Please print your name:

Reminder. No notes, calculators or tools of any kind will be permitted on the midterm exam.

Problem 1. Let L be a linear differential operator of order 4 with constant real coefficients. Suppose that 3 + 7i is a repeated characteristic root of L.

- (a) What is the general solution to Ly = 0?
- (b) Write down the simplest form of a particular solution y_p of the DE $Ly = 7x^2e^{3x}$ with undetermined coefficients.
- (c) Write down the simplest form of a particular solution y_p of the DE $Ly = e^{3x} \sin(7x) + 3x^2$ with undetermined coefficients.

Solution.

(a) Since L is real, if 3 + 7i is a repeated characteristic root of L, then 3 - 7i must be a repeated characteristic root of L as well. Hence, the 4 characteric roots must be $3 \pm 7i, 3 \pm 7i$.

The corresponding general solution is $(C_1 + C_2 x)e^{3x}\cos(7x) + (C_3 + C_4 x)e^{3x}\sin(7x)$.

(b) The characteristic roots of the homogeneous DE are $3 \pm 7i$, $3 \pm 7i$ while the roots for the inhomogeneous part are 3, 3, 3.

Hence, there must a particular solution of the form $y_p = (C_1 + C_2 x + C_3 x^2) e^{3x}$.

The unique values of C_1, C_2, C_3 for which this is a solution of the DE need to be determined by plugging into the DE.

(c) The characteristic roots of the homogeneous DE are $3 \pm 7i$, $3 \pm 7i$ while the roots for the inhomogeneous part are $3 \pm 7i$, 0, 0, 0.

Hence, there must a particular solution of the form $C_1 x^2 e^{3x} \cos(7x) + C_2 x^2 e^{3x} \sin(7x) + C_3 + C_4 x + C_5 x^2$.

The unique values of C_1, C_2, C_3, C_4, C_5 for which this is a solution of the DE need to be determined by plugging into the DE.

Problem 2. Consider a homogeneous linear differential equation with constant real coefficients which has order 8.

- (a) Suppose $y(x) = 7x 2x^2 e^{3x} \sin(5x)$ is a solution. Write down the general solution.
- (b) Suppose $y(x) = 2xe^{3x} + x\cos(5x) 5\sin(x)$ is a solution. Write down the general solution.

Solution.

(a) The characteristic roots must include $0, 0, 3 \pm 5i, 3 \pm 5i, 3 \pm 5i$. Since these are 8 roots and the DE has order 8, there cannot be any additional roots.

Hence, the general solution is $C_1 + C_2 x + (C_3 + C_4 x + C_5 x^2) e^{3x} \cos(5x) + (C_6 + C_7 x + C_8 x^2) e^{3x} \sin(5x)$.

(b) The characteristic roots must include $3, 3, \pm 5i, \pm 5i, \pm i$. Since these are 8 roots and the DE has order 8, there cannot be any additional roots.

Hence, the general solution is $(C_1 + C_2 x)e^{3x} + (C_3 + C_4 x)\cos(5x) + (C_5 + C_6 x)\sin(5x) + C_7\cos(x) + C_8\sin(x)$.

Problem 3.

- (a) Determine the general solution of the system $\begin{array}{cc} y_1' &=& y_1 6y_2 \\ y_2' &=& y_1 4y_2 \end{array}$
- (b) Solve the IVP $\begin{array}{ccc} y_1' &=& y_1 6y_2 \\ y_2' &=& y_1 4y_2 \end{array}$ with $\begin{array}{ccc} y_1(0) &=& 4 \\ y_2(0) &=& 1 \end{array}$.

(c) Determine a particular solution to
$$\begin{array}{cc} y_1' &= y_1 - 6y_2 \\ y_2' &= y_1 - 4y_2 - 2e^{3x} \end{array}$$

(d) Determine the general solution to $\begin{array}{cc} y_1' &=& y_1-6y_2\\ y_2' &=& y_1-4y_2-2e^{3x} \end{array}.$

Solution.

(a) Using $y_2 = \frac{1}{6}(y_1 - y_1')$ (from the first equation) in the second equation, we get $\frac{1}{6}(y_1' - y_1'') = y_1 - \frac{4}{6}(y_1 - y_1')$. Simplified (and both sides multiplied by -6), this is $y_1'' + 3y_1' + 2y_1 = 0$.

This is a homogeneous linear DE with constant coefficients. The characteristic roots are -1, -2.

Hence, $y_1 = C_1 e^{-x} + C_2 e^{-2x}$.

We can then determine
$$y_2$$
 as $y_2 = \frac{1}{6}(y_1 - y_1') = \frac{1}{6}(C_1e^{-x} + C_2e^{-2x} - (-C_1e^{-x} - 2C_2e^{-2x})) = \frac{1}{3}C_1e^{-x} + \frac{1}{2}C_2e^{-2x}$.

(b) From the previous part, we know $y_1 = C_1 e^{-x} + C_2 e^{-2x}$ and $y_2 = \frac{1}{3}C_1 e^{-x} + \frac{1}{2}C_2 e^{-2x}$.

We solve for C_1 and C_2 using the initial conditions: $y_1(0) = C_1 + C_2 \stackrel{!}{=} 4$ and $y_2(0) = \frac{1}{3}C_1 + \frac{1}{2}C_2 \stackrel{!}{=} 1$. Solving these two equations, we find $C_1 = 6$ and $C_2 = -2$. Thus, the unique solution to the IVP is $y_1 = 6e^{-x} - 2e^{-2x}$ and $y_2 = 2e^{-x} - e^{-2x}$.

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(c) We proceed as in the first part to write $y_2 = \frac{1}{6}(y_1 - y_1')$.

Using this in the second equation and simplifying, we get $y_1'' + 3y_1' + 2y_1 = 12e^{3x}$.

This is an inhomogeneous linear DE with constant coefficients. Since the characteristic roots of the homogeneous DE are -1, -2, while the root for the inhomogeneous part is 3, there must a particular solution of the form $y_1 = Ce^{3x}$ with undetermined coefficient C. To determine C, we plug this y_1 into the DE: $y_1'' + 3y_1' + 2y_1 = (9+3\cdot3+2)Ce^{3x} = 20Ce^{3x} \stackrel{!}{=} 12e^{3x}$. Hence, $C = \frac{3}{5}$.

Having found $y_1 = \frac{3}{5}e^{3x}$, we can then determine y_2 as $y_2 = \frac{1}{6}(y_1 - y_1') = \frac{1}{6}(\frac{3}{5}e^{3x} - \frac{9}{5}e^{3x}) = -\frac{1}{5}e^{3x}$.

(d) We get the general solution by adding the particular solution (previous part) and the general solution to the corresponding homogeneous equation (first part):

Hence, the general solution is
$$y_1 = \frac{3}{5}e^{3x} + C_1e^{-x} + C_2e^{-2x}$$
 and $y_2 = -\frac{1}{5}e^{3x} + \frac{1}{3}C_1e^{-x} + \frac{1}{2}C_2e^{-2x}$.

Alternatively. Here is a solution that proceeds from scratch (rather than referring to previous parts):

Using $y_2 = \frac{1}{6}(y_1 - y_1')$ (from the first equation) in the second equation, we get $\frac{1}{6}(y_1' - y_1'') = y_1 - \frac{4}{6}(y_1 - y_1') - 2e^{3x}$. Simplified (and both sides multiplied by -6), this is $y_1'' + 3y_1' + 2y_1 = 12e^{3x}$.

This is an inhomogeneous linear DE with constant coefficients. Since the characteristic roots of the homogeneous DE are -1, -2, while the root for the inhomogeneous part is 3, there must a particular solution of the form $y_1 = Ce^{3x}$ with undetermined coefficient C. To determine C, we plug this y_1 into the DE: $y_1'' + 3y_1' + 2y_1 = (9+3\cdot3+2)Ce^{3x} = 20Ce^{3x} \stackrel{!}{=} 12e^{3x}$. Hence, $C = \frac{3}{5}$ and the particular solution is $y_1 = \frac{3}{5}e^{3x}$. The corresponding general solution is $y_1 = \frac{3}{5}e^{3x} + C_1e^{-x} + C_2e^{-2x}$.

We can then determine y_2 as follows:

$$y_2 = \frac{1}{6}(y_1 - y_1') = \frac{1}{6}\left(\frac{3}{5}e^{3x} + C_1e^{-x} + C_2e^{-2x} - \left(\frac{9}{5}e^{3x} - C_1e^{-x} - 2C_2e^{-2x}\right)\right) = -\frac{1}{5}e^{3x} + \frac{1}{3}C_1e^{-x} + \frac{1}{2}C_2e^{-2x}.$$

Problem 4.

- (a) Write the (third-order) differential equation $y''' + 2y'' 4y' + 5y = 2\sin(x)$ as a system of (first-order) differential equations.
- (b) Consider the following system of (second-order) initial value problems:

$$y_1'' = 5y_1' + 2y_2' + e^{2x} y_2'' = 7y_1 - 3y_2 - 3e^x$$
 $y_1(0) = 1, y_1'(0) = 4, y_2(0) = 0, y_2'(0) = -1$

Write it as a first-order initial value problem in the form $\boldsymbol{y}' = M\boldsymbol{y} + \boldsymbol{f}, \ \boldsymbol{y}(0) = \boldsymbol{c}.$

Solution.

(a) Write $y_1 = y$, $y_2 = y'$ and $y_3 = y''$.

Then, the DE translates into the first-order system $\begin{cases} y_1' = y_2 \\ y_2' = y_3 \\ y_3' = -5y_1 + 4y_2 - 2y_3 + 2\sin(x) \end{cases}$ In matrix form, with $\boldsymbol{y} = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$, this is $\boldsymbol{y}' = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -5 & 4 & -2 \end{bmatrix} \boldsymbol{y} + \begin{bmatrix} 0 \\ 0 \\ 2\sin(x) \end{bmatrix}$.

(b) Introduce $y_3 = y'_1$ and $y_4 = y'_2$. Then, with $\boldsymbol{y} = (y_1, y_2, y_3, y_4)$, the given system translates into

$$\boldsymbol{y}' = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 5 & 2 \\ 7 & -3 & 0 & 0 \end{bmatrix} \boldsymbol{y} + \begin{bmatrix} 0 \\ 0 \\ e^{2x} \\ -3e^{x} \end{bmatrix}, \quad \boldsymbol{y}(0) = \begin{bmatrix} 1 \\ 0 \\ 4 \\ -1 \end{bmatrix}.$$

Problem 5. The mixtures in three tanks T_1, T_2, T_3 are kept uniform by stirring. Brine containing 2 lb of salt per gallon enters the first tank at a rate of 15 gal/min. Mixed solution from T_1 is pumped into T_2 at a rate of 10 gal/min and from T_2 into T_3 at a rate of 10 gal/min. Each tank initially contains 10 gal of pure water. Denote by $y_i(t)$ the amount (in pounds) of salt in tank T_i at time t (in minutes). Derive a system of linear differential equations for the y_i , including initial conditions.

Solution. Note that at time t, T_1 contains 10 + 15t - 10t = 10 + 5t gal of solution. On the other hand, T_2 contains a constant amount of 10 gal, and T_3 10 + 10t gal of solution.

In the time interval $[t, t + \Delta t]$, we have:

$$\begin{split} \Delta y_1 &\approx 15 \cdot 2 \cdot \Delta t - 10 \cdot \frac{y_1}{10 + 5t} \cdot \Delta t \qquad \Longrightarrow \qquad y_1' = 30 - \frac{2y_1}{2 + t} \\ \Delta y_2 &\approx 10 \cdot \frac{y_1}{10 + 5t} \cdot \Delta t - 10 \cdot \frac{y_2}{10} \cdot \Delta t \qquad \Longrightarrow \qquad y_2' = \frac{2y_1}{2 + t} - y_2 \\ \Delta y_3 &\approx 10 \cdot \frac{y_2}{10} \cdot \Delta t \qquad \Longrightarrow \qquad y_3' = y_2 \end{split}$$

We also have the initial conditions $y_1(0) = 0$, $y_2(0) = 0$, $y_3(0) = 0$. In matrix form, writing $y = (y_1, y_2, y_3)$, this is

$$\boldsymbol{y}' = \begin{bmatrix} -\frac{2}{2+t} & 0 & 0\\ \frac{2}{2+t} & -1 & 0\\ 0 & 1 & 0 \end{bmatrix} \boldsymbol{y} + \begin{bmatrix} 30\\ 0\\ 0 \end{bmatrix}, \quad \boldsymbol{y}(0) = \begin{bmatrix} 0\\ 0\\ 0 \end{bmatrix}.$$

This is a system of linear inhomogeneous differential equations with non-constant coefficients.

Comment. Because of its particularly simple structure, we actually have the techniques to solve this system. Namely, note that the first equation only involves y_1 . It is a linear first-order equation which we could therefore solve using an integrating factor. With y_1 determined, the second differential equation only involves y_2 and is, again, a linear first-order equation. Solving it for y_2 , we then get y_3 by a final integration.

Problem 6.

- (a) What is the period and the amplitude of $3\cos(7t) 5\sin(7t)$?
- (b) Assume that the angle $\theta(t)$ of a swinging pendulum is described by $\theta'' + 4\theta = 0$. Suppose $\theta(0) = \frac{3}{10}$ and $\theta'(0) = -\frac{4}{5}$. What is the period and the amplitude of the resulting oscillations?
- (c) The position y(t) of a certain mass on a spring is described by y'' + dy' + 5y = 0. For which value of d > 0 is the system underdamped? Critically damped? Overdamped?
- (d) A forced mechanical oscillator is described by $y'' + 2y' + y = 25\cos(2t)$. As $t \to \infty$, what is the period and the amplitude of the resulting oscillations?
- (e) The motion of a certain mass on a spring is described by $y'' + y' + \frac{1}{2}y = 5\sin(t)$ with y(0) = 2 and y'(0) = 0. Determine y(t). As $t \to \infty$, what are the period and amplitude of the oscillations?

Solution.

- (a) The period is $2\pi/7$ and the amplitude is $\sqrt{3^2 + (-5)^2} = \sqrt{34}$.
- (b) The characteristic equation has roots $\pm 2i$. Hence, the general solution to the DE is $\theta(t) = A\cos(2t) + B\sin(2t)$. We use the initial conditions to determine A and B: $\theta(0) = A = \frac{3}{10}$. $\theta'(0) = 2B = -\frac{4}{5}$. Hence, the unique solution to the IVP is $\theta(t) = \frac{3}{10}\cos(2t) - \frac{2}{5}\sin(2t)$. In particular, the period is π and the amplitude is $\sqrt{A^2 + B^2} = \sqrt{\frac{9}{100} + \frac{16}{100}} = \frac{1}{2}$.

- (c) The characteristic equation has roots ¹/₂(-d±√d²-20). The system is underdamped if the solutions involve oscillations, which happens if and only if d² 20 (the discriminant) is negative.
 Since d² 20 < 0 if d < √20, the system is underdamped for d ∈ (0, √20).
 Correspondingly, the system is critically damped for d = √20 and overdamped for d > √20.
- (d) The characteristic roots of the homogeneous DE are -1, -1 while the roots for the inhomogeneous part are $\pm 2i$. Since they don't overlap, there must be a particular solution y_p of the form $y_p = A\cos(2t) + B\sin(2t)$.

We plug into the DE to find $y_p'' + 2y_p' + y_p = (-4A + 4B + A)\cos(2t) + (-4B - 4A + B)\sin(2t) \stackrel{!}{=} 25\cos(2t)$. Comparing coefficients, we get -3A + 4B = 25 and -3B - 4A = 0. Solving these, we find A = -3 and B = 4. Hence, $y_p(t) = -3\cos(2t) + 4\sin(2t)$ and the general solution is $y(t) = -3\cos(2t) + 4\sin(2t) + (C_1 + C_2x)e^{-t}$. As $t \to \infty$, we have $e^{-t} \to \infty$ so that $y(t) \approx -3\cos(2t) + 4\sin(2t)$.

In particular, the period is π and the amplitude is $\sqrt{(-3)^2 + 4^2} = 5$.

(e) The characteristic roots of the homogeneous DE are $\frac{-2 \pm \sqrt{4-8}}{4} = -\frac{1}{2} \pm \frac{1}{2}i$ while the roots for the inhomogeneous part are $\pm i$. Since there is no overlap, there must be a particular solution y_p of form $y_p = A\cos(t) + B\sin(t)$. By plugging into DE, we find A = -4, B = -2.

Hence, the general solution is $y(t) = -4\cos(t) - 2\sin(t) + e^{-t/2}(C_1\cos(t/2) + C_2\sin(t/2)).$

We determine C_1 and C_2 using the initial conditions. From $y(0) = -4 + C_1 \stackrel{!}{=} 2$, we conclude $C_1 = 6$. We then compute $y'(t) = 4\sin(t) - 2\cos(t) - \frac{1}{2}e^{-t/2}(C_1\cos(t/2) + C_2\sin(t/2)) + e^{-t/2}(-\frac{1}{2}C_1\sin(t/2) + \frac{1}{2}C_2\cos(t/2))$. Hence, $y'(0) = -2 - \frac{1}{2}C_1 + \frac{1}{2}C_2 \stackrel{!}{=} 0$, from which we conclude that $C_2 = 10$.

Therefore, the unique solution to the IVP is $y(t) = -4\cos(t) - 2\sin(t) + e^{-t/2}(6\cos(t/2) + 10\sin(t/2)).$

For large t, $y(t) \approx -4\cos(t) - 2\sin(t)$ (since $e^{-t/2} \rightarrow 0$). Hence, the period is 2π and the amplitude is $\sqrt{4^2 + 2^2} = \sqrt{20}$.

Problem 7. The position y(t) of a certain mass on a spring is described by $2y'' + dy' + 3y = F \sin(4\omega t)$.

- (a) Assume first that there is no external force, i.e. F = 0. For which values of d is the system overdamped?
- (b) Now, $F \neq 0$ and the system is undamped, i.e. d = 0. For which values of ω , if any, does resonance occur?

Solution.

(a) The discriminant of the characteristic equation is $d^2 - 24$. Hence the system is overdamped if $d^2 - 24 > 0$, that is $d > \sqrt{24} = 2\sqrt{6}$.

(b) The natural frequency is $\sqrt{\frac{3}{2}}$. Resonance therefore occurs if $4\omega = \sqrt{\frac{3}{2}}$ or, equivalently, $\omega = \frac{1}{4}\sqrt{\frac{3}{2}}$.

Problem 8.

- (a) Determine the general solution to $y'' 4y' + 4y = 3e^{2x}$.
- (b) Determine the general solution to the differential equation $y''' y = e^x + 7$.
- (c) Determine the general solution y(x) to the differential equation $y^{(4)} + 6y''' + 13y'' = 2$. Express the solution using real numbers only.
- (d) Solve the initial value problem $y'' + 2y' + y = 2e^{2x} + e^{-x}$, y(0) = -1, y'(0) = 2.

Solution.

(a) The characteristic equation for the corresponding homogeneous DE has roots 2, 2. The inhomogeneous part (on the right-hand side) solves a DE whose characteristic equation has root 2. Hence, by the method of undetermined coefficients, there must be a particular solution of the form $y_p = Ax^2e^{2x}$.

To determine A, we plug into the DE using $y'_p = 2A(x+x^2)e^{2x}$ and $y''_p = 2A(1+4x+2x^2)e^{2x}$:

 $y_p'' - 4y_p' + 4y_p = [2A(1 + 4x + 2x^2) - 8A(x + x^2) + 4Ax^2]e^{2x} = 2Ae^{2x} \stackrel{!}{=} 3e^{2x}.$ Hence, $A = \frac{3}{2}$ so that $y_p = \frac{3}{2}x^2e^{2x}.$ Accordingly, the general solution is $y(x) = (C_1 + C_2x + \frac{3}{2}x^2)e^{2x}.$

(b) Let us first solve the homogeneous equation y''' - y = 0. Its characteristic polynomial $D^3 - 1 = (D - 1)(D^2 + D + 1)$ has roots 1 and $-\frac{1}{2} \pm i\frac{\sqrt{3}}{2}$. The inhomogeneous part solves a DE whose characteristic equation has roots 0, 1. Noting the repetition of the root 1, by the method of undetermined coefficients, there must be a particular solution of the form $y_p = Axe^x + B$.

$$y_p^{\,\prime}\!=\!A(x+1)e^x,\;y_p^{\prime\prime}\!=\!A(x+2)e^x,\;y_p^{\prime\prime\prime}\!=\!A(x+3)e^x$$

Plugging into the DE, we get $y_p^{\prime\prime\prime} - y_p = 3Ae^x - B \stackrel{!}{=} e^x + 7$. Consequently, $A = \frac{1}{3}$, B = -7 so that $y_p = -7 + \frac{1}{3}xe^x$. Hence, the general solution is $y(x) = -7 + (C_1 + \frac{1}{3}x)e^x + C_2e^{-x/2}\cos\left(\frac{\sqrt{3}}{2}x\right) + C_3e^{-x/2}\sin\left(\frac{\sqrt{3}}{2}x\right)$.

(c) Since $D^4 + 6D^3 + 13D^2 = D^2(D^2 + 6D + 13)$, the characteristic equation for the corresponding homogeneous DE has roots $0, 0, -3 \pm 2i$. The inhomogeneous part solves a DE whose characteristic equation has root 0. Hence, by the method of undetermined coefficients, there must be a particular solution of the form $y_p = Ax^2$.

Plugging into the DE, we get $y_p^{(4)} + 6y_p^{\prime\prime\prime} + 13y_p^{\prime\prime} = 26A \stackrel{!}{=} 2$. Thus $A = \frac{1}{13}$ so that $y_p = \frac{1}{13}x^2$. Hence, the general solution is $y(x) = \frac{1}{13}x^2 + C_1 + C_2x + C_3e^{-3x}\cos(2x) + C_4e^{-3x}\sin(2x)$.

(d) The characteristic equation for the associated homogeneous DE has roots -1, -1. The inhomogeneous part solves a DE whose characteristic equation has roots -1, 2.

Hence, by the method of undetermined coefficients, there must be a particular solution of the form $y_p = Ae^{2x} + Bx^2e^{-x}$. To find A, B we plug into the DE. [...] We find $A = \frac{2}{9}$ and $B = \frac{1}{2}$. Particular solution: $u_1 = \frac{2}{2}e^{2x} + \frac{1}{2}x^2e^{-x}$

Functional solution:
$$y_p = \frac{2}{9}e^{-x} + \frac{1}{2}x^2e^{-x} + C_1e^{-x} + C_2xe^{-x}$$

General solution: $y = \frac{2}{9}e^{2x} + \frac{1}{2}x^2e^{-x} + C_1e^{-x} + C_2xe^{-x}$

Now, we use the initial values [...], to find $y(x) = \frac{2}{9}e^{2x} + \frac{1}{2}x^2e^{-x} - \frac{11}{9}e^{-x} + \frac{1}{3}xe^{-x}$.

Problem 9.

- (a) Consider the differential equation $x^2y'' 4xy' + 6y = 0$. Find all solutions of the form $y(x) = x^r$.
- (b) Determine the general solution of $x^2y'' 4xy' + 6y = x^3$.

Solution.

- (a) Plugging $y(x) = x^r$ into the DE, we get $x^2r(r-1)x^{r-2} 4xrx^{r-1} + 6x^r = [r(r-1) 4r + 6]x^r \stackrel{!}{=} 0$. Since r(r-1) - 4r + 6 = (r-2)(r-3), we find the solutions x^2 and x^3 . Since this is a second-order equation and our solutions are independent, there can be no further solutions.
- (b) We can find a particular solution to this inhomogeneous DE using the method of variation of parameters/constants. From the first part, we know that the corresponding homogeneous DE has the solutions $y_1 = x^2$, $y_2 = x^3$. The Wronskian of these is $W(x) = y_1y_2' y_1'y_2 = x^4$.

Put the DE in the form $y'' - 4x^{-1}y' + 6x^{-2}y = f(x)$ with f(x) = x. Then, by the method of variation of parameters, a particular solution is given by

$$y_p = -y_1(x) \int \frac{y_2(x)f(x)}{W(x)} \,\mathrm{d}x + y_2(x) \int \frac{y_1(x)f(x)}{W(x)} \,\mathrm{d}x = -x^2 \int 1 \,\mathrm{d}x + x^3 \int \frac{1}{x} \,\mathrm{d}x = -x^3 + x^3 \ln|x|.$$

Hence, the general solution is $y(x) = C_1 x^2 + (C_2 + \ln|x|) x^3$.