

Question 1 [5,4]

a) Find the largest interval for which the following initial value problem admits a unique solution

$$\begin{cases} \sqrt{x^2-1}y'' + \frac{2x}{x^2+1}y' + \frac{\ln(4-x)}{4+\ln(x-1)}y = 0 \\ y(3) = 2, \quad y'(3) = 1. \end{cases}$$

b) Show that the functions

$$f_1(x) = \sin x, \quad f_2(x) = \cos x, \quad f_3(x) = e^x$$

are linearly independent on $(-\infty, +\infty)$.

Question 2 [4,4]

a) Solve the differential equation, using the method of variation of parameters

$$3y'' - 9y' + 6y = e^{2x}.$$

b) If $y_1 = x - 1$ is a solution of the differential equation

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

then obtain its general solution.

Question 3 [4,4]

a) Determine a linear differential equation with constant coefficients having the solutions

$$y_1 = 5, \quad y_2 = 6e^{-x} \cos(2x), \quad y_3 = e^{-x} \sin(2x), \quad y_4 = 3x, \quad y_5 = 7x^2.$$

b) Solve the initial value problem

$$\begin{cases} 9y'' + y = 5x + \sin\left(\frac{x}{3}\right) \\ y(0) = 0, \quad y'(0) = 0 \end{cases}$$

Answer sheet

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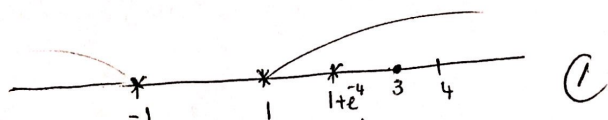
Q1 a) $g_2(x) = \sqrt{x^2 - 1}$ is continuous for $|x| \geq 1$ and $g_2(x) \neq 0$ for $x \neq \pm 1$.

$g_1(x) = \frac{2x}{x^2 + 1}$ is continuous on $\mathbb{R}$.

$g_0(x) = \frac{\ln(4-x)}{4 + \ln(x-1)}$ is cont for $x < 4$ and $x > 1$, and $4 + \ln(x-1) \neq 0$ (1)

We have $4 + \ln(x-1) = 0 \Rightarrow x = 1 + e^{-4}$.

So $g_0(x)$ is continuous on $\{x : x > 1, x < 4, x \neq 1 + e^{-4}\}$ (1)
 $= (1, 1 + e^{-4}) \cup (1 + e^{-4}, 4)$.



The functions g_0, g_1, g_2 with $g_2(x) \neq 0$ are continuous on

$(1, 1 + e^{-4}) \cup (1 + e^{-4}, 4)$

Now since $x_0 = 3 \in (1 + e^{-4}, 4)$, then the given IVP has (2)
 a unique solution on the largest interval $(1 + e^{-4}, 4)$.

Q2 b) $C_1 \sin x + C_2 \cos x + C_3 e^x = 0$

$$x = 0 \Rightarrow C_2 + C_3 = 0 \rightarrow (1)$$

$$x = \frac{\pi}{2} \Rightarrow C_1 + C_3 e^{\frac{\pi}{2}} = 0 \rightarrow (2)$$

$$x = +\pi \Rightarrow -C_2 + C_3 e^{\pi} = 0 \rightarrow (3)$$

Eqs (1) and (3) gives $(1 + e^{\pi})C_3 = 0 \Rightarrow C_3 = 0$. Then Eq (1)

implies that $C_2 = 0$ and (2) that $C_1 = 0$.

Hence the given functions are linearly indep on $\mathbb{R}$.

Remark: We can also use the Wronskian, and we can find that $W[f_1, f_2, f_3](x) = -2e^x \neq 0 \quad \forall x \in \mathbb{R}$, which implies that f_1, f_2, f_3 are linearly independent on $\mathbb{R}$.

Q2 a): $3y'' - 9y' + 6y = e^{2x}$

HE: $3y'' - 9y' + 6y = 0$

char Eq $3m^2 - 9m + 6 = 0 \Rightarrow m^2 - 3m + 2 = 0, m_1 = 1, m_2 = 2$

$y_{gh} = C_1 e^x + C_2 e^{2x}$ (1)

$y_p(x) = C_1(x) e^x + C_2(x) e^{2x}$, where $C_1(x), C_2(x)$ satisfy

$$\begin{cases} C_1(x) e^x + C_2(x) e^{2x} = 0 \\ C_1'(x) e^x + 2C_2'(x) e^{2x} = \frac{e^{2x}}{3} \end{cases}$$

$W = \begin{vmatrix} e^x & e^{2x} \\ e^x & 2e^{2x} \end{vmatrix} = e^{3x}$ (1)

$C_1'(x) = \frac{\begin{vmatrix} 0 & e^{2x} \\ \frac{e^{2x}}{3} & 2e^{2x} \end{vmatrix}}{e^{3x}} = -\frac{1}{3} e^x \Rightarrow C_1(x) = -\frac{1}{3} e^x$

$C_2'(x) = \frac{\begin{vmatrix} e^x & 0 \\ e^x & \frac{e^{2x}}{3} \end{vmatrix}}{e^{3x}} = \frac{1}{3} \Rightarrow C_2(x) = \frac{x}{3}$ (2)

Thus $y_p = \left(-\frac{1}{3} e^x\right) e^x + \left(\frac{x}{3}\right) e^{2x} = -\frac{1}{3} e^{2x} + \frac{x}{3} e^{2x}$

Hence $y_g = C_1 e^x + C_2 e^{2x} + \frac{e^{2x}}{3} (x-1)$

Q2 b) $y_1 = x-1$

$$y_2 = (x-1) \int \frac{e^{\int \frac{2x-2}{x^2-2x-1} dx}}{(x-1)^2} dx$$

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

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

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

$$= (x-1) \int \left[1 - \frac{2}{(x-1)^2} \right] dx$$

$$= (x-1) \left[x + \frac{2}{x-1} \right] = x^2 - x + 2$$

$$y_{gh} = C_1(x-1) + C_2(x^2 - x + 2)$$

Remark: we can also use reduction of order.

Q3 a)

$$y_1 = 5, y_2 = 6e^{-x} \cos(2x), y_3 = e^{-x} \sin(2x), y_4 = 3x, y_5 = 7x^2$$

$$y_1 = 5 \rightarrow m_1 = 0$$

$$y_2 = 6e^{-x} \cos(2x) \rightarrow m_2 = -1 + 2i$$

$$y_3 = e^{-x} \sin(2x) \rightarrow m_3 = -1 - 2i$$

$$y_4 = 3x \rightarrow m_4 = 0$$

$$y_5 = 7x^2 \rightarrow m_5 = 0$$

The characteristic equation is:

$$m^3 (m+1-2i)(m+1+2i) = 0$$

$$m^3 ((m+1)^2 + 4) = 0$$

$$m^5 + 2m^4 + 5m^3 = 0$$

The DE: $y^{(5)} + 2y^{(4)} + 5y^{(3)} = 0$

Q3 b) $y y'' + y = 5x + \sin(\frac{x}{3})$

Ch Eq: $ym^2 + 1 = 0 \Rightarrow m = \pm \frac{i}{3} \Rightarrow y_{gh} = C_1 \cos(\frac{x}{3}) + C_2 \sin(\frac{x}{3})$

$$y_p = Ax + B + x \left(C \cos(\frac{x}{3}) + D \sin(\frac{x}{3}) \right)$$

$$y'_p = A + C \cos(\frac{x}{3}) + D \sin(\frac{x}{3}) + x \left(-\frac{C}{3} \sin(\frac{x}{3}) + \frac{D}{3} \cos(\frac{x}{3}) \right)$$

$$= A + \left(C + x \frac{D}{3} \right) \cos(\frac{x}{3}) + \left(D - \frac{C}{3} \right) \sin(\frac{x}{3})$$

$$y''_p = \frac{D}{3} \cos(\frac{x}{3}) - \frac{1}{3} \left(C + x \frac{D}{3} \right) \sin(\frac{x}{3}) + \frac{1}{3} \left(D - \frac{C}{3} \right) \cos(\frac{x}{3})$$

Then $3D \cos(\frac{x}{3}) - 3 \left(C + x \frac{D}{3} \right) \sin(\frac{x}{3}) + 3 \left(D - \frac{C}{3} \right) \cos(\frac{x}{3})$

$$+ Ax + B + x \left(C \cos(\frac{x}{3}) + D \sin(\frac{x}{3}) \right) = 5x + \sin(\frac{x}{3})$$

Hence $A=5, B=0, C=-\frac{1}{6}, D=0 \Rightarrow y_p = 5x - \frac{x}{6} \cos(\frac{x}{3})$

$$y_{gh} = C_1 \cos(\frac{x}{3}) + C_2 \sin(\frac{x}{3}) + 5x - \frac{x}{6} \cos(\frac{x}{3}) \rightarrow \text{next part}$$

$$y(0) = C_1 = 0$$

$$y' = -\frac{C_1}{3} \sin\left(\frac{x}{3}\right) + \frac{C_2}{3} \cos\left(\frac{x}{3}\right) + 5 - \frac{1}{6} \cos\left(\frac{x}{3}\right) + \frac{x}{18} \sin\left(\frac{x}{3}\right)$$

$$y'(0) = \frac{C_2}{3} + 5 - \frac{1}{6} = 0 \Rightarrow C_2 = -\frac{29}{2}$$



$$\text{Thus } y = -\frac{29}{2} \sin\left(\frac{x}{3}\right) + 5x - \frac{x}{6} \cos\left(\frac{x}{3}\right)$$
