

Instructions: Show all work. Use exact answers unless specifically asked to round.

1. Solve the following second order homogeneous linear differential equations for the general solution. (10 points each)

a. $y'' - 4y' - 12y = 0$

$$r^2 - 4r - 12 = 0$$

$$(r-6)(r+2) = 0$$

$$r = 6, r = -2$$

$$y_c(t) = c_1 e^{6t} + c_2 e^{-2t}$$

b. $y'' + 4y' + 13y = 0$

$$r^2 + 4r + 13 = 0$$

$$r = \frac{-4 \pm \sqrt{16 - 52}}{2} = \frac{-4 \pm \sqrt{-36}}{2} = \frac{-4 \pm 6i}{2} = -2 \pm 3i$$

$$y_c(t) = c_1 e^{-2t} \cos 3t + c_2 e^{-2t} \sin 3t$$

c. $y'' + 10y' + 25y = 0$

$$r^2 - 10r + 25 = 0$$

$$(r+5)^2 = 0$$

$r = -5$ repeated

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

d. $t^2 y'' - 3ty' - 12y = 0$

$$n^2 - n - 3n - 12 = n^2 - 4n - 12 = 0$$

$$(n-6)(n+2) = 0$$

$$n=6, n=-2$$

$$y_c(t) = c_1 t^6 + c_2 t^{-2}$$

e. $t^2 y'' - 3ty' + 4y = 0$

$$n^2 - n - 3n + 4 = 0$$

$$n^2 - 4n + 4 = 0$$

$$(n-2)^2 = 0$$

$$n=2 \text{ repeated}$$

$$y_c(t) = c_1 t^2 + c_2 t^2 \ln t$$

2. For your answer in problem 1e, calculate the value of the Wronskian using the solutions obtained. Then verify your results using Abel's theorem. (15 points)

$$W = \begin{vmatrix} t^2 & t^2 \ln t \\ 2t & 2t \ln t + t \end{vmatrix} = \cancel{2t^3 \ln t} + t^3 - \cancel{2t^3 \ln t} = t^3$$

by Abel's theorem

$$y'' - \left(\frac{3}{t}\right)y' + \frac{4}{t^2}y = 0$$

$$W = c \cdot e^{-\int P(t) dt} = c \cdot e^{-\int -\frac{3}{t} dt} = c \cdot e^{\int \frac{3}{t} dt} = c \cdot e^{3 \ln t} = c e^{\ln t^3}$$

$$= c \cdot t^3 \quad \checkmark$$

3. Use the method of undetermined coefficients and your solution from 1c to find the particular solution to the nonhomogeneous differential equation $y'' + 10y' + 25y = 4e^{-5t} + 7t$. (15 points)

$$y_1 = e^{-5t} \quad y_2 = te^{-5t}$$

$$Y(t) = At^2 e^{-5t} + Bt + C \quad Y'(t) = 2Ate^{-5t} - 5At^2 e^{-5t} + B$$

$$Y''(t) = 2Ae^{-5t} - 10Ate^{-5t} - 10Ate^{-5t} + 25At^2 e^{-5t}$$

$$2Ae^{-5t} + \cancel{20Ate^{-5t}} + \cancel{25t^2 e^{-5t}} + \cancel{20Ate^{-5t}} - \cancel{50At^2 e^{-5t}} - 10B + \cancel{25At^2 e^{-5t}} + 25Bt + 25C = 4e^{-5t} + 7t$$

$$2A = 4 \Rightarrow A = 2$$

$$25B = 7 \Rightarrow B = \frac{7}{25}$$

$$-10B + 25C = 0$$

$$25C = \frac{2}{5}(7/25) = \frac{14}{5} \Rightarrow C = \frac{14}{125}$$

$$Y_p(t) = 2t^2 e^{-5t} + \frac{7}{25}t + \frac{14}{125}$$

4. Use the method of variation of parameters and your solution from problem 1a to find the particular solution to $y'' - 4y' - 12y = 0$. (15 points)

$$y_1 = e^{6t} \quad y_2 = e^{-2t}$$

$$W = \begin{vmatrix} e^{6t} & e^{-2t} \\ 6e^{6t} & -2e^{-2t} \end{vmatrix} = -2e^{4t} - 6e^{4t} = -8e^{4t}$$

$$y(t) = -e^{6t} \int \frac{te^{-2t} \cdot e^{-2t}}{-8e^{4t}} dt + e^{-2t} \int \frac{te^{-2t} e^{6t}}{-8e^{4t}} dt$$

$$= -e^{6t} \int te^{-8t} dt + e^{-2t} \int t dt =$$

$$= -e^{6t} \left[-\frac{1}{8}te^{-8t} - \frac{1}{64}e^{-8t} + c_1 \right] +$$

$$e^{-2t} \left[t^2/2 + c_2 \right] =$$

$$\frac{1}{8}te^{-2t} + \frac{1}{64}e^{-2t} + \frac{1}{2}t^2 e^{-2t} + c_1 e^{6t} + c_2 e^{-2t}$$

| u | dv |
|---|-----------------------|
| t | e^{-8t} |
| 1 | $-\frac{1}{8}e^{-8t}$ |
| | $\frac{1}{64}e^{-8t}$ |

5. Use reduction of order to solve the differential equation $t^2 y'' + 7ty' - 7y = 0$ given that $y_1 = t$. (10 points)

$$y = vt \quad y' = v't + v \quad y'' = v''t + 2v'$$

$$t^2(v''t + 2v') + 7t(v't + v) - 7vt =$$

$$t^3 v'' + 2t^2 v' + 7t^2 v' + 7vt - 7vt = 0 \quad v' = u \quad v'' = u'$$

$$\frac{t^3 v'' + 9t^2 v'}{t^3} = 0 \Rightarrow u' + \frac{9}{t}u = 0 \Rightarrow \int \frac{u'}{u} = \int \frac{9}{t}$$

$$\ln u = -9 \ln t \Rightarrow u = t^{-9} = v' \Rightarrow v = \int t^{-9} dt = \frac{t^{-8}}{-8}$$

$$y(t) = \left(-\frac{1}{8}t^{-8} + c_1\right)t \Rightarrow \boxed{y(t) = -c_2 t^{-7} + c_1 t}$$

check

$$n^2 - n + 7n - 7 = 0 \Rightarrow n^2 + 6n - 7 = 0 \quad (n+7)(n-1) = 0 \Rightarrow n = -7, n = 1$$

$$y_1 = t^{-7}, y_2 = t \quad \checkmark$$

6. Solve the higher order homogeneous differential equations for the general solutions. (10 points each)

a. $y''' - y'' - y' + y = 0$

$$r^3 - r^2 - r + 1 = 0$$

$$r^2(r-1) - 1(r-1) = 0$$

$$(r^2 - 1)(r-1) = 0 \Rightarrow (r-1)(r-1)(r+1) = 0$$

$$r = 1, \text{ repeated} \\ r = -1$$

$$\boxed{y_c(t) = c_1 e^t + c_2 t e^t + c_3 e^{-t}}$$

b. $y^{(5)} - 5y''' + 4y' = 0$

$$r^5 - 5r^3 + 4r = 0 \Rightarrow r(r^4 - 5r^2 + 4) = 0 \Rightarrow r = 0$$

$$r(r^2 - 4)(r^2 - 1) \Rightarrow r(r-2)(r+2)(r-1)(r+1)$$

$$r = 0, 1, 2, -1, -2$$

$$y_c(t) = c_1 + c_2 e^t + c_3 e^{2t} + c_4 e^{-t} + c_5 e^{-2t}$$

7. Set up the Wronskian matrix, but do not calculate it, for the problem in 6b. What does Abel's theorem tell you its value should be? (7 points)

$$W = \begin{vmatrix} 1 & e^t & e^{-t} & e^{2t} & e^{-2t} \\ 0 & e^t & -e^{-t} & 2e^{2t} & -2e^{-2t} \\ 0 & e^t & e^{-t} & 4e^{2t} & 4e^{-2t} \\ 0 & e^t & -e^{-t} & 6e^{2t} & -6e^{-2t} \\ 0 & e^t & e^{-t} & 8e^{2t} & 8e^{-2t} \end{vmatrix}$$

$$p(t)y^{(4)} \Rightarrow p(t) = 0$$

$$W = c e^{-\int 0 dt} = \underline{c}$$

8. Convert e^{1+2i} into a complex number of the form $a+bi$ using Euler's formula. Give an exact answer in terms of exponentials and square roots. (6 points)

$$e[e^{2i}] = \boxed{e[\cos(2) + i \sin(2)]}$$

$$= e \cos 2 + i e \sin 2$$

(2 is in radians)

9. Convert $1-3i$ into a complex exponential in the form of $Re^{i\theta}$. Be sure that θ is in radians. You may round your answer for θ to 4 decimal places. (7 points)

$$1^2 + (-3)^2 = 10$$

$$\|1-3i\| = \sqrt{10}$$

$$1+3i = \sqrt{10} \left(\frac{1}{\sqrt{10}} - \frac{3}{\sqrt{10}}i \right)$$

$$\theta = \tan^{-1} \left(-\frac{3}{1} \right) \Rightarrow \tan^{-1}(-3) \pm k\pi$$

$$\sqrt{10} e^{i \tan^{-1}(-3)}$$

$$\approx \boxed{\sqrt{10} e^{-1.2490i}}$$

10. Find all the 6th roots of -1. Write exact answers in the form a+bi. (8 points)



$$\sqrt[6]{-1} \Rightarrow (e^{\pi i})^{1/6} \Rightarrow e^{\frac{\pi}{6}i} = \cos \frac{\pi}{6} + i \sin \frac{\pi}{6} = \frac{\sqrt{3}}{2} + \frac{1}{2}i$$

$$(e^{3\pi i})^{1/6} \Rightarrow e^{\frac{\pi}{2}i} = \cos \frac{\pi}{2} + i \sin \frac{\pi}{2} = i$$

$$(e^{5\pi i})^{1/6} \Rightarrow e^{\frac{5\pi}{6}i} = \cos\left(\frac{5\pi}{6}\right) + i \sin\left(\frac{5\pi}{6}\right) = -\frac{\sqrt{3}}{2} + \frac{1}{2}i$$

$$(e^{7\pi i})^{1/6} \Rightarrow e^{\frac{7\pi}{6}i} = \cos\left(\frac{7\pi}{6}\right) + i \sin\left(\frac{7\pi}{6}\right) = -\frac{\sqrt{3}}{2} - \frac{1}{2}i$$

$$(e^{9\pi i})^{1/6} \Rightarrow e^{\frac{3\pi}{2}i} = \cos\left(\frac{3\pi}{2}\right) + i \sin\left(\frac{3\pi}{2}\right) = -i$$

$$(e^{11\pi i})^{1/6} \Rightarrow e^{\frac{11\pi}{6}i} = \cos\left(\frac{11\pi}{6}\right) + i \sin\left(\frac{11\pi}{6}\right) = \frac{\sqrt{3}}{2} - \frac{1}{2}i$$

$$\Rightarrow \boxed{\frac{\sqrt{3}}{2} \pm \frac{1}{2}i, \pm i, -\frac{\sqrt{3}}{2} \pm \frac{1}{2}i}$$

11. Given your answer from 1d. find the solution to the initial value problem $t^2 y'' - 3ty' - 12y = 0, y(1) = 1, y'(1) = 0$. (7 points)

$$y_c(t) = c_1 t^6 + c_2 t^{-2}$$

$$y'(t) = 6c_1 t^5 - 2c_2 t^{-3}$$

$$1 = c_1 + c_2$$

x2 \rightarrow

$$0 = 6c_1 - 2c_2$$

$$2 = 2c_1 + 7c_2$$

$$2 = 8c_1$$

$$\Rightarrow c_1 = \frac{1}{4}$$

$$\Rightarrow c_2 = \frac{3}{4}$$

$$\boxed{y(t) = \frac{1}{4}t^6 + \frac{3}{4}t^{-2}}$$