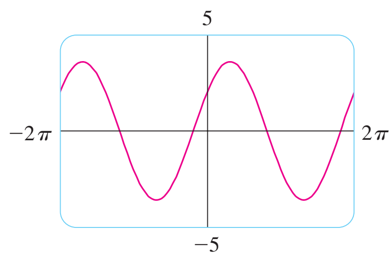


FIGURE 5

the initial conditions become

$$y(0) = c_1 = 2 \qquad y'(0) = c_2 = 3$$

Therefore the solution of the initial-value problem is

$$y(x) = 2\cos x + 3\sin x$$

■

A **boundary-value problem** for Equation 1 or 2 consists of finding a solution y of the differential equation that also satisfies boundary conditions of the form

$$y(x_0) = y_0 \qquad y(x_1) = y_1$$

In contrast with the situation for initial-value problems, a boundary-value problem does not always have a solution. The method is illustrated in Example 7.

EXAMPLE 7 Solve the boundary-value problem

$$y'' + 2y' + y = 0 \qquad y(0) = 1 \qquad y(1) = 3$$

SOLUTION The auxiliary equation is

$$r^2 + 2r + 1 = 0 \qquad \text{or} \qquad (r + 1)^2 = 0$$

whose only root is $r = -1$. Therefore the general solution is

$$y(x) = c_1e^{-x} + c_2xe^{-x}$$

Figure 6 shows the graph of the solution of the boundary-value problem in Example 7.

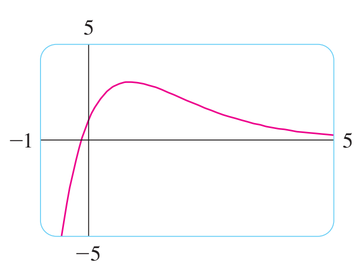


FIGURE 6

The boundary conditions are satisfied if

$$y(0) = c_1 = 1$$

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

The first condition gives $c_1 = 1$, so the second condition becomes

$$e^{-1} + c_2e^{-1} = 3$$

Solving this equation for c_2 by first multiplying through by e, we get

$$1 + c_2 = 3e \qquad \text{so} \qquad c_2 = 3e - 1$$

Thus the solution of the boundary-value problem is

$$y = e^{-x} + (3e - 1)xe^{-x}$$

■

Summary: Solutions of $ay'' + by' + cy = 0$

Roots of $ar^2 + br + c = 0$	General solution
r_1, r_2 real and distinct	$y = c_1e^{r_1x} + c_2e^{r_2x}$
$r_1 = r_2 = r$	$y = c_1e^{rx} + c_2xe^{rx}$
r_1, r_2 complex: $\alpha \pm i\beta$	$y = e^{\alpha x}(c_1\cos\beta x + c_2\sin\beta x)$

17.1 EXERCISES

1–13 Solve the differential equation.

1. $y'' - y' - 6y = 0$

2. $y'' - 6y' + 9y = 0$

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

4. $y'' + y' - 12y = 0$

5. $4y'' + 4y' + y = 0$

6. $9y'' + 4y = 0$

7. $3y'' = 4y'$

8. $y = y''$

9. $y'' - 4y' + 13y = 0$

10. $3y'' + 4y' - 3y = 0$

11. $2\dfrac{d^2y}{dt^2} + 2\dfrac{dy}{dt} - y = 0$

12. $\dfrac{d^2R}{dt^2} + 6\dfrac{dR}{dt} + 34R = 0$

13. $3\dfrac{d^2V}{dt^2} + 4\dfrac{dV}{dt} + 3V = 0$

14–16 Graph the two basic solutions along with several other solutions of the differential equation. What features do the solutions have in common?

14. $4\dfrac{d^2y}{dx^2} - 4\dfrac{dy}{dx} + y = 0$

15. $\dfrac{d^2y}{dx^2} + 2\dfrac{dy}{dx} + 2y = 0$

16. $2\dfrac{d^2y}{dx^2} + \dfrac{dy}{dx} - y = 0$

17–24 Solve the initial-value problem.

17. $y'' + 3y = 0, \quad y(0) = 1, \quad y'(0) = 3$

18. $y'' - 2y' - 3y = 0, \quad y(0) = 2, \quad y'(0) = 2$

19. $9y'' + 12y' + 4y = 0, \quad y(0) = 1, \quad y'(0) = 0$

20. $3y'' - 2y' - y = 0, \quad y(0) = 0, \quad y'(0) = -4$

21. $2y'' + 5y' + 3y = 0, \quad y(0) = 3, \quad y'(0) = -4$

22. $y'' + 3y = 0, \quad y(0) = 1, \quad y'(0) = 3$

23. $y'' - y' - 12y = 0, \quad y(1) = 0, \quad y'(1) = 1$

24. $2y'' + y' - y = 0, \quad y(0) = 3, \quad y'(0) = 3$

25–32 Solve the boundary-value problem, if possible.

25. $y'' + 16y = 0, \quad y(0) = -3, \quad y(\pi/8) = 2$

26. $y'' + 6y' = 0, \quad y(0) = 1, \quad y(1) = 0$

27. $y'' + 4y = 0, \quad y(0) = 5, \quad y(\pi/4) = 3$

28. $y'' = 4y, \quad y(0) = 1, \quad y(1) = 0$

29. $y'' = y', \quad y(0) = 1, \quad y(1) = 2$

30. $4y'' - 4y' + y = 0, \quad y(0) = 4, \quad y(2) = 0$

31. $y'' + 4y' + 20y = 0, \quad y(0) = 1, \quad y(\pi) = 2$

32. $y'' + 4y' + 20y = 0, \quad y(0) = 1, \quad y(\pi) = e^{-2\pi}$

33. Let L be a nonzero real number.
(a) Show that the boundary-value problem $y'' + \lambda y = 0$, $y(0) = 0$, $y(L) = 0$ has only the trivial solution $y = 0$ for the cases $\lambda = 0$ and $\lambda < 0$.
(b) For the case $\lambda > 0$, find the values of λ for which this problem has a nontrivial solution and give the corresponding solution.

34. If a, b, and c are all positive constants and $y(x)$ is a solution of the differential equation $ay'' + by' + cy = 0$, show that $\lim_{x \to \infty} y(x) = 0$.

35. Consider the boundary-value problem $y'' - 2y' + 2y = 0$, $y(a) = c$, $y(b) = d$.
(a) If this problem has a unique solution, how are a and b related?
(b) If this problem has no solution, how are a, b, c, and d related?
(c) If this problem has infinitely many solutions, how are a, b, c, and d related?

17.2 Nonhomogeneous Linear Equations

In this section we learn how to solve second-order nonhomogeneous linear differential equations with constant coefficients, that is, equations of the form

$$ay'' + by' + cy = G(x) \tag{1}$$

where a, b, and c are constants and G is a continuous function. The related homogeneous equation

$$ay'' + by' + cy = 0 \tag{2}$$

is called the **complementary equation** and plays an important role in the solution of the original nonhomogeneous equation (1).

3 Theorem The general solution of the nonhomogeneous differential equation (1) can be written as

$$y(x) = y_p(x) + y_c(x)$$

where y_p is a particular solution of Equation 1 and y_c is the general solution of the complementary Equation 2.

PROOF We verify that if y is any solution of Equation 1, then $y - y_p$ is a solution of the complementary Equation 2. Indeed

$$\begin{aligned} a(y - y_p)'' + b(y - y_p)' + c(y - y_p) &= ay'' - ay_p'' + by' - by_p' + cy - cy_p \\ &= (ay'' + by' + cy) - (ay_p'' + by_p' + cy_p) \\ &= G(x) - G(x) = 0 \end{aligned}$$

This shows that every solution is of the form $y(x) = y_p(x) + y_c(x)$. It is easy to check that every function of this form is a solution. ■

We know from Section 17.1 how to solve the complementary equation. (Recall that the solution is $y_c = c_1 y_1 + c_2 y_2$, where y_1 and y_2 are linearly independent solutions of Equation 2.) Therefore Theorem 3 says that we know the general solution of the nonhomogeneous equation as soon as we know a particular solution y_p. There are two methods for finding a particular solution: The method of undetermined coefficients is straightforward but works only for a restricted class of functions G. The method of variation of parameters works for every function G but is usually more difficult to apply in practice.

The Method of Undetermined Coefficients

We first illustrate the method of undetermined coefficients for the equation

$$ay'' + by' + cy = G(x)$$

where $G(x)$ is a polynomial. It is reasonable to guess that there is a particular solution y_p that is a polynomial of the same degree as G because if y is a polynomial, then $ay'' + by' + cy$ is also a polynomial. We therefore substitute $y_p(x) =$ a polynomial (of the same degree as G) into the differential equation and determine the coefficients.

EXAMPLE 1 Solve the equation $y'' + y' - 2y = x^2$.

SOLUTION The auxiliary equation of $y'' + y' - 2y = 0$ is

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

with roots $r = 1, -2$. So the solution of the complementary equation is

$$y_c = c_1 e^x + c_2 e^{-2x}$$

Since $G(x) = x^2$ is a polynomial of degree 2, we seek a particular solution of the form

$$y_p(x) = Ax^2 + Bx + C$$

Then $y_p' = 2Ax + B$ and $y_p'' = 2A$ so, substituting into the given differential equation, we have

$$(2A) + (2Ax + B) - 2(Ax^2 + Bx + C) = x^2$$

or
$$-2Ax^2 + (2A - 2B)x + (2A + B - 2C) = x^2$$

Polynomials are equal when their coefficients are equal. Thus

$$-2A = 1 \qquad 2A - 2B = 0 \qquad 2A + B - 2C = 0$$

The solution of this system of equations is

$$A = -\tfrac{1}{2} \qquad B = -\tfrac{1}{2} \qquad C = -\tfrac{3}{4}$$

A particular solution is therefore

$$y_p(x) = -\tfrac{1}{2}x^2 - \tfrac{1}{2}x - \tfrac{3}{4}$$

and, by Theorem 3, the general solution is

$$y = y_c + y_p = c_1 e^x + c_2 e^{-2x} - \tfrac{1}{2}x^2 - \tfrac{1}{2}x - \tfrac{3}{4}$$ ■

Figure 1 shows four solutions of the differential equation in Example 1 in terms of the particular solution y_p and the functions $f(x) = e^x$ and $g(x) = e^{-2x}$.

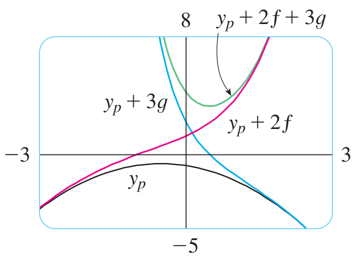


FIGURE 1

If $G(x)$ (the right side of Equation 1) is of the form Ce^{kx}, where C and k are constants, then we take as a trial solution a function of the same form, $y_p(x) = Ae^{kx}$, because the derivatives of e^{kx} are constant multiples of e^{kx}.

EXAMPLE 2 Solve $y'' + 4y = e^{3x}$.

SOLUTION The auxiliary equation is $r^2 + 4 = 0$ with roots $\pm 2i$, so the solution of the complementary equation is

$$y_c(x) = c_1 \cos 2x + c_2 \sin 2x$$

For a particular solution we try $y_p(x) = Ae^{3x}$. Then $y_p' = 3Ae^{3x}$ and $y_p'' = 9Ae^{3x}$. Substituting into the differential equation, we have

$$9Ae^{3x} + 4(Ae^{3x}) = e^{3x}$$

so $13Ae^{3x} = e^{3x}$ and $A = \frac{1}{13}$. Thus a particular solution is

$$y_p(x) = \tfrac{1}{13}e^{3x}$$

and the general solution is

$$y(x) = c_1 \cos 2x + c_2 \sin 2x + \tfrac{1}{13}e^{3x}$$ ■

Figure 2 shows solutions of the differential equation in Example 2 in terms of y_p and the functions $f(x) = \cos 2x$ and $g(x) = \sin 2x$. Notice that all solutions approach ∞ as $x \to \infty$ and all solutions (except y_p) resemble sine functions when x is negative.

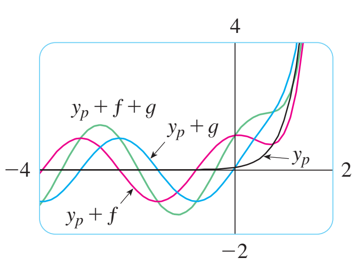


FIGURE 2

If $G(x)$ is either $C \cos kx$ or $C \sin kx$, then, because of the rules for differentiating the sine and cosine functions, we take as a trial particular solution a function of the form

$$y_p(x) = A \cos kx + B \sin kx$$

EXAMPLE 3 Solve $y'' + y' - 2y = \sin x$.

SOLUTION We try a particular solution

$$y_p(x) = A \cos x + B \sin x$$

Then $\quad y_p' = -A \sin x + B \cos x \qquad y_p'' = -A \cos x - B \sin x$

so substitution in the differential equation gives

$$(-A \cos x - B \sin x) + (-A \sin x + B \cos x) - 2(A \cos x + B \sin x) = \sin x$$

or
$$(-3A + B) \cos x + (-A - 3B) \sin x = \sin x$$

This is true if

$$-3A + B = 0 \qquad \text{and} \qquad -A - 3B = 1$$

The solution of this system is

$$A = -\tfrac{1}{10} \qquad B = -\tfrac{3}{10}$$

so a particular solution is

$$y_p(x) = -\tfrac{1}{10} \cos x - \tfrac{3}{10} \sin x$$

In Example 1 we determined that the solution of the complementary equation is $y_c = c_1 e^x + c_2 e^{-2x}$. Thus the general solution of the given equation is

$$y(x) = c_1 e^x + c_2 e^{-2x} - \tfrac{1}{10}(\cos x + 3 \sin x)$$ ■

If $G(x)$ is a product of functions of the preceding types, then we take the trial solution to be a product of functions of the same type. For instance, in solving the differential equation

$$y'' + 2y' + 4y = x \cos 3x$$

we would try

$$y_p(x) = (Ax + B) \cos 3x + (Cx + D) \sin 3x$$

If $G(x)$ is a sum of functions of these types, we use the easily verified *principle of superposition*, which says that if y_{p_1} and y_{p_2} are solutions of

$$ay'' + by' + cy = G_1(x) \qquad ay'' + by' + cy = G_2(x)$$

respectively, then $y_{p_1} + y_{p_2}$ is a solution of

$$ay'' + by' + cy = G_1(x) + G_2(x)$$

EXAMPLE 4 Solve $y'' - 4y = xe^x + \cos 2x$.

SOLUTION The auxiliary equation is $r^2 - 4 = 0$ with roots ± 2, so the solution of the complementary equation is $y_c(x) = c_1 e^{2x} + c_2 e^{-2x}$. For the equation $y'' - 4y = xe^x$ we try

$$y_{p_1}(x) = (Ax + B)e^x$$

Then $y_{p_1}' = (Ax + A + B)e^x$, $y_{p_1}'' = (Ax + 2A + B)e^x$, so substitution in the equation gives

$$(Ax + 2A + B)e^x - 4(Ax + B)e^x = xe^x$$

or
$$(-3Ax + 2A - 3B)e^x = xe^x$$

Thus $-3A = 1$ and $2A - 3B = 0$, so $A = -\frac{1}{3}$, $B = -\frac{2}{9}$, and

$$y_{p_1}(x) = \left(-\tfrac{1}{3}x - \tfrac{2}{9}\right)e^x$$

For the equation $y'' - 4y = \cos 2x$, we try

$$y_{p_2}(x) = C\cos 2x + D\sin 2x$$

Substitution gives

$$-4C\cos 2x - 4D\sin 2x - 4(C\cos 2x + D\sin 2x) = \cos 2x$$

or

$$-8C\cos 2x - 8D\sin 2x = \cos 2x$$

Therefore $-8C = 1$, $-8D = 0$, and

$$y_{p_2}(x) = -\tfrac{1}{8}\cos 2x$$

By the superposition principle, the general solution is

$$y = y_c + y_{p_1} + y_{p_2} = c_1e^{2x} + c_2e^{-2x} - \left(\tfrac{1}{3}x + \tfrac{2}{9}\right)e^x - \tfrac{1}{8}\cos 2x$$ ■

In Figure 3 we show the particular solution $y_p = y_{p_1} + y_{p_2}$ of the differential equation in Example 4. The other solutions are given in terms of $f(x) = e^{2x}$ and $g(x) = e^{-2x}$.

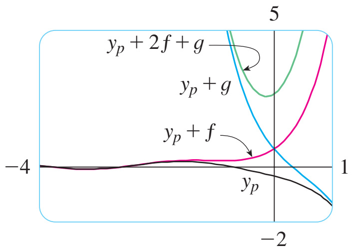


FIGURE 3

Finally we note that the recommended trial solution y_p sometimes turns out to be a solution of the complementary equation and therefore can't be a solution of the nonhomogeneous equation. In such cases we multiply the recommended trial solution by x (or by x^2 if necessary) so that no term in $y_p(x)$ is a solution of the complementary equation.

EXAMPLE 5 Solve $y'' + y = \sin x$.

SOLUTION The auxiliary equation is $r^2 + 1 = 0$ with roots $\pm i$, so the solution of the complementary equation is

$$y_c(x) = c_1\cos x + c_2\sin x$$

Ordinarily, we would use the trial solution

$$y_p(x) = A\cos x + B\sin x$$

but we observe that it is a solution of the complementary equation, so instead we try

$$y_p(x) = Ax\cos x + Bx\sin x$$

Then

$$y_p'(x) = A\cos x - Ax\sin x + B\sin x + Bx\cos x$$

$$y_p''(x) = -2A\sin x - Ax\cos x + 2B\cos x - Bx\sin x$$

Substitution in the differential equation gives

$$y_p'' + y_p = -2A\sin x + 2B\cos x = \sin x$$

The graphs of four solutions of the differential equation in Example 5 are shown in Figure 4.

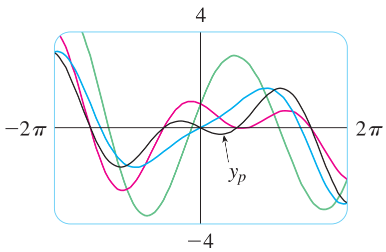


FIGURE 4

so $A = -\frac{1}{2}$, $B = 0$, and

$$y_p(x) = -\tfrac{1}{2}x \cos x$$

The general solution is

$$y(x) = c_1 \cos x + c_2 \sin x - \tfrac{1}{2}x \cos x$$ ■

We summarize the method of undetermined coefficients as follows:

Summary of the Method of Undetermined Coefficients

1. If $G(x) = e^{kx}P(x)$, where P is a polynomial of degree n, then try $y_p(x) = e^{kx}Q(x)$, where $Q(x)$ is an nth-degree polynomial (whose coefficients are determined by substituting in the differential equation).

2. If $G(x) = e^{kx}P(x) \cos mx$ or $G(x) = e^{kx}P(x) \sin mx$, where P is an nth-degree polynomial, then try

$$y_p(x) = e^{kx}Q(x) \cos mx + e^{kx}R(x) \sin mx$$

where Q and R are nth-degree polynomials.

Modification: If any term of y_p is a solution of the complementary equation, multiply y_p by x (or by x^2 if necessary).

EXAMPLE 6 Determine the form of the trial solution for the differential equation $y'' - 4y' + 13y = e^{2x} \cos 3x$.

SOLUTION Here $G(x)$ has the form of part 2 of the summary, where $k = 2$, $m = 3$, and $P(x) = 1$. So, at first glance, the form of the trial solution would be

$$y_p(x) = e^{2x}(A \cos 3x + B \sin 3x)$$

But the auxiliary equation is $r^2 - 4r + 13 = 0$, with roots $r = 2 \pm 3i$, so the solution of the complementary equation is

$$y_c(x) = e^{2x}(c_1 \cos 3x + c_2 \sin 3x)$$

This means that we have to multiply the suggested trial solution by x. So, instead, we use

$$y_p(x) = xe^{2x}(A \cos 3x + B \sin 3x)$$ ■

The Method of Variation of Parameters

Suppose we have already solved the homogeneous equation $ay'' + by' + cy = 0$ and written the solution as

4 $$y(x) = c_1 y_1(x) + c_2 y_2(x)$$

where y_1 and y_2 are linearly independent solutions. Let's replace the constants (or parameters) c_1 and c_2 in Equation 4 by arbitrary functions $u_1(x)$ and $u_2(x)$. We look for a particular solution of the nonhomogeneous equation $ay'' + by' + cy = G(x)$ of the form

$$\boxed{5} \qquad y_p(x) = u_1(x)\,y_1(x) + u_2(x)\,y_2(x)$$

(This method is called **variation of parameters** because we have varied the parameters c_1 and c_2 to make them functions.) Differentiating Equation 5, we get

$$\boxed{6} \qquad y_p' = (u_1'y_1 + u_2'y_2) + (u_1y_1' + u_2y_2')$$

Since u_1 and u_2 are arbitrary functions, we can impose two conditions on them. One condition is that y_p is a solution of the differential equation; we can choose the other condition so as to simplify our calculations. In view of the expression in Equation 6, let's impose the condition that

$$\boxed{7} \qquad u_1'y_1 + u_2'y_2 = 0$$

Then $$y_p'' = u_1'y_1' + u_2'y_2' + u_1y_1'' + u_2y_2''$$

Substituting in the differential equation, we get

$$a(u_1'y_1' + u_2'y_2' + u_1y_1'' + u_2y_2'') + b(u_1y_1' + u_2y_2') + c(u_1y_1 + u_2y_2) = G$$

or

$$\boxed{8} \qquad u_1(ay_1'' + by_1' + cy_1) + u_2(ay_2'' + by_2' + cy_2) + a(u_1'y_1' + u_2'y_2') = G$$

But y_1 and y_2 are solutions of the complementary equation, so

$$ay_1'' + by_1' + cy_1 = 0 \qquad \text{and} \qquad ay_2'' + by_2' + cy_2 = 0$$

and Equation 8 simplifies to

$$\boxed{9} \qquad a(u_1'y_1' + u_2'y_2') = G$$

Equations 7 and 9 form a system of two equations in the unknown functions u_1' and u_2'. After solving this system we may be able to integrate to find u_1 and u_2 and then the particular solution is given by Equation 5.

EXAMPLE 7 Solve the equation $y'' + y = \tan x$, $0 < x < \pi/2$.

SOLUTION The auxiliary equation is $r^2 + 1 = 0$ with roots $\pm i$, so the solution of $y'' + y = 0$ is $y(x) = c_1 \sin x + c_2 \cos x$. Using variation of parameters, we seek a solution of the form

$$y_p(x) = u_1(x) \sin x + u_2(x) \cos x$$

Then $$y_p' = (u_1' \sin x + u_2' \cos x) + (u_1 \cos x - u_2 \sin x)$$

Set

$$\boxed{10} \qquad u_1' \sin x + u_2' \cos x = 0$$

Then $$y_p'' = u_1' \cos x - u_2' \sin x - u_1 \sin x - u_2 \cos x$$

For y_p to be a solution we must have

$$\boxed{11} \qquad y_p'' + y_p = u_1' \cos x - u_2' \sin x = \tan x$$

Solving Equations 10 and 11, we get

$$u_1'(\sin^2 x + \cos^2 x) = \cos x \tan x$$

$$u_1' = \sin x \qquad u_1(x) = -\cos x$$

(We seek a particular solution, so we don't need a constant of integration here.) Then, from Equation 10, we obtain

$$u_2' = -\frac{\sin x}{\cos x} u_1' = -\frac{\sin^2 x}{\cos x} = \frac{\cos^2 x - 1}{\cos x} = \cos x - \sec x$$

Figure 5 shows four solutions of the differential equation in Example 7.

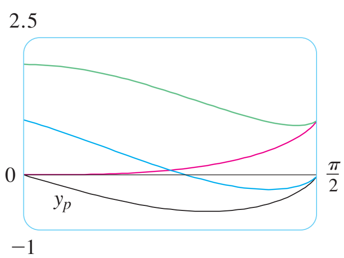


FIGURE 5

So $$u_2(x) = \sin x - \ln(\sec x + \tan x)$$

(Note that $\sec x + \tan x > 0$ for $0 < x < \pi/2$.) Therefore

$$\begin{aligned} y_p(x) &= -\cos x \sin x + [\sin x - \ln(\sec x + \tan x)] \cos x \\ &= -\cos x \ln(\sec x + \tan x) \end{aligned}$$

and the general solution is

$$y(x) = c_1 \sin x + c_2 \cos x - \cos x \ln(\sec x + \tan x)$$ ■

17.2 EXERCISES

1–10 Solve the differential equation or initial-value problem using the method of undetermined coefficients.

1. $y'' + 2y' - 8y = 1 - 2x^2$
2. $y'' - 3y' = \sin 2x$
3. $9y'' + y = e^{2x}$
4. $y'' - 2y' + 2y = x + e^x$
5. $y'' - 4y' + 5y = e^{-x}$
6. $y'' + 2y' + 5y = 1 + e^x$
7. $y'' - 2y' + 5y = \sin x, \quad y(0) = 1, \quad y'(0) = 1$
8. $y'' - y = xe^{2x}, \quad y(0) = 0, \quad y'(0) = 1$
9. $y'' - y' = xe^x, \quad y(0) = 2, \quad y'(0) = 1$
10. $y'' - 4y = e^x \cos x, \quad y(0) = 1, \quad y'(0) = 2$

11–12 Graph the particular solution and several other solutions. What characteristics do these solutions have in common?

11. $y'' + 3y' + 2y = \cos x$
12. $y'' + 4y = e^{-x}$

13–18 Write a trial solution for the method of undetermined coefficients. Do not determine the coefficients.

13. $y'' + 9y = e^{2x} + x^2 \sin x$
14. $y'' + 9y' = xe^{-x} \cos \pi x$
15. $y'' - 3y' + 2y = e^x + \sin x$
16. $y'' + 3y' - 4y = (x^3 + x)e^x$
17. $y'' + 2y' + 10y = x^2 e^{-x} \cos 3x$
18. $y'' + 4y = e^{3x} + x \sin 2x$

19–22 Solve the differential equation using (a) undetermined coefficients and (b) variation of parameters.

19. $4y'' + y = \cos x$

20. $y'' - 2y' - 3y = x + 2$

21. $y'' - 2y' + y = e^{2x}$

22. $y'' - y' = e^{x}$

23–28 Solve the differential equation using the method of variation of parameters.

23. $y'' + y = \sec^2 x, \ 0 < x < \pi/2$

24. $y'' + y = \sec^3 x, \ 0 < x < \pi/2$

25. $y'' - 3y' + 2y = \dfrac{1}{1 + e^{-x}}$

26. $y'' + 3y' + 2y = \sin(e^{x})$

27. $y'' - 2y' + y = \dfrac{e^{x}}{1 + x^2}$

28. $y'' + 4y' + 4y = \dfrac{e^{-2x}}{x^3}$

17.3 Applications of Second-Order Differential Equations

Second-order linear differential equations have a variety of applications in science and engineering. In this section we explore two of them: the vibration of springs and electric circuits.

Vibrating Springs

We consider the motion of an object with mass m at the end of a spring that is either vertical (as in Figure 1) or horizontal on a level surface (as in Figure 2).

In Section 5.4 we discussed Hooke's Law, which says that if the spring is stretched (or compressed) x units from its natural length, then it exerts a force that is proportional to x:

$$\text{restoring force} = -kx$$

where k is a positive constant (called the **spring constant**). If we ignore any external resisting forces (due to air resistance or friction) then, by Newton's Second Law (force equals mass times acceleration), we have

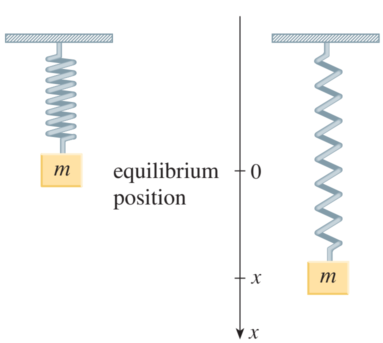


FIGURE 1

$$\boxed{1} \qquad m\frac{d^2x}{dt^2} = -kx \qquad \text{or} \qquad m\frac{d^2x}{dt^2} + kx = 0$$

This is a second-order linear differential equation. Its auxiliary equation is $mr^2 + k = 0$ with roots $r = \pm\omega i$, where $\omega = \sqrt{k/m}$. Thus the general solution is

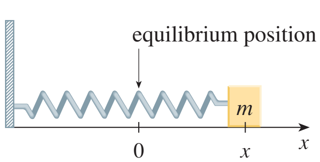


FIGURE 2

$$x(t) = c_1 \cos\omega t + c_2 \sin\omega t$$

which can also be written as

$$x(t) = A\cos(\omega t + \delta)$$

where

$$\omega = \sqrt{k/m} \quad \text{(frequency)}$$

$$A = \sqrt{c_1^2 + c_2^2} \quad \text{(amplitude)}$$

$$\cos\delta = \frac{c_1}{A} \qquad \sin\delta = -\frac{c_2}{A} \qquad (\delta \text{ is the phase angle})$$

(See Exercise 17.) This type of motion is called **simple harmonic motion**.

EXAMPLE 1 A spring with a mass of 2 kg has natural length 0.5 m. A force of 25.6 N is required to maintain it stretched to a length of 0.7 m. If the spring is stretched to a length of 0.7 m and then released with initial velocity 0, find the position of the mass at any time t.

SOLUTION From Hooke's Law, the force required to stretch the spring is

$$k(0.2) = 25.6$$

so $k = 25.6/0.2 = 128$. Using this value of the spring constant k, together with $m = 2$ in Equation 1, we have

$$2\frac{d^2x}{dt^2} + 128x = 0$$

As in the earlier general discussion, the solution of this equation is

$$x(t) = c_1 \cos 8t + c_2 \sin 8t \tag{2}$$

We are given the initial condition that $x(0) = 0.2$. But, from Equation 2, $x(0) = c_1$. Therefore $c_1 = 0.2$. Differentiating Equation 2, we get

$$x'(t) = -8c_1 \sin 8t + 8c_2 \cos 8t$$

Since the initial velocity is given as $x'(0) = 0$, we have $c_2 = 0$ and so the solution is

$$x(t) = 0.2 \cos 8t$$

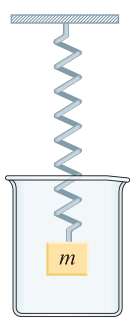
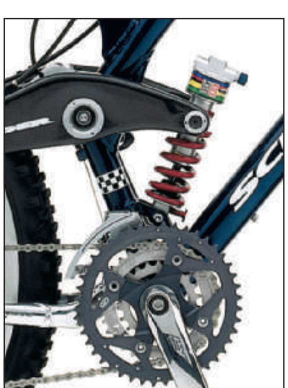


FIGURE 3



Schwinn Cycling and Fitness

Damped Vibrations

We next consider the motion of a spring that is subject to a frictional force (in the case of the horizontal spring of Figure 2) or a damping force (in the case where a vertical spring moves through a fluid as in Figure 3). An example is the damping force supplied by a shock absorber in a car or a bicycle.

We assume that the damping force is proportional to the velocity of the mass and acts in the direction opposite to the motion. (This has been confirmed, at least approximately, by some physical experiments.) Thus

$$\text{damping force} = -c\frac{dx}{dt}$$

where c is a positive constant, called the **damping constant**. Thus, in this case, Newton's Second Law gives

$$m\frac{d^2x}{dt^2} = \text{restoring force} + \text{damping force} = -kx - c\frac{dx}{dt}$$

or

$$\boxed{m\frac{d^2x}{dt^2} + c\frac{dx}{dt} + kx = 0} \tag{3}$$

Equation 3 is a second-order linear differential equation and its auxiliary equation is $mr^2 + cr + k = 0$. The roots are

$$\boxed{4} \qquad r_1 = \frac{-c + \sqrt{c^2 - 4mk}}{2m} \qquad r_2 = \frac{-c - \sqrt{c^2 - 4mk}}{2m}$$

According to Section 17.1 we need to discuss three cases.

CASE I $c^2 - 4mk > 0$ (overdamping)
In this case r_1 and r_2 are distinct real roots and

$$x = c_1 e^{r_1 t} + c_2 e^{r_2 t}$$

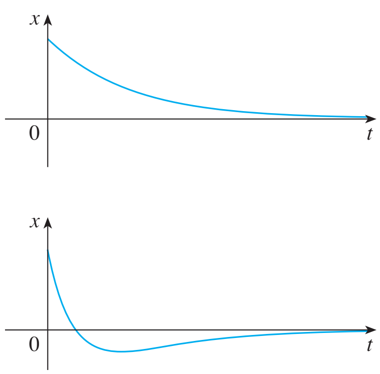


FIGURE 4
Overdamping

Since c, m, and k are all positive, we have $\sqrt{c^2 - 4mk} < c$, so the roots r_1 and r_2 given by Equations 4 must both be negative. This shows that $x \to 0$ as $t \to \infty$. Typical graphs of x as a function of t are shown in Figure 4. Notice that oscillations do not occur. (It's possible for the mass to pass through the equilibrium position once, but only once.) This is because $c^2 > 4mk$ means that there is a strong damping force (high-viscosity oil or grease) compared with a weak spring or small mass.

CASE II $c^2 - 4mk = 0$ (critical damping)
This case corresponds to equal roots

$$r_1 = r_2 = -\frac{c}{2m}$$

and the solution is given by

$$x = (c_1 + c_2 t)e^{-(c/2m)t}$$

It is similar to Case I, and typical graphs resemble those in Figure 4 (see Exercise 12), but the damping is just sufficient to suppress vibrations. Any decrease in the viscosity of the fluid leads to the vibrations of the following case.

CASE III $c^2 - 4mk < 0$ (underdamping)
Here the roots are complex:

$$\left.\begin{matrix} r_1 \\ r_2 \end{matrix}\right\} = -\frac{c}{2m} \pm \omega i$$

where
$$\omega = \frac{\sqrt{4mk - c^2}}{2m}$$

The solution is given by

$$x = e^{-(c/2m)t}(c_1 \cos \omega t + c_2 \sin \omega t)$$

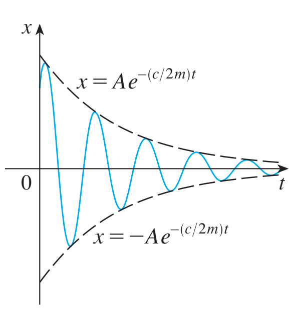


FIGURE 5
Underdamping

We see that there are oscillations that are damped by the factor $e^{-(c/2m)t}$. Since $c > 0$ and $m > 0$, we have $-(c/2m) < 0$ so $e^{-(c/2m)t} \to 0$ as $t \to \infty$. This implies that $x \to 0$ as $t \to \infty$; that is, the motion decays to 0 as time increases. A typical graph is shown in Figure 5.

EXAMPLE 2 Suppose that the spring of Example 1 is immersed in a fluid with damping constant $c = 40$. Find the position of the mass at any time t if it starts from the equilibrium position and is given a push to start it with an initial velocity of 0.6 m/s.

SOLUTION From Example 1, the mass is $m = 2$ and the spring constant is $k = 128$, so the differential equation (3) becomes

$$2\frac{d^2x}{dt^2} + 40\frac{dx}{dt} + 128x = 0$$

or

$$\frac{d^2x}{dt^2} + 20\frac{dx}{dt} + 64x = 0$$

The auxiliary equation is $r^2 + 20r + 64 = (r + 4)(r + 16) = 0$ with roots -4 and -16, so the motion is overdamped and the solution is

$$x(t) = c_1e^{-4t} + c_2e^{-16t}$$

Figure 6 shows the graph of the position function for the overdamped motion in Example 2.

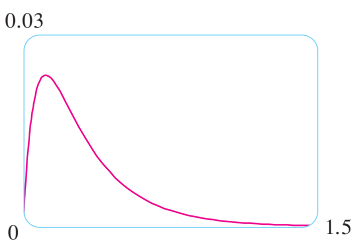


FIGURE 6

We are given that $x(0) = 0$, so $c_1 + c_2 = 0$. Differentiating, we get

$$x'(t) = -4c_1e^{-4t} - 16c_2e^{-16t}$$

so

$$x'(0) = -4c_1 - 16c_2 = 0.6$$

Since $c_2 = -c_1$, this gives $12c_1 = 0.6$ or $c_1 = 0.05$. Therefore

$$x = 0.05(e^{-4t} - e^{-16t})$$

Forced Vibrations

Suppose that, in addition to the restoring force and the damping force, the motion of the spring is affected by an external force $F(t)$. Then Newton's Second Law gives

$$m\frac{d^2x}{dt^2} = \text{restoring force} + \text{damping force} + \text{external force}$$

$$= -kx - c\frac{dx}{dt} + F(t)$$

Thus, instead of the homogeneous equation (3), the motion of the spring is now governed by the following nonhomogeneous differential equation:

5 $$\boxed{m\frac{d^2x}{dt^2} + c\frac{dx}{dt} + kx = F(t)}$$

The motion of the spring can be determined by the methods of Section 17.2.

A commonly occurring type of external force is a periodic force function

$$F(t) = F_0 \cos \omega_0 t \qquad \text{where} \quad \omega_0 \neq \omega = \sqrt{k/m}$$

In this case, and in the absence of a damping force ($c = 0$), you are asked in Exercise 9 to use the method of undetermined coefficients to show that

$$\boxed{6} \qquad x(t) = c_1 \cos \omega t + c_2 \sin \omega t + \frac{F_0}{m(\omega^2 - \omega_0^2)} \cos \omega_0 t$$

If $\omega_0 = \omega$, then the applied frequency reinforces the natural frequency and the result is vibrations of large amplitude. This is the phenomenon of **resonance** (see Exercise 10).

Electric Circuits

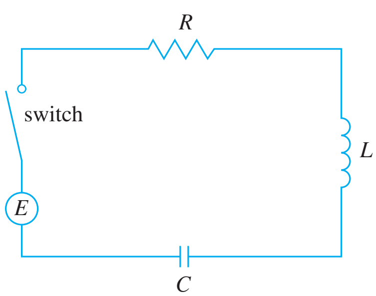


FIGURE 7

In Sections 9.3 and 9.5 we were able to use first-order separable and linear equations to analyze electric circuits that contain a resistor and inductor (see Figure 9.3.5 or Figure 9.5.4) or a resistor and capacitor (see Exercise 9.5.29). Now that we know how to solve second-order linear equations, we are in a position to analyze the circuit shown in Figure 7. It contains an electromotive force E (supplied by a battery or generator), a resistor R, an inductor L, and a capacitor C, in series. If the charge on the capacitor at time t is $Q = Q(t)$, then the current is the rate of change of Q with respect to t: $I = dQ/dt$. As in Section 9.5, it is known from physics that the voltage drops across the resistor, inductor, and capacitor are

$$RI \qquad L\frac{dI}{dt} \qquad \frac{Q}{C}$$

respectively. Kirchhoff's voltage law says that the sum of these voltage drops is equal to the supplied voltage:

$$L\frac{dI}{dt} + RI + \frac{Q}{C} = E(t)$$

Since $I = dQ/dt$, this equation becomes

$$\boxed{7} \qquad \boxed{L\frac{d^2Q}{dt^2} + R\frac{dQ}{dt} + \frac{1}{C}Q = E(t)}$$

which is a second-order linear differential equation with constant coefficients. If the charge Q_0 and the current I_0 are known at time 0, then we have the initial conditions

$$Q(0) = Q_0 \qquad Q'(0) = I(0) = I_0$$

and the initial-value problem can be solved by the methods of Section 17.2.

A differential equation for the current can be obtained by differentiating Equation 7 with respect to t and remembering that $I = dQ/dt$:

$$L\frac{d^2I}{dt^2} + R\frac{dI}{dt} + \frac{1}{C}I = E'(t)$$

EXAMPLE 3 Find the charge and current at time t in the circuit of Figure 7 if $R = 40\ \Omega$, $L = 1$ H, $C = 16 \times 10^{-4}$ F, $E(t) = 100 \cos 10t$, and the initial charge and current are both 0.

SOLUTION With the given values of L, R, C, and $E(t)$, Equation 7 becomes

$$\boxed{8} \qquad \frac{d^2Q}{dt^2} + 40\frac{dQ}{dt} + 625Q = 100 \cos 10t$$

The auxiliary equation is $r^2 + 40r + 625 = 0$ with roots

$$r = \frac{-40 \pm \sqrt{-900}}{2} = -20 \pm 15i$$

so the solution of the complementary equation is

$$Q_c(t) = e^{-20t}(c_1 \cos 15t + c_2 \sin 15t)$$

For the method of undetermined coefficients we try the particular solution

$$Q_p(t) = A \cos 10t + B \sin 10t$$

Then

$$Q_p'(t) = -10A \sin 10t + 10B \cos 10t$$

$$Q_p''(t) = -100A \cos 10t - 100B \sin 10t$$

Substituting into Equation 8, we have

$$(-100A \cos 10t - 100B \sin 10t) + 40(-10A \sin 10t + 10B \cos 10t)$$
$$+ 625(A \cos 10t + B \sin 10t) = 100 \cos 10t$$

or

$$(525A + 400B) \cos 10t + (-400A + 525B) \sin 10t = 100 \cos 10t$$

Equating coefficients, we have

$$525A + 400B = 100 \qquad \text{or} \qquad 21A + 16B = 4$$

$$-400A + 525B = 0 \qquad \text{or} \qquad -16A + 21B = 0$$

The solution of this system is $A = \frac{84}{697}$ and $B = \frac{64}{697}$, so a particular solution is

$$Q_p(t) = \tfrac{1}{697}(84 \cos 10t + 64 \sin 10t)$$

and the general solution is

$$Q(t) = Q_c(t) + Q_p(t)$$

$$= e^{-20t}(c_1 \cos 15t + c_2 \sin 15t) + \tfrac{4}{697}(21 \cos 10t + 16 \sin 10t)$$

Imposing the initial condition $Q(0) = 0$, we get

$$Q(0) = c_1 + \tfrac{84}{697} = 0 \qquad c_1 = -\tfrac{84}{697}$$

To impose the other initial condition, we first differentiate to find the current:

$$I = \frac{dQ}{dt} = e^{-20t}[(-20c_1 + 15c_2) \cos 15t + (-15c_1 - 20c_2) \sin 15t]$$

$$+ \tfrac{40}{697}(-21 \sin 10t + 16 \cos 10t)$$

$$I(0) = -20c_1 + 15c_2 + \tfrac{640}{697} = 0 \qquad c_2 = -\tfrac{464}{2091}$$

Thus the formula for the charge is

$$Q(t) = \frac{4}{697}\left[\frac{e^{-20t}}{3}(-63 \cos 15t - 116 \sin 15t) + (21 \cos 10t + 16 \sin 10t)\right]$$

and the expression for the current is

$$I(t) = \tfrac{1}{2091}[e^{-20t}(-1920 \cos 15t + 13{,}060 \sin 15t) + 120(-21 \sin 10t + 16 \cos 10t)]$$

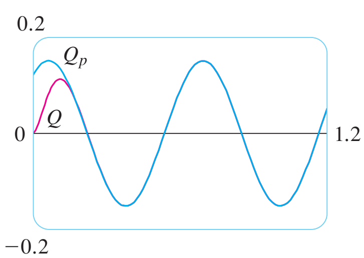


FIGURE 8

NOTE 1 In Example 3 the solution for $Q(t)$ consists of two parts. Since $e^{-20t} \to 0$ as $t \to \infty$ and both $\cos 15t$ and $\sin 15t$ are bounded functions,

$$Q_c(t) = \tfrac{4}{2091}e^{-20t}(-63 \cos 15t - 116 \sin 15t) \to 0 \qquad \text{as } t \to \infty$$

So, for large values of t,

$$Q(t) \approx Q_p(t) = \tfrac{4}{697}(21 \cos 10t + 16 \sin 10t)$$

and, for this reason, $Q_p(t)$ is called the **steady state solution**. Figure 8 shows how the graph of the steady state solution compares with the graph of Q in this case.

$\boxed{5}$ $$m\frac{d^2x}{dt^2} + c\frac{dx}{dt} + kx = F(t)$$

$\boxed{7}$ $$L\frac{d^2Q}{dt^2} + R\frac{dQ}{dt} + \frac{1}{C}Q = E(t)$$

NOTE 2 Comparing Equations 5 and 7, we see that mathematically they are identical. This suggests the analogies given in the following chart between physical situations that, at first glance, are very different.

Spring system		Electric circuit	
x	displacement	Q	charge
dx/dt	velocity	$I = dQ/dt$	current
m	mass	L	inductance
c	damping constant	R	resistance
k	spring constant	$1/C$	elastance
$F(t)$	external force	$E(t)$	electromotive force

We can also transfer other ideas from one situation to the other. For instance, the steady state solution discussed in Note 1 makes sense in the spring system. And the phenomenon of resonance in the spring system can be usefully carried over to electric circuits as electrical resonance.

17.3 EXERCISES

1. A spring has natural length 0.75 m and a 5-kg mass. A force of 25 N is needed to keep the spring stretched to a length of 1 m. If the spring is stretched to a length of 1.1 m and then released with velocity 0, find the position of the mass after t seconds.

2. A spring with an 8-kg mass is kept stretched 0.4 m beyond its natural length by a force of 32 N. The spring starts at its equilibrium position and is given an initial velocity of 1 m/s. Find the position of the mass at any time t.

3. A spring with a mass of 2 kg has damping constant 14, and a force of 6 N is required to keep the spring stretched 0.5 m beyond its natural length. The spring is stretched 1 m beyond its natural length and then released with zero velocity. Find the position of the mass at any time t.

4. A force of 13 N is needed to keep a spring with a 2-kg mass stretched 0.25 m beyond its natural length. The damping constant of the spring is $c = 8$.
(a) If the mass starts at the equilibrium position with a velocity of 0.5 m/s, find its position at time t.
(b) Graph the position function of the mass.

5. For the spring in Exercise 3, find the mass that would produce critical damping.

6. For the spring in Exercise 4, find the damping constant that would produce critical damping.

7. A spring has a mass of 1 kg and its spring constant is $k = 100$. The spring is released at a point 0.1 m above its equilibrium position. Graph the position function for the following values of the damping constant c: 10, 15, 20, 25, 30. What type of damping occurs in each case?

8. A spring has a mass of 1 kg and its damping constant is $c = 10$. The spring starts from its equilibrium position with a velocity of 1 m/s. Graph the position function for the following values of the spring constant k: 10, 20, 25, 30, 40. What type of damping occurs in each case?

9. Suppose a spring has mass m and spring constant k and let $\omega = \sqrt{k/m}$. Suppose that the damping constant is so small that the damping force is negligible. If an external force $F(t) = F_0 \cos \omega_0 t$ is applied, where $\omega_0 \neq \omega$, use the method of undetermined coefficients to show that the motion of the mass is described by Equation 6.

10. As in Exercise 9, consider a spring with mass m, spring constant k, and damping constant $c = 0$, and let $\omega = \sqrt{k/m}$. If an external force $F(t) = F_0 \cos \omega t$ is applied (the applied frequency equals the natural frequency), use the method of undetermined coefficients to show that the motion of the mass is given by

$$x(t) = c_1 \cos \omega t + c_2 \sin \omega t + \frac{F_0}{2m\omega} t \sin \omega t$$

11. Show that if $\omega_0 \neq \omega$, but ω/ω_0 is a rational number, then the motion described by Equation 6 is periodic.

12. Consider a spring subject to a frictional or damping force.
(a) In the critically damped case, the motion is given by $x = c_1 e^{rt} + c_2 t e^{rt}$. Show that the graph of x crosses the t-axis whenever c_1 and c_2 have opposite signs.
(b) In the overdamped case, the motion is given by $x = c_1 e^{r_1 t} + c_2 e^{r_2 t}$, where $r_1 > r_2$. Determine a condition on the relative magnitudes of c_1 and c_2 under which the graph of x crosses the t-axis at a positive value of t.

13. A series circuit consists of a resistor with $R = 20\ \Omega$, an inductor with $L = 1$ H, a capacitor with $C = 0.002$ F, and a 12-V battery. If the initial charge and current are both 0, find the charge and current at time t.

14. A series circuit contains a resistor with $R = 24\ \Omega$, an inductor with $L = 2$ H, a capacitor with $C = 0.005$ F, and a 12-V battery. The initial charge is $Q = 0.001$ C and the initial current is 0.
(a) Find the charge and current at time t.
(b) Graph the charge and current functions.

15. The battery in Exercise 13 is replaced by a generator producing a voltage of $E(t) = 12 \sin 10t$. Find the charge at time t.

16. The battery in Exercise 14 is replaced by a generator producing a voltage of $E(t) = 12 \sin 10t$.
(a) Find the charge at time t.
(b) Graph the charge function.

17. Verify that the solution to Equation 1 can be written in the form $x(t) = A \cos(\omega t + \delta)$.

18. The figure shows a pendulum with length L and the angle θ from the vertical to the pendulum. It can be shown that θ, as a function of time, satisfies the nonlinear differential equation

$$\frac{d^2\theta}{dt^2} + \frac{g}{L}\sin\theta = 0$$

where g is the acceleration due to gravity. For small values of θ we can use the linear approximation $\sin\theta \approx \theta$ and then the differential equation becomes linear.

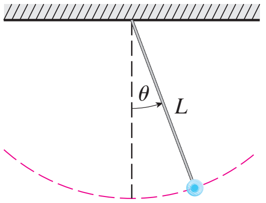
(a) Find the equation of motion of a pendulum with length 1 m if θ is initially 0.2 rad and the initial angular velocity is $d\theta/dt = 1$ rad/s.

(b) What is the maximum angle from the vertical?

(c) What is the period of the pendulum (that is, the time to complete one back-and-forth swing)?

(d) When will the pendulum first be vertical?

(e) What is the angular velocity when the pendulum is vertical?



17.4 Series Solutions

Many differential equations can't be solved explicitly in terms of finite combinations of simple familiar functions. This is true even for a simple-looking equation like

$$\boxed{1} \qquad y'' - 2xy' + y = 0$$

But it is important to be able to solve equations such as Equation 1 because they arise from physical problems and, in particular, in connection with the Schrödinger equation in quantum mechanics. In such a case we use the method of power series; that is, we look for a solution of the form

$$y = f(x) = \sum_{n=0}^{\infty} c_n x^n = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \cdots$$

The method is to substitute this expression into the differential equation and determine the values of the coefficients $c_0, c_1, c_2, \ldots$. This technique resembles the method of undetermined coefficients discussed in Section 17.2.

Before using power series to solve Equation 1, we illustrate the method on the simpler equation $y'' + y = 0$ in Example 1. It's true that we already know how to solve this equation by the techniques of Section 17.1, but it's easier to understand the power series method when it is applied to this simpler equation.

EXAMPLE 1 Use power series to solve the equation $y'' + y = 0$.

SOLUTION We assume there is a solution of the form

$$\boxed{2} \qquad y = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \cdots = \sum_{n=0}^{\infty} c_n x^n$$

We can differentiate power series term by term, so

$$y' = c_1 + 2c_2 x + 3c_3 x^2 + \cdots = \sum_{n=1}^{\infty} n c_n x^{n-1}$$

$$\boxed{3} \qquad y'' = 2c_2 + 2 \cdot 3c_3 x + \cdots = \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2}$$

By writing out the first few terms of (4), you can see that it is the same as (3). To obtain (4), we replaced n by $n + 2$ and began the summation at 0 instead of 2.

In order to compare the expressions for y and y'' more easily, we rewrite y'' as follows:

$$\boxed{4} \qquad y'' = \sum_{n=0}^{\infty} (n + 2)(n + 1)c_{n+2}x^n$$

Substituting the expressions in Equations 2 and 4 into the differential equation, we obtain

$$\sum_{n=0}^{\infty} (n + 2)(n + 1)c_{n+2}x^n + \sum_{n=0}^{\infty} c_n x^n = 0$$

or

$$\boxed{5} \qquad \sum_{n=0}^{\infty} [(n + 2)(n + 1)c_{n+2} + c_n]x^n = 0$$

If two power series are equal, then the corresponding coefficients must be equal. Therefore the coefficients of x^n in Equation 5 must be 0:

$$(n + 2)(n + 1)c_{n+2} + c_n = 0$$

$$\boxed{6} \qquad c_{n+2} = -\frac{c_n}{(n + 1)(n + 2)} \qquad n = 0, 1, 2, 3, \ldots$$

Equation 6 is called a *recursion relation*. If c_0 and c_1 are known, this equation allows us to determine the remaining coefficients recursively by putting $n = 0, 1, 2, 3, \ldots$ in succession.

Put $n = 0$: $\quad c_2 = -\dfrac{c_0}{1 \cdot 2}$

Put $n = 1$: $\quad c_3 = -\dfrac{c_1}{2 \cdot 3}$

Put $n = 2$: $\quad c_4 = -\dfrac{c_2}{3 \cdot 4} = \dfrac{c_0}{1 \cdot 2 \cdot 3 \cdot 4} = \dfrac{c_0}{4!}$

Put $n = 3$: $\quad c_5 = -\dfrac{c_3}{4 \cdot 5} = \dfrac{c_1}{2 \cdot 3 \cdot 4 \cdot 5} = \dfrac{c_1}{5!}$

Put $n = 4$: $\quad c_6 = -\dfrac{c_4}{5 \cdot 6} = -\dfrac{c_0}{4!\,5 \cdot 6} = -\dfrac{c_0}{6!}$

Put $n = 5$: $\quad c_7 = -\dfrac{c_5}{6 \cdot 7} = -\dfrac{c_1}{5!\,6 \cdot 7} = -\dfrac{c_1}{7!}$

By now we see the pattern:

$$\text{For the even coefficients,} \quad c_{2n} = (-1)^n \frac{c_0}{(2n)!}$$

$$\text{For the odd coefficients,} \quad c_{2n+1} = (-1)^n \frac{c_1}{(2n + 1)!}$$

Putting these values back into Equation 2, we write the solution as

$$\begin{aligned} y &= c_0 + c_1 x + c_2 x^2 + c_3 x^3 + c_4 x^4 + c_5 x^5 + \cdots \\ &= c_0\left(1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots + (-1)^n \frac{x^{2n}}{(2n)!} + \cdots\right) \\ &\qquad + c_1\left(x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots + (-1)^n \frac{x^{2n+1}}{(2n+1)!} + \cdots\right) \\ &= c_0 \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} + c_1 \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} \end{aligned}$$

Notice that there are two arbitrary constants, c_0 and c_1. ■

NOTE 1 We recognize the series obtained in Example 1 as being the Maclaurin series for $\cos x$ and $\sin x$. (See Equations 11.10.16 and 11.10.15.) Therefore we could write the solution as

$$y(x) = c_0 \cos x + c_1 \sin x$$

But we are not usually able to express power series solutions of differential equations in terms of known functions.

EXAMPLE 2 Solve $y'' - 2xy' + y = 0$.

SOLUTION We assume there is a solution of the form

$$y = \sum_{n=0}^{\infty} c_n x^n$$

Then
$$y' = \sum_{n=1}^{\infty} n c_n x^{n-1}$$

and
$$y'' = \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2} = \sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n$$

as in Example 1. Substituting in the differential equation, we get

$$\sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n - 2x \sum_{n=1}^{\infty} n c_n x^{n-1} + \sum_{n=0}^{\infty} c_n x^n = 0$$

$$\sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n - \sum_{n=1}^{\infty} 2n c_n x^n + \sum_{n=0}^{\infty} c_n x^n = 0$$

$\sum_{n=1}^{\infty} 2nc_n x^n = \sum_{n=0}^{\infty} 2nc_n x^n$

$$\sum_{n=0}^{\infty} [(n+2)(n+1) c_{n+2} - (2n-1) c_n] x^n = 0$$

This equation is true if the coefficients of x^n are 0:

$$(n+2)(n+1) c_{n+2} - (2n-1) c_n = 0$$

$$\boxed{7} \qquad c_{n+2} = \frac{2n-1}{(n+1)(n+2)} c_n \qquad n = 0, 1, 2, 3, \ldots$$

We solve this recursion relation by putting $n = 0, 1, 2, 3, \ldots$ successively in Equation 7:

Put $n = 0$: $\qquad c_2 = \dfrac{-1}{1 \cdot 2} c_0$

Put $n = 1$: $\qquad c_3 = \dfrac{1}{2 \cdot 3} c_1$

Put $n = 2$: $\qquad c_4 = \dfrac{3}{3 \cdot 4} c_2 = -\dfrac{3}{1 \cdot 2 \cdot 3 \cdot 4} c_0 = -\dfrac{3}{4!} c_0$

Put $n = 3$: $\qquad c_5 = \dfrac{5}{4 \cdot 5} c_3 = \dfrac{1 \cdot 5}{2 \cdot 3 \cdot 4 \cdot 5} c_1 = \dfrac{1 \cdot 5}{5!} c_1$

Put $n = 4$: $\qquad c_6 = \dfrac{7}{5 \cdot 6} c_4 = -\dfrac{3 \cdot 7}{4!\, 5 \cdot 6} c_0 = -\dfrac{3 \cdot 7}{6!} c_0$

Put $n = 5$: $\qquad c_7 = \dfrac{9}{6 \cdot 7} c_5 = \dfrac{1 \cdot 5 \cdot 9}{5!\, 6 \cdot 7} c_1 = \dfrac{1 \cdot 5 \cdot 9}{7!} c_1$

Put $n = 6$: $\qquad c_8 = \dfrac{11}{7 \cdot 8} c_6 = -\dfrac{3 \cdot 7 \cdot 11}{8!} c_0$

Put $n = 7$: $\qquad c_9 = \dfrac{13}{8 \cdot 9} c_7 = \dfrac{1 \cdot 5 \cdot 9 \cdot 13}{9!} c_1$

In general, the even coefficients are given by

$$c_{2n} = -\frac{3 \cdot 7 \cdot 11 \cdot \cdots \cdot (4n - 5)}{(2n)!} c_0$$

and the odd coefficients are given by

$$c_{2n+1} = \frac{1 \cdot 5 \cdot 9 \cdot \cdots \cdot (4n - 3)}{(2n + 1)!} c_1$$

The solution is

$$\begin{aligned} y &= c_0 + c_1 x + c_2 x^2 + c_3 x^3 + c_4 x^4 + \cdots \\ &= c_0\left(1 - \frac{1}{2!}x^2 - \frac{3}{4!}x^4 - \frac{3 \cdot 7}{6!}x^6 - \frac{3 \cdot 7 \cdot 11}{8!}x^8 - \cdots\right) \\ &\qquad + c_1\left(x + \frac{1}{3!}x^3 + \frac{1 \cdot 5}{5!}x^5 + \frac{1 \cdot 5 \cdot 9}{7!}x^7 + \frac{1 \cdot 5 \cdot 9 \cdot 13}{9!}x^9 + \cdots\right) \end{aligned}$$

or

8
$$\begin{aligned} y &= c_0\left(1 - \frac{1}{2!}x^2 - \sum_{n=2}^{\infty} \frac{3 \cdot 7 \cdot \cdots \cdot (4n - 5)}{(2n)!} x^{2n}\right) \\ &\qquad + c_1\left(x + \sum_{n=1}^{\infty} \frac{1 \cdot 5 \cdot 9 \cdot \cdots \cdot (4n - 3)}{(2n + 1)!} x^{2n+1}\right) \end{aligned}$$

■

NOTE 2 In Example 2 we had to *assume* that the differential equation had a series solution. But now we could verify directly that the function given by Equation 8 is indeed a solution.

NOTE 3 Unlike the situation of Example 1, the power series that arise in the solution of Example 2 do not define elementary functions. The functions

$$y_1(x) = 1 - \frac{1}{2!}x^2 - \sum_{n=2}^{\infty} \frac{3 \cdot 7 \cdot \cdots \cdot (4n - 5)}{(2n)!} x^{2n}$$

and

$$y_2(x) = x + \sum_{n=1}^{\infty} \frac{1 \cdot 5 \cdot 9 \cdot \cdots \cdot (4n - 3)}{(2n + 1)!} x^{2n+1}$$

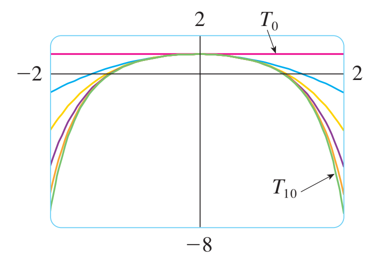


FIGURE 1

are perfectly good functions but they can't be expressed in terms of familiar functions. We can use these power series expressions for y_1 and y_2 to compute approximate values of the functions and even to graph them. Figure 1 shows the first few partial sums $T_0, T_2, T_4, \ldots$ (Taylor polynomials) for $y_1(x)$, and we see how they converge to y_1. In this way we can graph both y_1 and y_2 as in Figure 2.

NOTE 4 If we were asked to solve the initial-value problem

$$y'' - 2xy' + y = 0 \qquad y(0) = 0 \qquad y'(0) = 1$$

we would observe from Theorem 11.10.5 that

$$c_0 = y(0) = 0 \qquad c_1 = y'(0) = 1$$

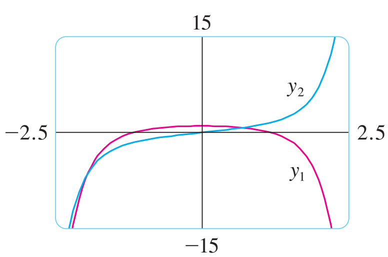


FIGURE 2

This would simplify the calculations in Example 2, since all of the even coefficients would be 0. The solution to the initial-value problem is

$$y(x) = x + \sum_{n=1}^{\infty} \frac{1 \cdot 5 \cdot 9 \cdot \cdots \cdot (4n - 3)}{(2n + 1)!} x^{2n+1}$$

17.4 EXERCISES

1–11 Use power series to solve the differential equation.

1. $y' - y = 0$

2. $y' = xy$

3. $y' = x^2 y$

4. $(x - 3)y' + 2y = 0$

5. $y'' + xy' + y = 0$

6. $y'' = y$

7. $(x - 1)y'' + y' = 0$

8. $y'' = xy$

9. $y'' - xy' - y = 0, \quad y(0) = 1, \quad y'(0) = 0$

10. $y'' + x^2 y = 0, \quad y(0) = 1, \quad y'(0) = 0$

11. $y'' + x^2 y' + xy = 0, \quad y(0) = 0, \quad y'(0) = 1$

12. The solution of the initial-value problem

$$x^2 y'' + xy' + x^2 y = 0 \qquad y(0) = 1 \qquad y'(0) = 0$$

is called a Bessel function of order 0.

(a) Solve the initial-value problem to find a power series expansion for the Bessel function.

(b) Graph several Taylor polynomials until you reach one that looks like a good approximation to the Bessel function on the interval $[-5, 5]$.

17 REVIEW

CONCEPT CHECK

Answers to the Concept Check can be found on the back endpapers.

1. (a) Write the general form of a second-order homogeneous linear differential equation with constant coefficients.
   (b) Write the auxiliary equation.
   (c) How do you use the roots of the auxiliary equation to solve the differential equation? Write the form of the solution for each of the three cases that can occur.
2. (a) What is an initial-value problem for a second-order differential equation?
   (b) What is a boundary-value problem for such an equation?
3. (a) Write the general form of a second-order nonhomogeneous linear differential equation with constant coefficients.
   (b) What is the complementary equation? How does it help solve the original differential equation?
   (c) Explain how the method of undetermined coefficients works.
   (d) Explain how the method of variation of parameters works.
4. Discuss two applications of second-order linear differential equations.
5. How do you use power series to solve a differential equation?

TRUE-FALSE QUIZ

Determine whether the statement is true or false. If it is true, explain why. If it is false, explain why or give an example that disproves the statement.

1. If y_1 and y_2 are solutions of $y'' + y = 0$, then $y_1 + y_2$ is also a solution of the equation.
2. If y_1 and y_2 are solutions of $y'' + 6y' + 5y = x$, then $c_1 y_1 + c_2 y_2$ is also a solution of the equation.
3. The general solution of $y'' - y = 0$ can be written as
$$y = c_1 \cosh x + c_2 \sinh x$$
4. The equation $y'' - y = e^x$ has a particular solution of the form
$$y_p = Ae^x$$

EXERCISES

1–10 Solve the differential equation.

1. $4y'' - y = 0$
2. $y'' - 2y' + 10y = 0$
3. $y'' + 3y = 0$
4. $y'' + 8y' + 16y = 0$
5. $\dfrac{d^2y}{dx^2} - 4\dfrac{dy}{dx} + 5y = e^{2x}$
6. $\dfrac{d^2y}{dx^2} + \dfrac{dy}{dx} - 2y = x^2$
7. $\dfrac{d^2y}{dx^2} - 2\dfrac{dy}{dx} + y = x\cos x$
8. $\dfrac{d^2y}{dx^2} + 4y = \sin 2x$
9. $\dfrac{d^2y}{dx^2} - \dfrac{dy}{dx} - 6y = 1 + e^{-2x}$
10. $\dfrac{d^2y}{dx^2} + y = \csc x, \quad 0 < x < \pi/2$

11–14 Solve the initial-value problem.

11. $y'' + 6y' = 0, \quad y(1) = 3, \quad y'(1) = 12$
12. $y'' - 6y' + 25y = 0, \quad y(0) = 2, \quad y'(0) = 1$
13. $y'' - 5y' + 4y = 0, \quad y(0) = 0, \quad y'(0) = 1$
14. $9y'' + y = 3x + e^{-x}, \quad y(0) = 1, \quad y'(0) = 2$

15–16 Solve the boundary-value problem, if possible.

15. $y'' + 4y' + 29y = 0, \quad y(0) = 1, \quad y(\pi) = -1$
16. $y'' + 4y' + 29y = 0, \quad y(0) = 1, \quad y(\pi) = -e^{-2\pi}$

17. Use power series to solve the initial-value problem
$$y'' + xy' + y = 0 \qquad y(0) = 0 \qquad y'(0) = 1$$
18. Use power series to solve the differential equation
$$y'' - xy' - 2y = 0$$
19. A series circuit contains a resistor with $R = 40\ \Omega$, an inductor with $L = 2$ H, a capacitor with $C = 0.0025$ F, and a 12-V battery. The initial charge is $Q = 0.01$ C and the initial current is 0. Find the charge at time t.

20. A spring with a mass of 2 kg has damping constant 16, and a force of 12.8 N keeps the spring stretched 0.2 m beyond its natural length. Find the position of the mass at time t if it starts at the equilibrium position with a velocity of 2.4 m/s.

21. Assume that the earth is a solid sphere of uniform density with mass M and radius $R = 6370$ km. For a particle of mass m within the earth at a distance r from the earth's center, the gravitational force attracting the particle to the center is

$$F_r = \frac{-GM_r m}{r^2}$$

where G is the gravitational constant and M_r is the mass of the earth within the sphere of radius r.

(a) Show that $F_r = \dfrac{-GMm}{R^3} r$.

(b) Suppose a hole is drilled through the earth along a diameter. Show that if a particle of mass m is dropped from rest at the surface, into the hole, then the distance $y = y(t)$ of the particle from the center of the earth at time t is given by

$$y''(t) = -k^2 y(t)$$

where $k^2 = GM/R^3 = g/R$.

(c) Conclude from part (b) that the particle undergoes simple harmonic motion. Find the period T.

(d) With what speed does the particle pass through the center of the earth?