Spring 2022

Math 337

1. (4pts) For the 2^{nd} order linear nonhomogeneous ODE given by:

$$y'' - y' - 2y = 54t \, e^{2t} - 20t,$$

we begin by examining the homogeneous equation. The characteristic equation satisfies, $\lambda^2 - \lambda - 2 = (\lambda + 1)(\lambda - 2) = 0$ or $\lambda_1 = -1$ and $\lambda_2 = 2$. This gives the solution to the homogeneous equation as:

$$y(t) = c_1 e^{-t} + c_2 e^{2t}.$$

The right hand side of the nonhomogeneous equation has a linear polynomial times e^{2t} and a linear polynomial, so by the Table on Slide 24, we guess a particular solution of the form:

$$y_p(t) = t(A_1t + A_0)e^{2t} + (B_1t + B_0),$$

where the additional t is multiplying the first expression, so that it does **NOT** match any term in the homogeneous solution. Next find y_p' and y_p'' , so

$$y_p' = ((2t^2 + 2t)A_1 + (2t+1)A_0)e^{2t} + B_1, y_p'' = ((4t^2 + 8t + 2)A_1 + (4t+4)A_0)e^{2t}.$$

This is substituted into the original ODE to give:

 $\left(\left(4t^2 + 8t + 2\right)A_1 + \left(4t + 4\right)A_0 \right)e^{2t} - \left(\left(2t^2 + 2t\right)A_1 + \left(2t + 1\right)A_0 \right)e^{2t} + B_1 - 2\left(t(A_1t + A_0)e^{2t} + (B_1t + B_0)\right) = 54te^{2t} - 20t.$

This simplifies to:

$$\left((6t+2)A_1+3A_0\right)e^{2t}-(2t+1)B_1-2B_0=54t\,e^{2t}-20t.$$

Next we equate coefficients, so

$$\begin{array}{ll} te^{2t}: & 6A_1 = 54, \quad \text{or} \quad A_1 = 9, \\ e^{2t}: & 2A_1 + 3A_0 = 0, \quad \text{or} \quad A_0 = -6, \\ t: & -2B_1 = -20, \quad \text{or} \quad B_1 = 10, \\ 1: & -B_1 - 2B_0 = 0, \quad \text{or} \quad B_0 = -5. \end{array}$$

It follows that the particular solution is $y_p(t) = (9t^2 - 6t)e^{2t} + 10t - 5$, so the general solution is given by:

$$y(t) = c_1 e^{-t} + c_2 e^{2t} + (9t^2 - 6t)e^{2t} + 10t - 5.$$

2. (4pts) For the 2^{nd} order linear nonhomogeneous ODE given by:

$$y'' + 4y' + 4y = 24te^{-2t} + 40\cos(2t),$$

we begin by examining the homogeneous equation. The characteristic equation is $\lambda^2 + 4\lambda + 4 = (\lambda + 2)^2 = 0$, which gives the homogeneous solution:

$$y_h(t) = c_1 e^{-2t} + c_2 t e^{-2t}.$$

The Method of Undetermined Coefficients based on the RHS of the ODE above suggests the following particular solution:

$$y_p(t) = A_0 \cos(2t) + B_0 \sin(2t) + t^2 (C_1 t + C_0) e^{-2t}.$$

We differentiate this particular solution twice giving:

$$y'_{p}(t) = -2A_{0}\sin(2t) + 2B_{0}\cos(2t) + \left(-2C_{1}t^{3} + (3C_{1} - 2C_{0})t^{2} + 2C_{0}t\right)e^{-2t},$$

$$y''_{p}(t) = -4A_{0}\cos(2t) - 4B_{0}\sin(2t) + \left(4C_{1}t^{3} + (4C_{0} - 12C_{1})t^{2} + (6C_{1} - 8C_{0})t + 2C_{0}\right)e^{-2t}.$$

Substituting the trig parts back in the original equation gives,

$$-4A_0\cos(2t) - 4B_0\sin(2t) + 4(-2A_0\sin(2t) + 2B_0\cos(2t)) + 4(A_0\cos(2t) + B_0\sin(2t)) = 40\cos(2t).$$

This simplifies to

$$8B_0\cos(2t) - 8A_0\sin(2t) = 40\cos(2t),$$

which implies $B_0 = 5$ and $A_0 = 0$. Substituting the exponential parts back in the original equation gives,

$$(4C_1t^3 + (4C_0 - 12C_1)t^2 + (6C_1 - 8C_0)t + 2C_0)e^{-2t} + 4 (-2C_1t^3 + (3C_1 - 2C_0)t^2 + 2C_0t)e^{-2t} + 4(C_1t^3 + C_0t^2)e^{-2t} = 24te^{-2t}$$

It is readily seen that the $t^3 e^{-2t}$ and $t^2 e^{-2t}$ cancel, leaving only

$$\left(\left(6C_1 - 8C_0\right)t + 2C_0\right)e^{-2t} + 8C_0te^{-2t} = 24te^{-2t}.$$

The coefficient of e^{-2t} gives $C_0 = 0$, so $6C_1 = 24$ or $C_1 = 4$. The particular solution is combined with the homogeneous solution to give the general solution:

$$y(t) = c_1 e^{-2t} + c_2 t e^{-2t} + 5\sin(2t) + 4t^3 e^{-2t}.$$

3. (4pts) For the 2^{nd} order linear nonhomogeneous ODE given by:

$$y'' + 2y' + 4y = 8te^{-2t} + 12t^2.$$

we begin by examining the homogeneous equation. The characteristic equation is $\lambda^2 + 2\lambda + 4 = (\lambda + 1)^2 + 3 = 0$ or $\lambda = -1 \pm i\sqrt{3}$, which gives the homogeneous solution:

$$y_h(t) = e^{-t} (c_1 \cos(\sqrt{3}t) + c_2 \sin(\sqrt{3}t)).$$

The Method of Undetermined Coefficients based on the RHS of the ODE above suggests the following particular solution:

$$y_p(t) = (A_1t + A_0)e^{-2t} + B_2t^2 + B_1t + B_0.$$

We differentiate this particular solution twice giving:

$$y'_{p}(t) = -2(A_{1}t + A_{0})e^{-2t} + A_{1}e^{-2t} + 2B_{2}t + B_{1} = (-2A_{1}t + A_{1} - 2A_{0})e^{-2t} + 2B_{2}t + B_{1},$$

$$y''_{p}(t) = -2(-2A_{1}t + A_{1} + A_{0})e^{-2t} - 2A_{1}e^{-2t} + 2B_{2} = (4A_{1}t - 4A_{1} - 2A_{0})e^{-2t} + 2B_{2}.$$

Substituting y_p back in the original equation gives,

$$(4A_1t - 4A_1 - 2A_0)e^{-2t} + 2B_2 + 2((-2A_1t + A_1 + A_0)e^{-2t} + 2B_2t + B_1) 4((A_1t + A_0)e^{-2t} + B_2t^2 + B_1t + B_0) = 8te^{-2t} + 12t^2.$$

Next we equate coefficients, so

$$\begin{array}{cccc} te^{-2t} & & 4A_1 - 4A_1 + 4A_1 = 8, \\ e^{-2t} & & -4A_1 - 2A_0 + 2A_1 + 2A_0 + 4A_0 = 0, \\ & & t^2 & & 4B_2 = 12, \\ t^2 & & & 4B_2 + 4B_1 = 0, \\ t^0 & & & 2B_2 + 2B_1 + 4B_0 = 0. \end{array}$$

From te^{-2t} , we have $A_1 = 2$, so from e^{-2t} , we have $A_0 = 1$. The cascade from the powers of t yield $B_2 = 3$, $B_1 = -3$, and $B_0 = 0$. Thus, it follows that:

$$y_p(t) = (2t+1)e^{-2t} + 3t^2 - 3t,$$

so the general solution is:

$$y(t) = e^{-t} \left(c_1 \cos(\sqrt{3}t) + c_2 \sin(\sqrt{3}t) \right) + (2t+1)e^{-2t} + 3t^2 - 3t.$$

4. (4pts) For the following nonhomogeneous differential equation we give the form of the particular solution that you would guess in using the **method of undetermined coefficients**. We (**DO NOT** solve for the undetermined coefficients.) For

$$y'' - 2y' + y = 5t e^t \sin(2t) + 20t^2 e^t,$$

We examine the homogeneous equation. The characteristic equation is $\lambda^2 - 2\lambda + 1 = (\lambda - 1)^2 = 0$, which gives the homogeneous solution:

$$y_h(t) = c_1 e^t + c_2 t e^t.$$

The Method of Undetermined Coefficients based on the RHS of the ODE above suggests the following particular solution:

$$y_p(t) = e^t \left((A_1 t + A_0) \sin(2t) + (B_1 t + B_0) \cos(2t) \right) + t^2 (C_2 t^2 + C_1 t + C_0) e^t.$$