

1. 

|   |
|---|
| 5 |
|---|

 Solve the initial value problem

$$y' = by, \quad y(0) = 1$$

using the method of Laplace transforms.

$$y' - by = 0$$

$$sY - 1 - bY = 0 \quad \text{so } y(t) = e^{bt}$$

$$Y(s-b) = 1$$

$$Y = \frac{1}{s-b}$$

2. 

|   |
|---|
| 3 |
|---|

 Find a general solution to

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

$$r^2 - r - 6 = 0$$

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

$$r_1 = 3, \quad r_2 = -2$$

$$y = C_1 e^{3t} + C_2 e^{-2t}$$

3. Find the appropriate form using the Method of Undetermined Coefficients for a particular solution to the following. **Do not** solve for the unknown constants.

(a) 

|   |
|---|
| 3 |
|---|

 $y'' - y' - 6y = (3t + 2)e^{3t}$

$$y_p = t(At + B)e^{3t}$$

(b) 

|   |
|---|
| 3 |
|---|

 $y'' - y' - 6y = 8 - 4e^t$

$$y_p = A + Be^t$$

(c) 

|   |
|---|
| 3 |
|---|

 $y'' - y' - 6y = 3t \sin t$

$$y_p = (At + B) \cos t + (Ct + D) \sin t$$

(d) 

|   |
|---|
| 3 |
|---|

 $y'' - y' - 6y = e^{-2t} \cos 3t$

$$y_p = Ae^{-2t} \cos 3t + Be^{-2t} \sin 3t$$

4. For  $-1 < x < 1$ , consider the Legendre equation

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

(a) [3] Verify  $y_1 = x$  is a solution to (1).

$$y_1' = 1$$

$$y_1'' = 0$$

(b) [12] Find a general solution to (1).

$$\text{standard form: } y'' + \underbrace{\frac{-2x}{1-x^2}}_{p(x)} y' + \frac{2}{1-x^2} y = 0$$

$$e^{-\int p(x) dx} = e^{\int \frac{2x}{1-x^2} dx} = e^{-\ln |1-x^2|} = \frac{1}{1-x^2}$$

$$y_p = x \int \frac{dx}{x^2(1-x^2)}$$

$$\frac{1}{x^2(1-x^2)} = \frac{A}{x} + \frac{B}{x^2} + \frac{C}{1-x} + \frac{D}{1+x}$$

$$1 = Ax(1-x^2) + B(1-x^2) + Cx^2(1+x) + Dx^2(1-x)$$

$$x=0: B=1 \quad x=1: C=\frac{1}{2} \quad x=-1: D=\frac{1}{2} \quad x': 0=A$$

so

$$y_p = x \int \left( \frac{1}{x^2} + \frac{1}{2} \cdot \frac{1}{1-x} + \frac{1}{2} \cdot \frac{1}{1+x} \right) dx$$

$$= x \left( -\frac{1}{x} - \frac{1}{2} \ln |1-x| + \frac{1}{2} \ln |1+x| \right)$$

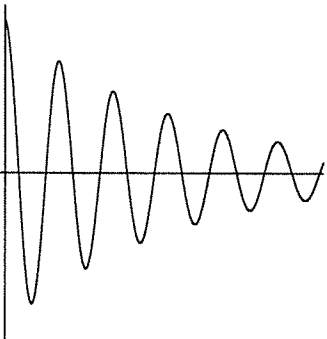
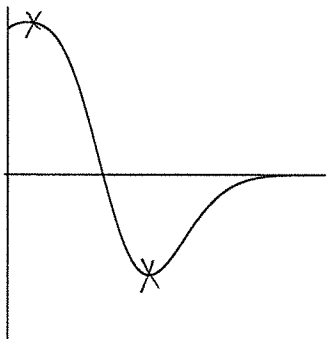
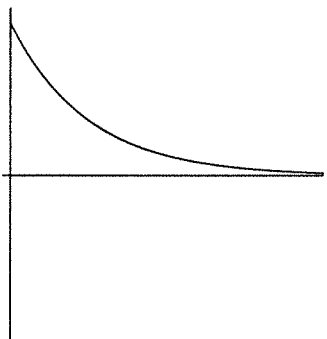
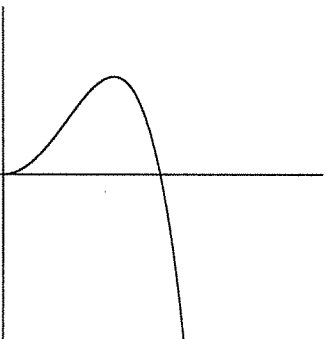
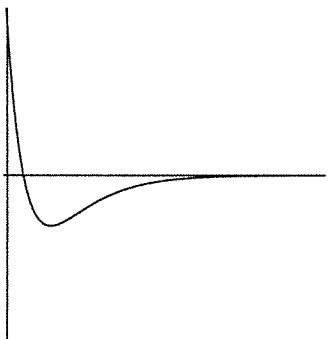
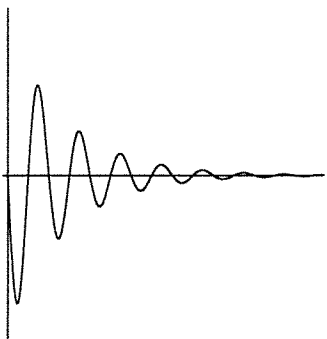
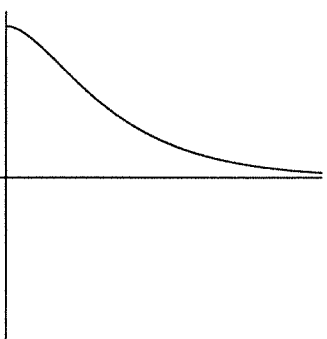
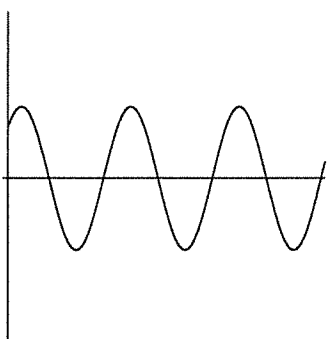
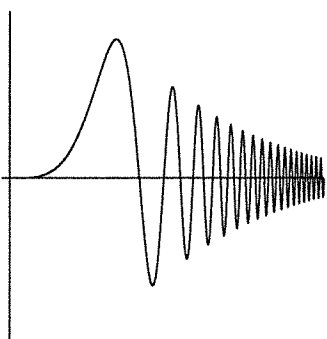
$$= -1 + \frac{x}{2} \ln \left( \frac{1+x}{1-x} \right)$$

Finally, a general solution is

$$y_p = C_1 x + C_2 \left( \frac{x}{2} \ln \left( \frac{1+x}{1-x} \right) - 1 \right)$$

5. For  $m, k > 0, b \geq 0$ , the standard Mass-Spring system is given by  $mx'' + bx' + kx = 0$ .

- (a)  Qualitatively, the behavior of a solution to a **Critically Damped** system is similar to an **Underdamped** /  **Overdamped** system. (Circle One.)
- (b)  The figures below show possible solution curves to this system. Label the system as **Undamped**, **Underdamped**, **Overdamped**, and/or **Not** a system of this form.

|  |  |  |
|--|--|--|
|  <p> <input type="checkbox"/> Undamped    <input type="checkbox"/> Over<br/> <input checked="" type="checkbox"/> Under        <input type="checkbox"/> Not         </p>   |  <p> <input type="checkbox"/> Undamped    <input type="checkbox"/> Over<br/> <input type="checkbox"/> Under        <input checked="" type="checkbox"/> Not         </p>   |  <p> <input type="checkbox"/> Undamped    <input checked="" type="checkbox"/> Over<br/> <input type="checkbox"/> Under        <input type="checkbox"/> Not         </p>   |
|  <p> <input type="checkbox"/> Undamped    <input type="checkbox"/> Over<br/> <input type="checkbox"/> Under        <input checked="" type="checkbox"/> Not         </p>  |  <p> <input type="checkbox"/> Undamped    <input checked="" type="checkbox"/> Over<br/> <input type="checkbox"/> Under        <input type="checkbox"/> Not         </p>  |  <p> <input type="checkbox"/> Undamped    <input type="checkbox"/> Over<br/> <input checked="" type="checkbox"/> Under        <input type="checkbox"/> Not         </p>  |
|  <p> <input type="checkbox"/> Undamped    <input checked="" type="checkbox"/> Over<br/> <input type="checkbox"/> Under        <input type="checkbox"/> Not         </p> |  <p> <input checked="" type="checkbox"/> Undamped    <input type="checkbox"/> Over<br/> <input type="checkbox"/> Under        <input type="checkbox"/> Not         </p> |  <p> <input type="checkbox"/> Undamped    <input type="checkbox"/> Over<br/> <input type="checkbox"/> Under        <input checked="" type="checkbox"/> Not         </p> |

6. 10 Solve the initial value problem

$$y'' - 3y' + 2y = 2e^{3t}, \quad y(0) = 6, y'(0) = 10.$$

HINT: We discussed three methods for solving initial value problems of this form, one of those methods is much easier than the other two.

$$\begin{aligned} r^2 - 3r + 2 &= 0 \\ (r-1)(r-2) &= 0 \\ y &= C_1 e^t + C_2 e^{2t} + e^{3t} \\ y(0) &= C_1 + C_2 + 1 = 6 \\ y' &= C_1 e^t + 2C_2 e^{2t} + 3e^{3t} \\ y'(0) &= C_1 + 2C_2 + 3 = 10 \\ \frac{C_1 + C_2 + 1 &= 6}{C_2 + 2 = 4} \quad \text{so } C_2 = 2, C_1 = 3 \end{aligned}$$

$$\begin{aligned} y_p &= Ae^{3t} \\ y_p' &= 3Ae^{3t} \\ y_p'' &= 9Ae^{3t} \\ 9Ae^{3t} - 9Ae^{3t} + 2Ae^{3t} &= 2e^{3t} \\ \text{so } A &= 1 \end{aligned}$$

$$y = 3e^t + 2e^{2t} + e^{3t}$$

7. 10 Use the definition to determine the Laplace transform of  $f(t) = \begin{cases} 0, & 0 \leq t < 4 \\ e^{3t}, & 4 < t \end{cases}$ .

Specify the domain on which the transform is defined.

$$\begin{aligned} F(s) &= \int_4^{\infty} e^{-st} e^{3t} dt = \int_4^{\infty} e^{-(s-3)t} dt \\ &= \lim_{R \rightarrow \infty} \left[ \frac{-1}{s-3} e^{-(s-3)t} \right] \Bigg|_4^R \\ &= \frac{e^{-4(s-3)}}{s-3} - \lim_{R \rightarrow \infty} \frac{e^{-(s-3)R}}{s-3} \\ &= 0 \text{ iff } s-3 > 0, \text{ i.e. } s > 3 \end{aligned}$$

$$\text{so } F(s) = \frac{e^{12-4s}}{s-3} \quad \text{for } s > 3.$$

8. 10 Apply the Laplace transform to the initial value problem

$$4y'' - y = e^{2t}, \quad y(0) = 2, y'(0) = -1$$

to express  $Y(s) = \mathcal{L}\{y(t)\}$  in the form  $Y(s) = \frac{P(s)}{Q(s)}$ ; for example, (2) below is of this form. In particular, express  $P(s)$  as a single polynomial, i.e. multiply out and combine like terms. Express  $Q(s)$  factored into linear and/or irreducible quadratic terms.

**Do not find the inverse Laplace transform.**

$$4(s^2 Y - 2s + 1) - Y = \frac{1}{s-2}$$

$$Y(4s^2 - 1) = \frac{1}{s-2} + 8s - 4 = \frac{1}{s-2} + \frac{(8s-4)(s-2)}{s-2}$$

$$Y = \frac{8s^2 - 20s + 9}{(s-2)(2s-1)(2s+1)}$$

9. 12 Applying the Laplace transform to the initial value problem

$$y'' + 2y' + 5y = 12e^{-t}, \quad y(0) = 5, y'(0) = -6$$

gives the following

$$Y(s) = \frac{5s^2 + 9s + 16}{(s+1)(s^2 + 2s + 5)} \quad (2)$$

Determine  $y(t) = \mathcal{L}^{-1}\{Y(s)\}$ , the solution to the given initial value problem.

$$\frac{5s^2 + 9s + 16}{(s+1)(s^2 + 2s + 5)} = \frac{A}{s+1} + \frac{Bs+C}{s^2 + 2s + 5}$$

$$5s^2 + 9s + 16 = A(s^2 + 2s + 5) + (Bs+C)(s+1)$$

$$s = -1 : 5 - 9 + 16 = A(4) \quad \text{so } A = 3$$

$$s^2 : 5 = A + B \quad \text{so } B = 2$$

$$s^0 : 16 = 5A + C \quad \text{so } C = 1$$

$$y = 3e^{-t} + 2e^{-t} \cos 2t - \frac{1}{2}e^{-t} \sin 2t$$

$$Y = \frac{3}{s+1} + \frac{2(s+1)}{(s+1)^2 + 2^2} - \frac{1}{2} \cdot \frac{2}{(s+1)^2 + 2^2}$$

10. For  $x > 0$ , consider the differential equation

$$xy'' - (1+x)y' + y = x^2e^{2x}.$$

- (a) [5] Both  $y_1 = e^x$  and  $y_2 = (1+x)$  are solutions to the associated homogeneous equation, show that they are linearly independent.

$$W[e^x, 1+x] = \begin{vmatrix} e^x & 1+x \\ e^x & 1 \end{vmatrix} = e^x - (e^x + xe^x) = -xe^x \neq 0 \quad \text{for } x > 0$$

- (b) [8] Set up the variation of parameters expression for the particular solution to the original inhomogeneous equation. Reasonably simplify the integrals but **DO NOT EVALUATE**.

$$\text{Std form: } y'' - \frac{1+x}{x}y' + \frac{1}{x}y = xe^{2x}$$

$$y_p = e^x \int \frac{-xe^{2x}(1+x)}{-xe^x} dx + (1+x) \int \frac{xe^{2x}(e^x)}{-xe^x} dx$$

$$= e^x \int e^x(1+x) dx - (1+x) \int e^{2x} dx$$

|        |               |    |    |    |    |    |       |
|--------|---------------|----|----|----|----|----|-------|
| Page   | 1             | 2  | 3  | 4  | 5  | 6  | Total |
| Value  | <del>20</del> | 15 | 10 | 20 | 22 | 13 | 100   |
| Points |               |    |    |    |    |    |       |