

## Math.240

### HW II

Due: November 8, 2005

Bring the homework to the lecture on the due date.

1. Find the longest interval for which the existence and uniqueness theorem ensures the existence and uniqueness of a solution to the IVP

$$(x+3)y'' + xy' + (\ln|x-1|)y = \frac{8}{(x+2)^2}, \quad y(0) = -3, \quad y'(0) = 1.$$

$a_0(x) = x+3$  vanishes at  $x = -3$ , and the only points of discontinuity of the coefficients and the RHS fcn. are  $x = 1$ , and  $x = -2$ , and the initial point  $x = 0 \in (-2, 1)$ . Thus, the interval  $(-2, 1)$  is the longest interval in which the E&U Theorem guarantees that the soln. exists.

2. If the Wronskian  $W$  of  $f$  and  $g$  is  $t^2 e^t$ , and if  $f(t) = t$ , find  $g(t)$ .

$$W(t, g(t)) = \begin{vmatrix} t & g \\ 1 & g' \end{vmatrix} = tg' - g = t^2 e^t$$
$$\Rightarrow g' - \frac{1}{t}g = te^t, \quad t \neq 0. \text{ Then}$$
$$g(t) = te^t + ct, \quad c \in \mathbb{R}.$$

3.a) Show that  $y_1(x) = x$  and  $y_2(x) = \sin x$  are solutions of

$$(1 - x \cot x)y'' - xy' + y = 0, \quad 0 < x < \pi.$$

b) Do they constitute a fundamental set of solutions? Why?

$$b) \quad W(x, \sin x) = \begin{vmatrix} x & \sin x \\ 1 & \cos x \end{vmatrix} = x \cos x - \sin x \neq 0 \quad \text{since } 1 - x \cot x \neq 0.$$

The solns.  $y_1(x) = x$ , and  $y_2(x) = \sin x$  are linearly independent on  $I = \{x \in \mathbb{R} : 1 - x \cot x \neq 0\}$ . Thus they form a fundamental soln. set.

4.a) Suppose that  $y_1$  and  $y_2$  are solutions of the differential equation

$$y'' + p(t)y' + q(t)y = 0,$$

where  $p$  and  $q$  are continuous on an open interval  $I$ .

Show that the Wronskian  $W(y_1, y_2)(t) = c \exp\left[-\int p(t) dt\right]$ ,

where  $c$  is a certain constant that depends on  $y_1$  and  $y_2$ , but not on  $t$ .

Read page 155 (Boyce & DiPrima, 8<sup>th</sup> edition).

b) Find the Wronskian of two solutions of the differential equation

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

$$W(y_1, y_2)(t) = c \exp\left[-\int \frac{-2x}{1-x^2} dx\right] = \frac{c}{1-x^2}.$$

5. Solve

$$(x-1)y'' - xy' + y = (x-1)^2, x > 1$$

if  $y(x) = e^x$  is a solution of the corresponding homogeneous equation.

Let  $y(x) = e^x u(x)$ . Substituting it into the given equation we obtain

$$u'' + \frac{x-2}{x-1}u' = (x-1)e^{-x}.$$

Let  $u' = s$ . Then

$$s' + \frac{x-2}{x-1}s = (x-1)e^{-x} \quad (\text{linear})$$

$s = (x+a)(x-1)e^{-x}$  is a general solution of the reduced equation, and

$$u(x) = -x^2 e^{-x} - x e^{-x} - e^{-x} + a x e^{-x} + b, \quad a, b \in \mathbb{R}.$$
 Hence,

$y(x) = c_1 x + c_2 e^x - x^2 - x - 1$  is the general soln of the given equation.