

**1) a) (8 pts.)** Find the solution of the IVP

$$y^{(4)} + 2y''' - 5y'' + 11y' + 7y = 0, \quad y(1) = y'(1) = y''(1) = y'''(1) = 0.$$

$y(x) = 0$  satisfies the given fourth-order, linear, homogeneous, linear differential equation and the initial conditions. E&U theorem implies that  $y(x) = 0$  is the only solution of the IVP.

**b) (8 pts.)** Can the function  $W(x) = 4(x-1)^2$  be the Wronskian on  $(0,3)$  for  $y'' + p(x)y' + q(x)y = 0$  (with  $p$  and  $q$  continuous)? Why?

$W(1) = 0$ .  $W(y_1, y_2)(x)$  is either zero on  $(a,b)$  or different from zero  $\forall x \in (a,b)$ . Hence,  $W(x)$  cannot be the Wronskian on  $(0,3)$  for the equation.

**c) (9 pts.)** Write a transformation to transform

$$(x^2 - 2x + 1)y''' + (5x - 5)y'' - 3y' + \frac{2}{3(x-1)}y = e^x, \quad x < 1$$

into a 3<sup>rd</sup> order, linear ordinary differential equation with constant coefficients. Why?

After multiplying the equation by  $(x-1)$  we obtain

$$(x-1)^3 y''' + 5(x-1)y'' - 3(x-1)y' + \frac{2}{3}y = (x-1)e^x, \quad x < 1$$

which is a C-E equation. Hence  $x-1 = -e^t$  is the desired transformation.

**2) (25 pts.)** Find the largest interval  $(a,b)$  for which the E&U theorem guarantees the existence of a unique solution on  $(a,b)$  to the IVP

$$(x^3 + 8)y''' - 2xy' + (\ln(1-x))y = \frac{e^x}{4-x}, \quad y(-1) = 3, \quad y'(-1) = -2, \quad y''(-1) = 0.$$

$x^3 + 8, -2x, \ln(1-x)$ , and  $\frac{e^x}{4-x}$  are continuous on  $(-\infty, 1)$ , and  $x^3 + 8$  vanishes at  $x = -2$ .

$x^3 + 8, -2x, \ln(1-x)$ , and  $\frac{e^x}{4-x}$  are continuous on  $(-2, 1)$  which contains the initial point  $x_0 = -1$ , and  $a_0(x) = x^3 + 8$  is nowhere zero in this interval. So,  $(a,b) = (-2, 1)$ .

**3) a) (9 pts.)** Solve  $D(D-1)(D+2)y = 0$ .

The roots of the characteristic equation are 0, 1, and -2 which give

$$y(x) = c_1 + c_2 e^x + c_3 e^{-2x}.$$

**b) (12 pts.)** Using the method of undetermined of coefficients ,write an appropriate form of a particular solution  $y_p$  of

$$D(D-1)(D+2)y = 4e^t - \frac{1}{2} + 2\cos^2 t.$$

The complementary function  $y_c$  is  $c_1 + c_2e^t + c_3e^{-2t}$ .

The nonhomogeneous part  $F(t) = 4e^t + \frac{1}{2} + \cos 2t$  is a solution of

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

$\therefore y_p$  is in the form

$$A + Bt + (C + Et)e^t + Fe^{-2t} + G\cos 2t + H\sin 2t.$$

Since  $1, e^t$ , and  $e^{-2t}$  are linearly independent solutions of the homogeneous equation, we can delete them from  $y_p$  and take  $y_p$  as

$$Bt + Ete^t + G\cos 2t + H\sin 2t.$$

**c) (4 pts.)** Find only the coefficient of  $t$  appearing in the particular solution  $y_p$  in part (b) without evaluating the others.

$$D(D-1)(D+2)(Bt) = \frac{1}{2} \Rightarrow B = -\frac{1}{4}.$$

**4)** Consider  $xy'' - (2x+1)y' + (x+1)y = F(x)$ .

**a) (18 pts.)** If  $e^x$  satisfies the corresponding homogeneous equation , find a fundamental set of solutions of the complementary equation.

Let  $y_c(x) = e^x u(x)$ , then  $y_c'(x) = e^x u + e^x u'$ , and  $y_c''(x) = e^x u + 2e^x u' + e^x u''$ . Substituting  $y_c, y_c',$  and  $y_c''$  in the given equation we obtain

$$e^x(xu'' - u') = 0 \text{ or } xu'' - u' = 0.$$

Separating the variables, we obtain

$$\frac{dv}{v} = \frac{dx}{x} \text{ where } v' = u \text{ and } v \neq 0.$$

Integrating, we have

$$v = c_1 x, c_1 \in \mathbb{R}.$$

Then  $u = c_2 x^2 + c_3, c_2, c_3 \in \mathbb{R}$

and  $y_c(x) = (c_2 x^2 + c_3)e^x$ .

$y_1(x) = e^x$  and  $y_2(x) = x^2 e^x$  are linearly independent solutions of the complementary equation.

**b) (7 pts.)** We seek a particular solution of the nonhomogeneous equation of the form

$y_p = A(x)e^x + B(x)x^2 e^x$  where  $A(x)$  and  $B(x)$  have to be determined. (i.e., the method of V.P.)

