

5.1

1.

- (a) The equation can be expressed as $\sin(t)y'' + \cos(t)y' + 3y = 0$. It's a linear differential equation.
- (b) This is a linear differential equation.
- (c) The term t/y is not linear. Thus this is not a linear differential equation.
- (d) This is a linear differential equation.

2.

- (a) Divide through by the coefficient of y'' to obtain $y'' - \frac{2t}{1-t^2} y' + \frac{6}{1-t^2} y = 0$. The singular points are the points where either $p(t) = -\frac{2t}{1-t^2}$ or $q(t) = \frac{6}{1-t^2}$ are discontinuous. Thus, $t = \pm 1$, where $1 - t^2 = 0$, are singular.
- (b) The singular points are the points where $q(t) = -t$ are discontinuous. Thus, there is no singular points.
- (c) Divide through by the coefficient of y'' to obtain $y'' - \frac{t}{\cos(t)} y' + \frac{t^2-1}{\cos(t)} y = \frac{1}{\cos(t)}$. The singular points are the points where either $p(t) = -\frac{t}{\cos(t)}$ or $q(t) = \frac{t^2-1}{\cos(t)}$ are discontinuous. Thus, $t = (k + \frac{1}{2})\pi$, where k is a integer, are singular points.

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- (d) The singular points are the points where $q(t) = \tan(t)$ are discontinuous. Thus, $t = (k + \frac{1}{2})\pi$, where k is a integer, are singular points.
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7. Let $\psi(t) = \phi_2'(0)\phi_1(t) - \phi_1'(0)\phi_2(t)$. Then $\psi(t)$ is a solution of the ODE, and since $\phi_1(0) = \phi_2(0) = 0$, $\psi(0) = 0$. Since $\psi'(t) = \phi_2'(0)\phi_1'(t) - \phi_1'(0)\phi_2'(t)$, it follows that $\psi'(0) = 0$. By corollary 5.1.1 $\psi(t) \equiv 0$.
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5.2

1. Let $p(t)$ be a function that has a fourth derivative on \mathbb{R} (polynomials satisfy this requirement). Then by Taylor's theorem, for any real t there is a number ξ between 1 and t such that
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10. Since \mathcal{L} is linear,

$$\begin{aligned} \mathcal{L}(C_1 y_1(t) + C_2 y_2(t)) &= C_1 \mathcal{L}(y_1(t)) + C_2 \mathcal{L}(y_2(t)) \\ &= C_1 f(t) + C_2 f(t) \\ &= (C_1 + C_2) f(t). \end{aligned}$$

Thus $C_1 y_1(t) + C_2 y_2(t)$ is a solution if and only if $C_1 + C_2 = 1$.

14. If $y = e^{-3t}$, then $y' = -3e^{-3t}$ and $y'' = 9e^{-3t}$. Thus

$$y'' + 4y' + 3y = 9e^{-3t} - 12e^{-3t} + 3e^{-3t} = 0.$$

If $y = e^{-t}$, then $y' = -e^{-t}$ and $y'' = e^{-t}$. Thus

$$y'' + 4y' + 3y = e^{-t} - 4e^{-t} + 3e^{-t} = 0.$$

On the other hand, $W[e^{-3t}, e^{-t}] = \det \begin{bmatrix} e^{-3t} & e^{-t} \\ -3e^{-3t} & -e^{-t} \end{bmatrix} = 2e^{-4t} \neq 0$.

Therefore \mathcal{S} is a fundamental set of solutions. The general solution is

$$y = c_1 e^{-3t} + c_2 e^{-t}$$

5.3

3. The characteristic equation is $s^2 = 0$. There is a double characteristic root, 0. The general solution is $y = C_1 t + C_2$.

5. The characteristic equation is $s^2 + 25 = 0$. The characteristic roots are $\pm 5i$. The general solution is $y = C_1 \cos(5t) + C_2 \sin(5t)$.

13. The characteristic equation is $2s^2 + s - 1 = 0$. The characteristic roots are $\frac{1}{2}, -1$. The general solution is $y = C_1 e^{t/2} + C_2 e^{-t}$.

17. Let $A = \begin{bmatrix} 0 & 1 \\ -q & -p \end{bmatrix}$. Then $\text{tr}(A) = -p$, $\det(A) = q$. Thus the characteristic equation of the equivalent system is $s^2 + ps + q$. It's same as the characteristic equation of the ODE.

5.5

3. Put $y = Ae^{2t}$, then $y' = 2Ae^{2t}$, and $y'' = 4Ae^{2t}$. Substituting these in the ODE, we find

$$4Ae^{2t} + 6Ae^{2t} + 2Ae^{2t} = e^{2t}$$

Cancelling e^{2t} and simplifying shows $12A = 1$, so $A = \frac{1}{12}$. The particular solution is

$$y_p = \frac{1}{12} e^{2t}$$

4. Let $\mathcal{L}(y) = y'' + 3y' + 2y$. The characteristic roots of $\mathcal{L}(y) = 0$ are -1 and -2 . Let us start by finding a particular solution $y_1(t)$ of $\mathcal{L}(y) = e^{2t}$. Put $y_1 = Ae^{2t}$. Then

$$\mathcal{L}(y_1) = A(4e^{2t} + 6e^{2t} + 2e^{2t}) = A(12e^{2t}) = e^{2t}$$

so $A = \frac{1}{12}$ and $y_1 = \frac{1}{12}e^{2t}$.

A particular solution $y_2(t)$ of $\mathcal{L}(y) = -e^{-t}$ will have the form $y_2 = Bte^{-t}$, where

$$\mathcal{L}(y_2) = B((te^{-t} - 2e^{-t}) + 3(-te^{-t} + e^{-t}) + 2te^{-t}) = B(e^{-t}) = -e^{-t}.$$

Thus $B = -1$ and $y_2 = -te^{-t}$. Therefore

$$y_p = y_1 + y_2 = \frac{1}{12}e^{2t} - te^{-t}$$

11. Let $\mathcal{L}(y) = y'' - 4y' + 2y$. The characteristic roots of $\mathcal{L}(y) = 0$ are $2 \pm \sqrt{2}$. Thus the general solution of $\mathcal{L}(y) = 0$ is $y_h = C_1e^{(2+\sqrt{2})t} + C_2e^{(2-\sqrt{2})t}$. Let $y_p(t) = Ae^{2t}$ be a particular solution. Then $y'_p = 2Ae^{2t}$,

$y''_p = 4Ae^{2t}$, and therefore $\mathcal{L}(y_p) = -2Ae^{2t} = e^{2t}$. Thus $A = -\frac{1}{2}$. It follows that $y_p(t) = -\frac{1}{2}e^{2t}$, and the general solution is

$$y = -\frac{1}{2}e^{2t} + C_1e^{(2+\sqrt{2})t} + C_2e^{(2-\sqrt{2})t}.$$

15. Let $\mathcal{L}(y) = y'' - 4y' + 2y$. The characteristic roots of $\mathcal{L}(y) = 0$ are $2 \pm \sqrt{2}$. Thus the general solution of $\mathcal{L}(y) = 0$ is $y_h = C_1e^{(2+\sqrt{2})t} + C_2e^{(2-\sqrt{2})t}$. Let $y_p(t) = Ae^{2t}$ be a particular solution. Then $y'_p = 2Ae^{2t}$, $y''_p = 4Ae^{2t}$, and therefore $\mathcal{L}(y_p) = -2Ae^{2t} = e^{2t}$. Thus $A = -\frac{1}{2}$. It follows that $y_p(t) = -\frac{1}{2}e^{2t}$, and the general solution is $y = -\frac{1}{2}e^{2t} + C_1e^{(2+\sqrt{2})t} + C_2e^{(2-\sqrt{2})t}$, and $y' = -e^{2t} + (2 + \sqrt{2})C_1e^{(2+\sqrt{2})t} + (2 - \sqrt{2})C_2e^{(2-\sqrt{2})t}$. Substituting $y(0) = 0$, and $y'(0) = 0$, we have

$$\begin{cases} -\frac{1}{2} + C_1 + C_2 = 0 \\ -1 + (2 + \sqrt{2})C_1 + (2 - \sqrt{2})C_2 = 0 \end{cases} \quad \text{Thus } C_1 = \frac{1}{4}, \text{ and } C_2 = \frac{1}{4} \text{ and the solution is}$$

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

21. Let $\mathcal{L}(y) = y'' + 2y' + 2y$. The characteristic roots of $\mathcal{L}(y) = 0$ are $-1 \pm i$. Thus the general solution of $\mathcal{L}(y) = 0$ is $y_h = e^{-t}(C_1 \cos(t) + C_2 \sin(t))$.

Let $y_p(t) = A \cos(t) + B \sin(t)$ be a particular solution. Then $y'_p = -A \sin(t) + B \cos(t)$, $y''_p = -A \cos(t) - B \sin(t)$ and therefore $\mathcal{L}(y_p) = -A \cos(t) - B \sin(t) - 2A \sin(t) + 2B \cos(t) + 2A \cos(t) + 2B \sin(t) = (A + 2B) \cos(t) + (B - 2A) \sin(t) = 10 \sin(t)$. We get $A + 2B = 0$, and $B - 2A = 10$. Thus $A = -4$, and $B = 2$. It follows that $y_p(t) = -4 \cos(t) + 2 \sin(t)$, and the general solution is $y = -4 \cos(t) + 2 \sin(t) + e^{-t}(C_1 \cos(t) + C_2 \sin(t))$. Hence $y' = 4 \sin(t) + 2 \cos(t) + e^{-t}(-C_1 \cos(t) - C_2 \sin(t) - C_1 \sin(t) + C_2 \cos(t))$. Substituting $y(0) = 0$, and $y'(0) = -6$, we obtain

$$\begin{cases} -4 + C_1 = 0 \\ 2 - C_1 + C_2 = -6 \end{cases} \quad \text{Thus } C_1 = 4, \text{ and } C_2 = -4. \text{ The solution is}$$

$$y = -4 \cos(t) + 2 \sin(t) + e^{-t}(4 \cos(t) - 4 \sin(t))$$