

1. $y'' - 4y = \cos(2x)$

This is a second order non-homogeneous differential equation.

The general solution of a homogeneous function is $Y_h(x) = c_1 e^{2x} + c_2 e^{-2x}$ which was derived in our previous worksheets.

Suppose we guess that $Y_p(x) = A \cos(2x) + B \sin(2x)$ such that A and B are undetermined coefficients.

Then substituting in $y'' = -4A \cos(2x) - 4B \sin(2x)$ and $y = A \cos(2x) + B \sin(2x)$ then we obtain the following

$$-4A \cos(2x) - 4B \sin(2x) - 4A \cos(2x) - 4B \sin(2x) = -8A \cos(2x) - 8B \sin(2x) = \cos(2x)$$

Then algebraically solving we see that $A = -\frac{1}{8}$ and $B = 0$. such that $Y_p(x) = -\frac{1}{8} \cos(2x)$.

Therefore, the particular solution is

$$Y_H(x) + Y_P(x) = c_1 e^{2x} + c_2 e^{-2x} - \frac{1}{8} \cos(2x)$$

such that $c_1, c_2 \in \mathbb{R}$.

2. $y'' - 4y = -3e^x$ with the initial condition $y(0) = 1$ and $y'(0) = 5$.

From the previous problem, the general solution to the homogeneous function is $Y_H(x) = c_1 e^{2x} + c_2 e^{-2x}$ such that $c_1, c_2 \in \mathbb{R}$

Suppose we guess that $Y_p(x) = Ae^x$ such that A is an undetermined coefficient. Plugging our guess to the differential equation $y'' = Ae^x$ and $y = Ae^x$

$$Ae^x - 4(Ae^x) = -3Ae^x = -3e^x$$

Algebraically, we find that $A = 1$ then $Y_p(x) = e^x$.

Therefore, the general solution is

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

Given that $y(0) = 1$ and $y'(0) = 5$ implies that $x = 0$, $y = 1$, $y' = 5$. Then we have that

$$y(0) = 1 = c_1 e^0 + c_2 e^0 + e^0 = c_1 + c_2 + 1$$

and

$$y'(0) = 5 = 2c_1 e^0 - 2c_2 e^0 + e^0 = 2c_1 - 2c_2 + 1$$

Setting up the matrix from the system of linear equations and using Gaussian elimination.

To begin with multiply \mathbf{R}_2 with a factor of $\frac{1}{2}$

$$\begin{bmatrix} 1 & 1 & 0 \\ 2 & -2 & 4 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & 0 \\ 1 & -1 & 2 \end{bmatrix}$$

Next subtract row 2 with row 1 such that $\mathbf{R}_2 - \mathbf{R}_1$

$$\begin{bmatrix} 1 & 1 & 0 \\ 1 & -1 & 2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & 0 \\ 0 & -2 & 2 \end{bmatrix}$$

Then multiply \mathbf{R}_2 with a factor of $-\frac{1}{2}$

$$\begin{bmatrix} 1 & 1 & 0 \\ 0 & -2 & 2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \end{bmatrix}$$

gives that $c_1 = 1$ and $c_2 = -1$.

Thus, the particular solution is

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

3. $\frac{d^2y}{dx^2} + 4\frac{dy}{dx} + 3y = x$ with $y(0) = 1$ and $y'(0) = 0$

The general solution of a homogeneous of $y'' + 4y' + 3y = 0$ is $Y_H(x) = c_1e^{-3x} + c_2e^{-x}$. Suppose we guess that $Y_P(x) = AX + B$. Then substituting our guess to the differential equation with $y'' = 0$, $y' = A$, and $y = AX + B$. Then $0 + 4A + 3AX + 3B = 3AX + 4A + 3B = x$. Then algebraically, $A = \frac{1}{3}$ and $B = -\frac{4}{9}$. Therefore, $Y_P(x) = \frac{1}{3}x - \frac{4}{9}$. Therefore, the general solution of the differential equation is

$$y(x) = c_1e^{-3x} + c_2e^{-x} + \frac{1}{3}x - \frac{4}{9}$$

where $c_1, c_2 \in \mathbb{R}$.

Given that the initial conditions are $y(0) = 1$ and $y'(0) = 0$ implies that when $x = 0$ then $y = 1$ and $y' = 0$. Then we have the following

$$y(0) = c_1e^0 + c_2e^0 + \frac{1}{3}(0) - \frac{4}{9} = c_1 + c_2 - \frac{4}{9} = 1$$

and

$$y'(0) = -3c_1e^0 - c_2e^0 + \frac{1}{3} = -3c_1 - c_2 + \frac{1}{3} = 0$$

Using Gaussian elimination, pivot the 1st column by $\mathbf{R}_2 + 3\mathbf{R}_1$

$$\begin{bmatrix} 1 & 1 & \frac{13}{9} \\ -3 & -1 & -\frac{1}{3} \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & \frac{13}{9} \\ 0 & 2 & \frac{4}{9} \end{bmatrix}$$

Then multiply \mathbf{R}_2 with a factor of $\frac{1}{2}$

$$\begin{bmatrix} 1 & 1 & \frac{13}{9} \\ 0 & 2 & \frac{4}{9} \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & \frac{13}{9} \\ 0 & 1 & \frac{2}{9} \end{bmatrix}$$

Then subtract $\mathbf{R}_2 - \mathbf{R}_1$ then

$$\begin{bmatrix} 1 & 1 & \frac{13}{9} \\ 0 & 1 & \frac{2}{9} \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & \frac{5}{9} \\ 0 & 1 & \frac{2}{9} \end{bmatrix}$$

gives that $c_1 = -\frac{5}{9}$ and $c_2 = 2$

4. $x^2 y'' - 3xy' + 4y = x^2 \ln(x)$, $y(1) = 0, y'(1) = 1$

To begin, find the solution to the homogeneous differential equations by letting $y = x^n$, $y' = nx^{n-1}$, $y'' = (n^2 - n)x^{n-2}$ then the differential equation can be rewritten into

$$(n^2 - 4n + 4)(x^n) \\ (n - 2)^2(x^n)$$

Then the solutions of the homogeneous equation are $y_1 = x^2$ and $y_2 = x^2 \ln(x)$.

Then taking the wronskian of the homogeneous solutions

$$W(y_1, y_2) = \det \begin{pmatrix} x^2 & x^2 \ln(x) \\ 2x & 2x \ln(x) + x \end{pmatrix} \\ = 2x^3 \ln(x) + x^3 - 2x^3 \ln(x) = x^3$$

Let $g(x) = \ln(x)$.

Let $A = - \int \frac{y_2 g}{W} = \int \frac{x^2 (\ln(x))^2}{x^3} dx$. To solve the integration apply the u substitution method $u = \ln(x)$ and $du = \frac{1}{x}$ then

$$A = - \int u^2 du = \frac{u^3}{3} = -\frac{(\ln(x))^3}{3}$$

Let $B = \int \frac{y_1 g}{W} = \int \frac{x^2 \ln(x)}{x^3} dx$. Use u substitution to solve by setting $u = \ln(x)$ and $du = \frac{dx}{x}$ then

$$B = \int \frac{x^2 \ln(x)}{x^3} dx = \int u du = \frac{u^2}{2} = \frac{(\ln(x))^2}{2}$$

Therefore the particular solution of the differential equation is

$$y_p(x) = y_1 A + y_2 B = \\ = -x^2 \left(\frac{(\ln(x))^3}{3} \right) + x^2 \ln(x) \left(\frac{(\ln(x))^2}{2} \right) = \frac{x^2 \ln(x)^3}{6}$$

The solution to the homogeneous equation

$$y_h(x) = c_1 x^2 + c_2 x^2 \ln(x)$$

where $c_1, c_2 \in \mathbb{R}$.

Then the solution for the differential equation is

$$y(t) = y_h + y_p = c_1 x^2 + c_2 x^2 \ln(x) + \frac{x^2 \ln(x)^3}{6}$$

5. $e^{-t} Q'' + t^2 Q' + e^t Q = 3 \sin(t)$.

Let $a = e^{(-t)}$, $b = t^2$, and $c = e^t$. For the following functions, the three are continuous on the following intervals

- $e^{-t} : (-\infty, \infty)$ where $e^{(-t)} \neq 0$
- $t^2 : (-\infty, \infty)$
- $e^t : (-\infty, \infty), e^t \neq 0$

Let $f(t) = \sin(3t)$ then $f(t)$ is continuous on $(-\infty, \infty)$.

Based on the given let $t_0 = 0$ and since $0 \in (-\infty, \infty)$ then there exists a unique solution.