

Math.240

HW III

Due: November 25, 2005

Bring the homework to the lecture on the due date.

1 .Solve

$$2t^2 y'' + (y')^3 = 2ty' \quad , \quad t > 0$$

using the substitution $v = y'$.

The given substitution transforms the diff. eqn. into

$$v^{-3} v' - \frac{1}{v^2 t} = -\frac{1}{2t^2} \quad \text{if } v \neq 0.$$

Using the transformation $u = v^{-2}$, we obtain

$$u' + \frac{2}{t} u = \frac{1}{t^2} \quad \text{which is linear in } u.$$

$u = \frac{t+A}{t^2}$, $A \in \mathbb{R}$ is a soln. of the linear eqn. Using backsubstitutions

$$v = \pm \frac{t}{\sqrt{t+A}} \quad \text{and} \quad y = \pm \frac{2}{3} \sqrt{t+A} (t-A) + B, \quad A \& B \in \mathbb{R}, \quad \text{are obtained.}$$

2 .Solve

$$y'' + (y')^2 = 2e^{-y}$$

using a suitable transformation. (Hint: Play with the role of y .)

Method 1) The eqn. can be written as

$$\frac{d^2}{dx^2} (e^y) = 2 \quad \text{which implies that}$$

$$e^y = (x+A)^2 + B, \quad A \& B \in \mathbb{R}.$$

Method 2) If $y' = p(y)$, then $y'' = p(y)p'$. Using this transformation, we obtain the following Bernoulli eqn.

$$pp'(y) + p^2 = 2e^{-y}, \quad \text{and its soln. is}$$

$$p^2 = 4e^{-y} + Ae^{-2y}. \quad \text{Then}$$

$$e^y y' = \sqrt{4e^y + A} \quad (\text{separable}), \quad \text{and}$$

$$e^y = (x+B)^2 + C \quad \text{can be found.}$$

3 .Prove that

$\{e^{ax}, xe^{ax}, x^2 e^{ax}, \dots, x^{m-1} e^{ax}\}$ is a fundamental solution set of

$$(D-a)^m y = 0 \quad , \quad a \in \mathbb{R} \quad , \quad m \in \mathbb{Z}^+.$$

Consider the linear relation

$$e^{ax} (c_1 + c_2 x + \dots + c_{n-1} x^{n-1}) = 0 \quad \dots \quad (*).$$

Observation:

$$(D-a)e^{ax}f(x) = e^{ax}f'$$

$$(D-a)^2 e^{ax}f = e^{ax}f''$$

.

.

$$(D-a)^m e^{ax}f = e^{ax}f^{(m)} \quad \text{where}$$

$$f(x) = c_1 + c_2x + \dots + c_mx^{m-1}, \text{ and } f^{(m)}(x) = 0.$$

$$\therefore y(x) = e^{ax}f(x) \text{ is a solution of } (D-a)^m y = 0. \dots (1)$$

The relation (*) implies that

$$c_1 + c_2x + \dots + c_mx^{m-1} = 0$$

$$c_2 + 2c_3x + \dots + (m-1)c_mx^{m-2} = 0$$

$$2c_3 + \dots + (m-1)(m-2)c_mx^{m-3} = 0$$

.

$$(m-1)(m-2)\dots(2)(1)c_m = 0.$$

This system has only trivial solution (i.e., $c_1 = c_2 = \dots = c_m = 0$)(2)

(1) & (2) $\Rightarrow \{e^{ax}, xe^{ax}, x^2e^{ax}, \dots, x^{m-1}e^{ax}\}$ is a fundamental set of solutions of

$$(D-a)^m y = 0$$

4 .Solve

$$(x-1)^3 y''' + (x-1)^2 y'' - 2(x-1)y' + 2y = \ln|x-1|$$

$$y(0) = y'(0) = 0, y''(0) = 1.$$

If $1-x = e^t$, then $t = \ln(1-x)$ and the eqn. is transformed into

$$y'''(t) - 2y''(t) - y' + 2y = t.$$

Then, $y_c(t) = c_1e^t + c_2te^t + c_3e^{2t}$ and $y_p(t) = \frac{1}{4} + \frac{t}{2}$.

$\therefore y_g(x) = c_1(1-x) + c_2(1-x)\ln(1-x) + c_3(1-x)^2 + \frac{1}{4} + \frac{\ln(1-x)}{2}$ is the general soln. of the C-E eqn.

5 .Find the **form** of the particular solution of $y_p(x)$ for

$$y^{(4)} + 4y'' = x \sin 2x + xe^x - 1 - 8e^{-x} \cos 2x - 5x.$$

(Don't evaluate the constants.)

The operator $L_1(D) = D^2(D^2 + 4)^2(D-1)^2((D+1)^2 + 4)$ annihilates the RS fcn.

Hence y_p is a soln. of

$$D^4 (D^2 + 4)^3 (D - 1)^2 ((D + 1)^2 + 4) y = 0.$$

$\therefore y_p$ is of the form

$$Cx^2 + Ex^3 + (Gx + Hx^2) \cos 2x + (Jx + Kx^2) \sin 2x + (L + Mx) e^x + e^{-x} (N \cos 2x + P \sin 2x).$$