MATH-2415, Ordinary and Partial Differential Equations   Name: Key

Instructor: Michael Fellinger

Spring 2022

Midterm 2

Due March 24, 2022 by 8:00pm

Directions:

You can

(I)   Print this sheet and show all work on the sheet itself, or

(II) Use separate paper to work out the problems. The paper must be plain white paper. No notebook paper, no lined paper. Engineering paper is acceptable.

For either selection. clearly show all work that leads to your final answer.

You can scan your work and save the pages as a single pdf. Or you can take pictures of your work, add the pictures to Word or Powerpoint and export the pages to a single pdf. You will submit the pdf to me via email.

1. Determine the longest interval on which a unique solution exists for the following ODE (note that you do not need to solve the equation to answer this question):

$$y'' + \frac{4}{x}y' + 18x^2 y = \frac{5}{x^2 - 9}, \qquad \overset{x_0}{\underset{\checkmark}{}}\ y(-1) = -2, \qquad \overset{x_0}{\underset{\checkmark}{}}\ y'(-1) = 0$$

$$p(x) = \frac{4}{x} \qquad q(x) = 18x^2 \qquad g(x) = \frac{5}{x^2 - 9}$$

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Discontinuities at $x = 0$, $x = \pm 3$
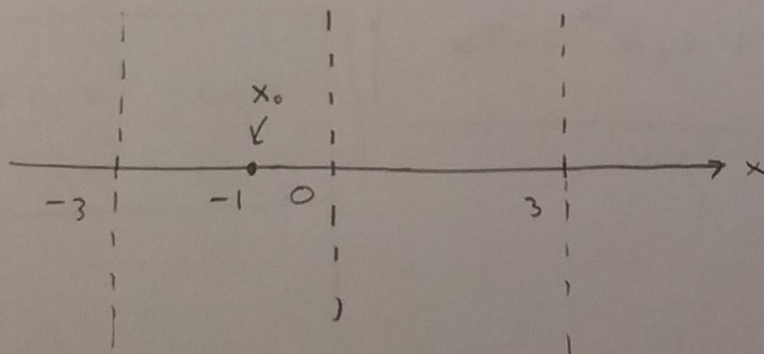
$$\boxed{-3 < x < 0}$$

2. Solve the second-order differential equations with constant coefficients:

a) $y'' + 2y' - y = 0$

b) $9y'' - 6y' + y = 0$

c) $y'' - 4y' + 13y = 0$

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a) Assume $y = e^{rx} \rightarrow y' = re^{rx} \rightarrow y'' = r^2 e^{rx}$

$\rightarrow y'' + 2y' - y = (r^2 + 2r - 1)e^{rx} = 0$

$\Rightarrow r^2 + 2r - 1 = 0 \rightarrow r = -1 \pm \sqrt{2} \rightarrow r_1 = -1 + \sqrt{2} \quad r_2 = -1 - \sqrt{2}$

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

b) $9r^2 - 6r + 1 = 0 \rightarrow r_1 = \frac{1}{3} \quad r_2 = \frac{1}{3}$ ← repeated real root

$\Rightarrow \boxed{y(x) = C_1 e^{x/3} + C_2 x e^{x/3}}$

c) $r^2 - 4r + 13 = 0 \rightarrow r = 2 \pm 3i \rightarrow r_1 = 2 + 3i \quad r_2 = 2 - 3i$

$\Rightarrow \boxed{y(x) = C_1 e^{2x} \cos 3x + C_2 e^{2x} \sin 3x}$

3. Consider the second-order homogeneous equation: $2x^2 y'' + 3xy' - y = 0$ $(x > 0)$

    Verify that $y_1 = x^{1/2}$ and $y_2 = x^{-1}$ are solutions of the ODE.

b)   Find the Wronskian, $W[y_1, y_2]$

c)   Do y_1 and y_2 form a fundamental set of solutions for the given ODE? If so, state the general solution.

a) $\bullet$ $y_1 = x^{1/2}$ $y_1' = \frac{1}{2} x^{-1/2}$ $y_1'' = -\frac{1}{4} x^{-3/2}$ 10

$2x^2 \left(-\frac{1}{4} x^{-3/2}\right) + 3x \left(\frac{1}{2} x^{-1/2}\right) - x^{1/2} = -\frac{1}{2} x^{1/2} + \frac{3}{2} x^{1/2} - x^{1/2} = 0$ ✓

$\bullet$ $y_2 = x^{-1}$ $y_2' = -x^{-2}$ $y_2'' = 2x^{-3}$

$2x^2 \left(2x^{-3}\right) + 3x \left(-x^{-2}\right) - x^{-1} = 4x^{-1} - 3x^{-1} - x^{-1} = 0$ ✓

b) $W[y_1, y_2] = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} x^{1/2} & x^{-1} \\ \frac{1}{2} x^{-1/2} & -x^{-2} \end{vmatrix} = -x^{1/2} x^{-2} - \frac{1}{2} x^{-1/2} x^{-1}$

$= -x^{-3/2} - \frac{1}{2} x^{-3/2} = \boxed{-\frac{3}{2} x^{-3/2}}$

c) Since $W[y_1, y_2] \neq 0$ for $x > 0$, these solutions are linearly independent and form a fundamental set

$\boxed{y(x) = C_1 x^{1/2} + C_2 x^{-1}}$

4. Consider the second-order differential equation: $y'' - 9y' + 14y = 3x^2 - 5\sin 2x + 7xe^{3x}$

Determine the form of the particular solution needed to use the *method of undetermined coefficients* for the nonhomogeneous equation (**You do not need to solve the ODE!**)

$$g(x) = \underbrace{3x^2}_{g_1(x)} \underbrace{- 5\sin 2x}_{g_2(x)} + \underbrace{7xe^{3x}}_{g_3(x)}$$

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$\rightarrow \quad y_{p_1}(x) = Ax^2 + Bx + C$

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

$y_{p_3}(x) = (Fx + G)e^{3x}$

$$\Rightarrow \boxed{y_p(x) = Ax^2 + Bx + C + D\sin 2x + E\cos 2x + (Fx + G)e^{3x}}$$

5. Solve the homogeneous second-order initial value problem:

$$y'' + 2y' + 5y = 0, \qquad y(0) = 3, \qquad y'(0) = 4$$

Assume $y(x) = e^{rx}$

$\rightarrow r^2 + 2r + 5 = 0 \rightarrow r = -1 \pm 2i$ 　　　　　20

$y(x) = C_1 e^{-x} \cos 2x + C_2 e^{-x} \sin 2x$

$y(0) = C_1 = 3 \quad \rightarrow \quad y(x) = 3 e^{-x} \cos 2x + C_2 e^{-x} \sin 2x$

$y'(x) = -3 e^{-x} \cos 2x - 6 e^{-x} \sin 2x$

$\qquad - C_2 e^{-x} \sin 2x + 2 C_2 e^{-x} \cos 2x$

$y'(0) = -3 + 2C_2 = 4 \quad \rightarrow \quad C_2 = 7/2$

$$\Rightarrow \boxed{y(x) = 3 e^{-x} \cos 2x + \frac{7}{2} e^{-x} \sin 2x}$$

6. Solve the nonhomogeneous second-order ODE using the method of undetermined coefficients:

$$y'' - 3y' - 10y = x - 3e^{5x}$$

$y_c:$ $y_c'' - 3y_c' - 10y_c = 0$

$\rightarrow$ $r^2 - 3r - 10 = 0$ $\rightarrow$ $r_1 = -2$ $r_2 = 5$ $\qquad$ 20

$y_c(x) = c_1 e^{-2x} + c_2 e^{5x}$

needed since e^{5x} is already in y_c

$y_p:$ $y_p = Ax + B + cxe^{5x}$

$y_p' = A + ce^{5x} + 5cxe^{5x}$

$y_p'' = 5ce^{5x} + 5ce^{5x} + 25cxe^{5x} = 10ce^{5x} + 25cxe^{5x}$

$y_p'' - 3y_p' - 10y_p = 10ce^{5x} + 25cxe^{5x}$

$\qquad\qquad - 3A - 3ce^{5x} - 15cxe^{5x}$

$\qquad\qquad - 10Ax - 10B - 10cxe^{5x}$

$\qquad = 7ce^{5x} - 10Ax - 3A - 10B = x - 3e^{5x}$

Now match coefficients:

$-10A = 1$

$7c = -3$ $\qquad \rightarrow$ $A = -\frac{1}{10}$ $\quad B = \frac{3}{100}$ $\quad C = -\frac{3}{7}$

$-3A - 10B = 0$

$\Rightarrow$ $\boxed{y(x) = c_1 e^{-2x} + c_2 e^{5x} - \frac{1}{10}x + \frac{3}{100} - \frac{3}{7}xe^{5x}}$