

## ODE hw #3

① ②  $xy' = (1+2x)y$

$\{K \in \mathbb{R}\}$

$y \in K$

$u(x) = y(x)$

$xu'(x) = (1+2x)u(x) \Rightarrow x \frac{du}{dx} = (1+2x)u \Rightarrow \int \frac{1}{u} du = \int \left(\frac{1}{x} + 2\right) dx + C$

$\Rightarrow \ln|u| = \ln|x| + 2x + C \Rightarrow u = y' = e^C \cdot e^{2x} |x| = D e^{2x} |x| \quad \{DER\}$

$\Rightarrow y = D \int e^{2x} \cdot |x| dx + C = \begin{cases} D \int e^{2x} \cdot x dx & : x > 0 \\ -D \int e^{2x} \cdot x dx & : x < 0 \end{cases} \Rightarrow y = \int D x e^{2x} dx + C$

(the solution is defined DER)

$\Rightarrow y = \frac{1}{2} D x e^{2x} - \frac{1}{4} D e^{2x} + C \Rightarrow y_1 = D_1 e^{2x} \left(x - \frac{1}{2}\right) + D_2 \quad \{D_1, D_2 \in \mathbb{R}\}$

③  $y'' - 3y' = 9x$

$y(x) = u(x)$

$u'' - 3u' = 9x \Rightarrow \mu(x) = e^{\int -3 dx} = e^{-3x} \Rightarrow u' e^{-3x} - 3u e^{-3x} = 9x e^{-3x}$

$\Rightarrow u e^{-3x} = \int 9x e^{-3x} dx + C_1 = -3x e^{-3x} - e^{-3x} + C_1 \Rightarrow u = y' = C_1 e^{3x} - 3x - 1$

$\Rightarrow y = \int C_1 e^{3x} - 3x - 1 dx = \frac{1}{3} C_1 e^{3x} - \frac{3}{2} x^2 - x + C_2 \Rightarrow \boxed{y = D_1 e^{3x} - \frac{3}{2} x^2 - x + D_2 \mid D_1, D_2 \in \mathbb{R}}$

② ④  $\begin{cases} y'' - 4y' + 4y = 0 \\ y(1) = y'(1) = 1 \end{cases}$

$\lambda^2 - 4\lambda + 4 = 0 \Rightarrow (\lambda - 2)^2 = 0 \Rightarrow \lambda = 2$

general solution:  $y(x) = C_1 e^{2x} + C_2 x e^{2x}$

specific solution:

$y(1) = 1 \Rightarrow C_1 \cdot e^2 + C_2 \cdot e^2 = 1 \Rightarrow C_2 = e^{-2} - C_1$

$y'(1) = 1 \Rightarrow 2C_1 \cdot e^2 + C_2 \cdot e^2 + 2C_2 e^2 = 2C_1 e^2 + 3C_2 e^2 = 1 \Rightarrow 2C_1 e^2 + 3(1 - C_1) e^2 = 1$

$= 3 - C_1 e^2 \Rightarrow C_1 = \frac{2}{e^2} \Rightarrow C_2 = -\frac{1}{e^2} \Rightarrow \boxed{y(x) = 2e^{2x-2} - xe^{2x-2}}$

specific solution

⑤  $\begin{cases} 3y'' + 2y' - 5y = 0 \\ y(0) = 11, y'(0) = -5 \end{cases} \Rightarrow$

$3\lambda^2 + 2\lambda - 5 = 0 \Rightarrow (3\lambda + 5)(\lambda - 1) = 0$

$\lambda_1 = 1$

$\lambda_2 = -\frac{5}{3}$

general solution:  $y(x) = C_1 e^x + C_2 e^{-\frac{5}{3}x}$

specific solution:

$y(0) = 11 \Rightarrow C_1 + C_2 = 11 \Rightarrow C_2 = 11 - C_1$

$y'(0) = -5 \Rightarrow C_1 - \frac{5}{3} C_2 = -5 \Rightarrow C_1 - 18\frac{1}{3} + \frac{5}{3} C_1 = -5 \Rightarrow \frac{8}{3} C_1 - 18\frac{1}{3} = -5 \Rightarrow 8C_1 - 55 = -15$

$\Rightarrow C_1 = 5 \Rightarrow C_2 = 6 \Rightarrow y(x) = 5e^x + 6e^{-\frac{5}{3}x}$

3) a)  $\begin{cases} y'' + 3y' + 2y = 0 \\ y(0) = a, y'(0) = b \end{cases}$   $\lambda^2 + 3\lambda + 2 = 0 \Rightarrow (\lambda+1)(\lambda+2) = 0 \Rightarrow \boxed{\lambda_1 = -1} \quad \boxed{\lambda_2 = -2}$

general solution:  $y(x) = C_1 e^{-x} + C_2 e^{-2x}$

$y(0) = a \Rightarrow C_1 + C_2 = a \Rightarrow C_2 = a - C_1$

$y'(0) = b \Rightarrow -C_1 - 2(a - C_1) = C_1 - 2a = b \Rightarrow C_1 = 2a + b \Rightarrow C_2 = -a - b$

$\Rightarrow y(x) = (2a+b)e^{-x} - (a+b)e^{-2x}$

b)  $\lim_{x \rightarrow \infty} (y(x)) = \lim_{x \rightarrow \infty} ((2a+b)e^{-x} - (a+b)e^{-2x}) = (2a+b) \cdot 0 - (a+b) \cdot 0 = 0$

5) a)  $y'' - 2y' - 8y = 32x$

$\lambda^2 - 2\lambda - 8 = 0 \Rightarrow (\lambda-4)(\lambda+2) = 0 \Rightarrow \boxed{\lambda_1 = 4} \quad \boxed{\lambda_2 = -2}$

$\Rightarrow y_h(x) = C_1 e^{4x} + C_2 e^{-2x}$

the non homogeneous solution:  $y_p(x) = x^s \cdot b_1 \cdot x$

$s=0$  since the algebraic plurality of  $\alpha + \beta i$  is the root of the typical equation

therefore the specific solution is:  $y_p(x) = b_1 x + b_0$

$0 - 2b_1 - 8b_0 = 32x \Rightarrow -2b_1 - 8b_0 = 0 \Rightarrow b_1 = -4$   
 $-8b_1 = 32 \Rightarrow b_0 = 1$

$\Rightarrow y_p(x) = -4x + 1 \Rightarrow y(x) = C_1 e^{4x} + C_2 e^{-2x} - 4x + 1$   
 general solution.

c)  $y'' - 4y' + 4y = e^x \Rightarrow \lambda^2 - 4\lambda + 4 = 0 \Rightarrow (\lambda-2)^2 = 0 \Rightarrow \lambda = 2$

$\Rightarrow y_h(x) = C_1 e^{2x} + C_2 x e^{2x}$

the algebraic plurality of  $1 = \alpha + \beta i = 0$  since 1 is not a root of the typical equation.

therefore, the specific solution is:  $y_p(x) = b e^x \Rightarrow y'' - 4y' + 4y = b e^x - 4b e^x + 4b e^x =$

$b e^x = e^x \Rightarrow b = 1 \Rightarrow y_p(x) = e^x \Rightarrow y(x) = C_1 e^{2x} + C_2 x e^{2x} + e^x$   
 general solution

e)  $y'' - 4y' + 3y = 12 \sin 3x \Rightarrow \lambda^2 - 4\lambda + 3 = (\lambda-1)(\lambda-3) = 0 \Rightarrow \boxed{\lambda_1 = 1} \quad \boxed{\lambda_2 = 3}$

$\Rightarrow y_h(x) = C_1 e^x + C_2 e^{3x}$

the right of the ODE =  $12 \sin 3x$ , therefore, the solution that's left is:

$y_p(x) = x^s (c \cdot \cos 3x + d \cdot \sin 3x)$

the algebraic plurality of  $\alpha + \beta i = 3i$  is 0 therefore  $s=0$

$-c \cdot 9 \cos 3x - d \cdot 9 \sin 3x - 4(-c \cdot \sin 3x + d \cdot \cos 3x) + 3c \cos 3x + 3d \sin 3x = 12 \sin 3x$

$\Rightarrow -9c - 12d + 3c = 0 \Rightarrow c = -2d \quad -9d + 12c + 3d = 12 \Rightarrow d = -\frac{2}{5} \Rightarrow c = \frac{4}{5}$

$\Rightarrow y_p(x) = \frac{4}{5} \cos 3x - \frac{2}{5} \sin 3x \Rightarrow y(x) = C_1 e^x + C_2 e^{3x} + \frac{4}{5} \cos 3x - \frac{2}{5} \sin 3x$   
 general solution



i)  $y''' + y'' - 17y' + 15y = 3x \Rightarrow \lambda^3 + \lambda^2 - 17\lambda + 15 = 0$

$\Rightarrow (\lambda-3)(\lambda^2 + 4\lambda - 5) = (\lambda-3)(\lambda+5)(\lambda-1) = 0 \Rightarrow \lambda_1 = 3, \lambda_2 = -5, \lambda_3 = 1$

$\Rightarrow y_h(x) = c_1 e^x + c_2 e^{3x} + c_3 e^{-5x}$

$0 = \alpha + \beta i$  since the algebraic plurality of 0 is a root of the typical equation, which is 0.  
therefore  $S=0$

$y_p(x) = \frac{1}{5}x + \frac{17}{35} \Rightarrow y(x) = c_1 e^x + c_2 e^{3x} + c_3 e^{-5x} + \frac{1}{5}x + \frac{17}{35}$

①  $y''' + 6y'' + 11y' + 6y = 20e^{3x} - xe^{-x} \Rightarrow \lambda^3 + 6\lambda^2 + 11\lambda + 6 = 0$

$\Rightarrow (\lambda+1)(\lambda^2 + 5\lambda + 6) = (\lambda+1)(\lambda+2)(\lambda+3) = 0 \Rightarrow \lambda_1 = -1, \lambda_2 = -2, \lambda_3 = -3$

$\Rightarrow y_h(x) = c_1 e^{-x} + c_2 e^{-2x} + c_3 e^{-3x}$

Find the solutions for  $L(y(x)) = 20e^{3x}$  and  $L(y(x)) = -xe^{-x}$  separately and add them together:

For  $L(y(x)) = 20e^{3x}$  we'll get  $S=0$ , therefore:  $g_1(x) = b_1 e^{3x}$

$27b_1 e^{3x} + 54b_1 e^{3x} + 33b_1 e^{3x} + 6b_1 e^{3x} = 20e^{3x}$

$\Rightarrow 120b_1 = 20 \Rightarrow b_1 = \frac{1}{6} \Rightarrow g_1(x) = \frac{1}{6} e^{3x}$

for  $L(y(x)) = -xe^{-x}$  we'll get  $S=-1$ , therefore

$g_2(x) = x(b_2 x + b_3) e^{-x} = b_2 x^2 e^{-x} + b_3 x e^{-x}$

$\Rightarrow g_2'(x) = -b_2 x^2 e^{-x} + (2b_2 - b_3) x e^{-x} + b_3 e^{-x} \Rightarrow g_2''(x) = b_2 x^2 e^{-x} - (2b_2 + 2b_2 - b_3) x e^{-x} + (2b_2 - 2b_3) e^{-x}$

$\Rightarrow g_2'''(x) = -b_2 x^2 e^{-x} + (6b_2 - b_3) x e^{-x} - (6b_2 - 3b_3) e^{-x}$

$\Rightarrow y''' + 6y'' + 11y' + 6y = (6b_2 - b_3 - 6(4b_2 - b_3) + 11(2b_2 - b_3) + 6b_3) x e^{-x} +$

$(3b_3 - 6b_2 + 6(2b_2 - 2b_3) + 11b_3) e^{-x} = -x e^{-x}$

$\Rightarrow 2b_3 + 6b_2 = 0 \Rightarrow b_3 = -3b_2, 4b_2 = -1 \Rightarrow b_2 = -\frac{1}{4} \Rightarrow b_3 = \frac{3}{4}$

$\Rightarrow g_2(x) = -\frac{1}{4} x^2 e^{-x} + \frac{3}{4} x e^{-x} \Rightarrow y_1(x) = g_1(x) + g_2(x)$

$\Rightarrow y(x) = c_1 e^{-x} + c_2 e^{-2x} + c_3 e^{-3x} + \frac{1}{6} e^{3x} - \frac{1}{4} x^2 e^{-x} + \frac{3}{4} x e^{-x}$  general solution

⑥ ②  $y'' - 4y = 8 \cosh x \Rightarrow \lambda^2 - 4 = 0 \Rightarrow \lambda_1 = 2, \lambda_2 = -2$

$\Rightarrow y_h(x) = c_1 e^{2x} + c_2 e^{-2x}$

we are looking for  $g_1(x), g_2(x)$ , therefore:  $\begin{cases} g_1'(x) e^{2x} + g_2'(x) e^{-2x} = 0 \\ g_1'(x) \cdot 2e^{2x} - g_2'(x) 2e^{-2x} = 8 \cosh x \end{cases}$

$\Rightarrow \begin{pmatrix} e^{2x} & e^{-2x} \\ 2e^{2x} & -2e^{-2x} \end{pmatrix} \begin{pmatrix} g_1'(x) \\ g_2'(x) \end{pmatrix} = \begin{pmatrix} 0 \\ 8 \cosh x \end{pmatrix}$

therefore according to the Kramer rule we'll get:

$$g_1'(x) = \frac{\begin{vmatrix} 0 & e^{-2x} \\ 8\cosh x & -2e^{-2x} \end{vmatrix}}{\begin{vmatrix} e^{2x} & e^{-2x} \\ 2e^{2x} & -2e^{-2x} \end{vmatrix}} = \frac{-8\cosh(x) e^{-2x}}{-2 \cdot 2} = 2e^{-2x} \cdot \cosh(x) = e^{-x} + e^{-3x}$$

$$g_2'(x) = \frac{\begin{vmatrix} e^{2x} & 0 \\ 2e^{2x} & 8\cosh x \end{vmatrix}}{\begin{vmatrix} e^{2x} & e^{-2x} \\ 2e^{2x} & -2e^{-2x} \end{vmatrix}} = \frac{8e^{2x} \cosh x - 0}{-4} = -2e^{2x} \cdot \cosh(x) = e^{-3x} - e^x$$

$$\Rightarrow y_p(x) = e^{2x} \int e^{-x} + e^{-5x} dx - e^{-2x} \int e^{3x} \cdot e^x dx = e^{2x} \left( -e^{-x} - \frac{1}{3} e^{-3x} \right) - e^{-2x} \left( \frac{1}{3} e^{3x} + e^x \right) \\ = -e^x - \frac{1}{3} e^{-x} - \frac{1}{3} e^x - e^{-x} = -\frac{8}{3} \cosh x \Rightarrow y(x) = c_1 e^{2x} + c_2 e^{-2x} - \frac{8}{3} \cosh x$$

general solution.

②  $y'' + 4y = \frac{1}{\cos 2x}, -\frac{\pi}{4} < x < \frac{\pi}{4}$

$$\lambda^2 + 4 = 0 \Rightarrow \lambda_1 = 2i, \lambda_2 = -2i \Rightarrow y_h(x) = c_1 \cos 2x + c_2 \sin 2x$$

$$\Rightarrow g_1'(x) = \frac{\begin{vmatrix} 0 & \sin 2x \\ \sec 2x & 2\cos 2x \end{vmatrix}}{\begin{vmatrix} \cos 2x & \sin 2x \\ -\sin 2x & 2\cos 2x \end{vmatrix}} = \frac{-\tan 2x}{2} = g_1(x) = \int -\frac{\tan 2x}{2} dx = -\frac{1}{4} \ln(\cos 2x)$$

$$g_2'(x) = \frac{\begin{vmatrix} \cos 2x & 0 \\ -2\sin 2x & \sec 2x \end{vmatrix}}{\begin{vmatrix} \cos 2x & \sin 2x \\ -\sin 2x & 2\cos 2x \end{vmatrix}} = \frac{1}{2} \Rightarrow g_2(x) = \int \frac{1}{2} dx = \frac{x}{2}$$

$$\Rightarrow y_p(x) = \frac{1}{4} \cos 2x \ln(\cos 2x) + \sin(2x) \cdot \frac{x}{2}$$

$$\Rightarrow y(x) = c_1 \cos(2x) + c_2 \sin(2x) + \frac{1}{4} \cos(2x) \ln(\cos 2x) + \frac{x}{2} \cdot \sin(2x)$$

general solution.

③  $y'' - 4y' + 4y = \frac{e^{2x}}{x^2}, x > 0$

$$\lambda^2 - 4\lambda + 4 = 0 \Rightarrow (\lambda - 2)^2 = 0 \Rightarrow \lambda = 2 \Rightarrow y_h(x) = c_1 e^{2x} + c_2 x e^{2x}$$

$$g_1'(x) = \frac{\begin{vmatrix} 0 & x e^{2x} \\ \frac{e^{2x}}{x^2} & e^{2x} + 2x e^{2x} \end{vmatrix}}{\begin{vmatrix} e^{2x} & x e^{2x} \\ 2e^{2x} & e^{2x}(2x+1) \end{vmatrix}} = \frac{-e^{4x}}{x} = -\frac{1}{x} \Rightarrow g_1(x) = \ln(x)$$

$$g_2'(x) = \frac{\begin{vmatrix} e^{2x} & 0 \\ 2e^{2x} & \frac{e^{2x}}{x^2} \end{vmatrix}}{\begin{vmatrix} e^{2x} & x e^{2x} \\ 2e^{2x} & e^{2x}(2x+1) \end{vmatrix}} = \frac{\frac{e^{4x}}{x^2}}{e^{4x}} = \frac{1}{x^2} \Rightarrow g_2(x) = -\frac{1}{x}$$



$$y_f(x) = -\ln(x)e^{2x} - e^{2x} \Rightarrow y(x) = c_1 e^{2x} + c_2 x e^{2x} - \ln(x)e^{2x} - e^{2x}$$

$$\Rightarrow y(x) = e^{2x} (c_1 + c_2 x - \ln(x)) \quad \text{general solution}$$

①  $y'' - 2y' + y = e^x \ln x, y(1) = y'(1) = 0$

$$\lambda^2 - 2\lambda + 1 = 0 \Rightarrow (\lambda - 1)^2 = 0 \Rightarrow \lambda = 1 \Rightarrow y_h(x) = c_1 e^x + c_2 x e^x$$

$$g_1'(x) = \frac{\begin{vmatrix} 0 & x e^x \\ e^x \ln x & (x+1)e^x \end{vmatrix}}{\begin{vmatrix} 2x & x e^x \\ e^x & (x+1)e^x \end{vmatrix}} = \frac{-x e^{2x} \ln x}{e^{2x}(x+1-x)} = -x \ln x \Rightarrow x \ln x \Rightarrow g_1(x) = \int -x \ln x dx = -\ln(x) \frac{x^2}{2} + \int \frac{x}{2} dx$$

$$g_1(x) = \frac{x^2}{2} \left( \frac{1}{2} - \ln(x) \right)$$

$$g_2'(x) = \frac{\begin{vmatrix} e^x & 0 \\ e^x & e^x \ln x \end{vmatrix}}{\begin{vmatrix} e^x & x e^x \\ e^x & (x+1)e^x \end{vmatrix}} = \frac{e^{2x} \ln x}{e^{2x} \cdot 1} = \ln x \Rightarrow g_2(x) = \int \ln x dx = x \ln x - x$$

$$\Rightarrow y(x) = c_1 e^x + c_2 x e^x + \frac{x^2}{2} e^x \left( \frac{1}{2} - \ln(x) \right) + x^2 e^x (\ln(x) - 1) \quad \text{general solution}$$

$$y(1) = 0 \Rightarrow c_1 e + c_2 e + \frac{e}{2} - e = 0 \Rightarrow c_1 = \frac{3}{4} - c_2$$

$$y'(1) = 0 \Rightarrow c_1 e + c_2 (e + e) + (2e + e) \left( -\frac{3}{4} \right) + \frac{1}{2} e = 0 \Rightarrow c_2 = 1 \Rightarrow c_1 = -\frac{1}{4}$$

$$\Rightarrow y(x) = e^x \left( -\frac{1}{4} + x + x^2 \left( \frac{1}{2} \ln(x) - \frac{3}{4} \right) \right) \quad \text{general solution}$$