

Quiz 12 Solutions

(1) Solve the initial value problem

$$\begin{cases} y'' + y' - 2y = x + \sin 3x \\ y(0) = 1, \quad y'(0) = 0. \end{cases}$$

NB: This problem involved a little too much algebra/arithmetic for the time allowed. The complementary equation  $y'' + y' - 2y = 0$  has general solution  $C_1 e^{-2x} + C_2 e^x$ . To solve the non-homogenous equation, we use the principle of superposition and find two functions  $y_{p_1}$  and  $y_{p_2}$  satisfying

$$\begin{aligned} y_{p_1}'' + y_{p_1}' - 2y_{p_1} &= x \\ y_{p_2}'' + y_{p_2}' - 2y_{p_2} &= \sin 3x. \end{aligned}$$

(Then  $y_p = y_{p_1} + y_{p_2}$ ). We guess  $y_{p_1} = Ax + B$  (because  $x$  is a first-degree polynomial). Plugging it in gives

$$\begin{aligned} x &= y_{p_1}'' + y_{p_1}' - 2y_{p_1} \\ &= 0 + A - 2Ax - 2B. \end{aligned}$$

So we have  $x = -2Ax + (A - 2B)$ . Equating the coefficients, we get  $1 = -2A$ , so  $A = -\frac{1}{2}$ . Also,  $0 = A - 2B = -\frac{1}{2} - 2B$ , so  $B = -\frac{1}{4}$ . So  $y_{p_1} = -\frac{1}{2}x - \frac{1}{4}$ .

Now we guess  $y_{p_2} = C \sin 3x + D \cos 3x$ , and this gives

$$\begin{aligned} y_{p_2}' &= 3C \cos 3x - 3D \sin 3x \\ y_{p_2}'' &= -9C \sin 3x - 9D \cos 3x. \end{aligned}$$

Now plugging into the equation for  $y_{p_2}$  gives

$$\begin{aligned} \sin 3x &= y_{p_2}'' + y_{p_2}' - 2y_{p_2} \\ &= -9C \sin 3x - 9D \cos 3x + 3C \cos 3x - 3D \sin 3x - 2(C \sin 3x + D \cos 3x) \\ &= -(11C + 3D) \sin 3x + (C - 9D) \cos 3x. \end{aligned}$$

Equating coefficients gives

$$\begin{aligned} 1 &= -11C - 3D \\ 0 &= 3C - 11D. \end{aligned}$$

Multiplying the second equation by  $11/3$  and adding to the first gives  $1 = -(130/3)D$ , or  $D = -3/130$ . Substituting this into the first equation, we get  $1 = -(130/11)C$ , or  $C = -11/130$ . So  $y_{p2} = -(11/130)\sin 3x - (3/130)\cos 3x$ , and the general solution is

$$-\frac{1}{2}x - \frac{1}{4} - \frac{11}{130}\sin 3x - \frac{3}{130}\cos 3x + C_1e^{-2x} + C_2e^x.$$

Plugging in  $y(0) = 1$  and  $y'(0) = 0$  gives

$$\begin{aligned} 1 &= -\frac{1}{4} - \frac{3}{130} + C_1 + C_2 \\ 0 &= -\frac{1}{2} - \frac{33}{130} - 2C_1 + C_2. \end{aligned}$$

Doubling the first and adding it to the second gives  $2 = -1 - (39/130) + 3C_2$ , or  $C_2 = 143/130 = 11/10$ . Now plugging into the first equation gives  $C_1 = 9/52$ . Thus the answer to the initial value problem is

$$-\frac{1}{2}x - \frac{1}{4} - \frac{11}{130}\sin 3x - \frac{3}{130}\cos 3x + \frac{9}{52}e^{-2x} + \frac{11}{10}e^x.$$

Phew.

(2) Find the general solution of

$$y'' - 4y' - 5y = e^{-1}.$$

We first solve the homogenous equation  $y'' - 4y' - 5y = 0$ . The characteristic polynomial is  $x^2 - 4x - 5$ , which has roots  $-1$  and  $5$ . So the general solution to the complementary equation is  $C_1e^{-x} + C_2e^{5x}$ . The right-hand side of our original equation satisfies the homogenous equation, so we guess a solution of the form  $y_p = Axe^{-x}$ . Differentiating yields

$$\begin{aligned} y'_p &= Ae^{-x} - Axe^{-x} \\ y''_p &= Axe^{-x} - 2Ae^{-x}. \end{aligned}$$

So we get

$$\begin{aligned} e^{-x} &= y''_p - 4y'_p - 5y_p \\ &= Axe^{-x} - 2Ae^{-x} - 4(Ae^{-x} - Axe^{-x}) - 5Axe^{-x} \\ &= -6Ae^{-x}. \end{aligned}$$

Thus  $A = -1/6$ . The general solution is therefore

$$-\frac{1}{6}xe^{-x} + C_1e^{-x} + C_2e^{5x}.$$

(3) Suppose that  $a, b, c > 0$ , that  $b^2 = 4ac$ , and that  $y$  solves  $ay'' + by' + cy = 0$ . Find  $\lim_{x \rightarrow \infty} y(x)$ .

The general solution of  $ay'' + by' + cy = 0$  is  $C_1e^{rx} + C_2xe^{rx}$ , where  $r = -b/2a$ . Since  $y$  solves this equation, it must be of the indicated form, so there are constants  $C_1, C_2$  such that  $y = C_1e^{rx} + C_2xe^{rx}$ . Now compute

$$\begin{aligned}\lim_{x \rightarrow \infty} y(x) &= \lim_{x \rightarrow \infty} C_1e^{rx} + C_2xe^{rx} \\ &= \lim_{x \rightarrow \infty} \frac{C_1}{e^{bx/2a}} + \frac{C_2x}{e^{bx/2a}} \\ &= 0 + \lim_{x \rightarrow \infty} \frac{C_2x}{e^{bx/2a}} \quad (\text{because } a, b > 0) \\ &= 0 + \lim_{x \rightarrow \infty} \frac{2aC_2}{be^{bx/2a}} \quad (\text{L'Hopital}) \\ &= 0.\end{aligned}$$