

**Problem 1. (20 pts.)** Solve the following differential equations.

a. (8 pts.)  $y'' + 6y' + 10y = 0$

Characteristic equation:  $r^2 + 6r + 10 = 0 \Rightarrow r = \frac{-6 \pm \sqrt{6^2 - 4(1)(10)}}{2(1)} = \frac{-6 \pm \sqrt{-4}}{2} = \frac{-6 \pm 2i}{2} = -3 \pm i$

4 pts. Therefore,  $y = c_1 e^{-3x} \cos(x) + c_2 e^{-3x} \sin(x)$  4 pts.

b. (12 pts.)  $y^{(4)} - 4y'' = 0$ .

Characteristic equation:  $r^4 - 4r^2 = 0 \Rightarrow r^2(r^2 - 4) = 0 \Rightarrow r^2(r + 2)(r - 2) = 0 \Rightarrow r = 0$  (double root) or  $r = -2$  or  $r = 2$ . 4 pts. Therefore,  $y = c_1 e^{0x} + c_2 x e^{0x} + c_3 e^{-2x} + c_4 e^{2x}$ ,

or  $y = c_1 + c_2 x + c_3 e^{-2x} + c_4 e^{2x}$  8 pts.

**Problem 2. (25 pts.)** Solve the following initial value problem:

$$y'' + 5y' + 4y = 100xe^x, \quad y(0) = -4, \quad y'(0) = 0.$$

Step 1. Find  $y_c$  by solving the homogeneous d.e.  $y'' + 5y' + 4y = 0$ .

Characteristic equation:  $r^2 + 5r + 4 = 0 \Rightarrow (r + 4)(r + 1) = 0 \Rightarrow r = -4$  or  $r = -1$ .

Therefore,  $y_c = c_1 e^{-4x} + c_2 e^{-x}$ . 5 pts.

Step 2. Find  $y_p$ .

Method 1: Undetermined Coefficients. Since the nonhomogeneous term  $100xe^x$  in the given d.e. is a polynomial of degree 1 times an exponential function, we should guess that  $y_p$  is a polynomial of degree 1 times an exponential function:

$y_p = (Ax + B)e^x$ . 4 pts. No term in this guess duplicates a term in  $y_c$ , so there is no need to

modify this guess. 2 pts.  $y = (Ax + B)e^x \Rightarrow y' = Ae^x + (Ax + B)e^x = (Ax + A + B)e^x \Rightarrow$

$y'' = Ae^x + (Ax + A + B)e^x = (Ax + 2A + B)e^x$ . Therefore, the left side of the d.e. is

$y'' + 5y' + 4y = (Ax + 2A + B)e^x + 5[(Ax + A + B)e^x] + 4[(Ax + B)e^x] = (10Ax + 7A + 10B)e^x$ .

We want this to equal the nonhomogeneous term  $100xe^x$ :

$(10Ax + 7A + 10B)e^x = 100xe^x \Rightarrow 10A = 100, 7A + 10B = 0 \Rightarrow A = 10, B = -7$ . Thus,

$y_p = (10x - 7)e^x$ . 9 pts.

Method 2: Variation of Parameters. From  $y_c$  we obtain two independent solutions of the homogeneous d.e:  $y_1 = e^{-4x}$  and  $y_2 = e^{-x}$ . 1 pt. The Wronskian is given by

$$W(x) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} e^{-4x} & e^{-x} \\ -4e^{-4x} & -e^{-x} \end{vmatrix} = e^{-4x}(-e^{-x}) - (-4e^{-4x})e^{-x} = 3e^{-5x}. \quad 1 \text{ pt.}$$

$$u_1 = \int \frac{-y_2 f(x)}{W(x)} dx = - \int \frac{e^{-x}(100xe^x)}{3e^{-5x}} dx = -\frac{100}{3} \int [xe^{5x}] dx = -\frac{100}{3} \left[ \frac{1}{25}(5x - 1)e^{5x} \right] = -\frac{4}{3}(5x - 1)e^{5x}$$

using formula 46 from the integral table, with  $u = 5x$ . 4 pts.

$$u_2 = \int \frac{y_1 f(x)}{W(x)} dx = \int \frac{e^{-4x}(100xe^x)}{3e^{-5x}} dx = \frac{100}{3} \int [xe^{2x}] dx = \frac{100}{3} \left[ \frac{1}{4}(2x - 1)e^{2x} \right] = \frac{25}{3}(2x - 1)e^{2x}$$

using formula 46 from the integral table, with  $u = 2x$ . 4 pts.

Therefore,  $y_p = u_1 y_1 + u_2 y_2 = \left[ -\frac{4}{3}(5x - 1)e^{5x} \right] e^{-4x} + \left[ \frac{25}{3}(2x - 1)e^{2x} \right] e^{-x} = (10x - 7)e^x$  5 pts.

Step 3.  $y = y_c + y_p$ , so  $y = c_1 e^{-4x} + c_2 e^{-x} (10x - 7) e^x$ . 3 pts.

Step 4. Use the initial conditions to determine the values of the arbitrary constants in the general solution.

$$y = c_1 e^{-4x} + c_2 e^{-x} + (10x - 7) e^x \Rightarrow y' = -4c_1 e^{-4x} - c_2 e^{-x} + 10e^x + (10x - 7) e^x = -4c_1 e^{-4x} - c_2 e^{-x} + (10x + 3) e^x.$$

$$y(0) = 4 \Rightarrow -4 = c_1 e^0 + c_2 e^0 - 7e^0 = c_1 + c_2 - 7 \Rightarrow c_1 + c_2 = 3$$

$$y'(0) = 0 \Rightarrow 0 = -4c_1 e^0 - c_2 e^0 + 3e^0 = -4c_1 - c_2 + 3 \Rightarrow -4c_1 - c_2 = -3. c_1 + c_2 = 3, -4c_1 - c_2 =$$

$$-3 \Rightarrow c_1 = 0, c_2 = 3 \quad \text{2 pts.} \quad \text{Therefore, } \boxed{y = 3e^{-x} + (10x - 7) e^x}$$

**Problem 3. (20 points)** Consider a free, undamped mass-spring system with mass  $m = 1$  kg and spring constant  $k = 9$  N/m. Suppose  $x(0) = -1$  and  $x'(0) = -3$ .

a. Find the position function  $x(t)$ .

The d.e. describing a mass-spring system is  $mx'' + cx' + kx = F_e(t)$ . 3 pts.

In this problem,  $c = 0$  and  $F_e(t) = 0$  so the d.e. becomes  $x'' + 9x = 0$ . 3 pts.

The characteristic equation is  $r^2 + 9 = 0$  so  $r^2 = -9 \Rightarrow r = \pm 3i \Rightarrow x = c_1 \cos(3t) + c_2 \sin(3t)$

10 pts.

$$x(0) = -1 \Rightarrow -1 = c_1 \cos(0) + c_2 \sin(0) = c_1 \quad \text{1 pt.} \quad \text{so } x = -\cos(3t) + c_2 \sin(3t) \Rightarrow x' = 3 \sin(3t) + 3c_2 \cos(3t).$$

$$x'(0) = -3 \Rightarrow -3 = 3 \sin(0) + 3c_2 \cos(0) = 3c_2 \Rightarrow c_2 = -1. \quad \text{1 pt.} \quad \text{Therefore, } \boxed{x = -\cos(3t) - \sin(3t)}$$

b. Express your solution from part a in the form  $x = C \cos(\omega_0 t - \alpha)$ .

$$x = c_1 \cos(3t) + c_2 \sin(3t) \text{ where } c_1 = -1 \text{ and } c_2 = -1$$

$$C = \sqrt{c_1^2 + c_2^2} = \sqrt{(-1)^2 + (-1)^2} = \sqrt{2} \quad \text{1 pt.}$$

$$\text{Because } c_1 < 0 \text{ we have } \alpha = \pi + \tan^{-1}(c_2/c_1) = \pi + \tan^{-1}((-1)/(-1)) = \pi + \pi/4 = 5\pi/4. \quad \text{1 pt.}$$

$$\text{Therefore, } \boxed{x = \sqrt{2} \cos(3t - 5\pi/4)}$$

**Problem 4. (20 points)** Consider an RLC circuit with inductance  $L = 1$  henry, resistance  $R = 10\Omega$ , capacitance  $C = 1/9$  farad, and applied voltage  $E(t) = 60 \cos(3t)$  volts. Find the steady periodic current  $I_{sp}(t)$ .

The d.e. describing an RLC circuit is  $LQ'' + RQ' + \frac{Q}{C} = E(t)$ . 2 pts.

In this problem, the d.e. becomes  $Q'' + 10Q' + 9Q = 60 \cos(3t)$ . 1 pt.

The steady periodic solution is the particular solution. 3 pts. Since the nonhomogeneous term  $60 \cos(3t)$  is a cosine, we should guess that  $Q_p$  is a combination of a cosine and a sine with the same frequency:  $Q_p = A \cos(3t) + B \sin(3t)$ . 5 pts. (No part of this guess will duplicate part of  $Q_c$  because  $Q_c$  is a transient term containing decaying exponential functions.)

$$Q = A \cos(3t) + B \sin(3t) \Rightarrow Q' = -3A \sin(3t) + 3B \cos(3t) \Rightarrow$$

$$Q'' = -9A \cos(3t) - 9B \sin(3t). \text{ Therefore, the left side of the d.e. is}$$

$$Q'' + 10Q' + 9Q = -9A \cos(3t) - 9B \sin(3t) + 10[-3A \sin(3t) + 3B \cos(3t)] + 9[A \cos(3t) + B \sin(3t)] \\ = 30B \cos(3t) - 30A \sin(3t).$$

We want this to equal the nonhomogeneous term  $60 \cos(3t)$ :

$$30B \cos(3t) - 30A \sin(3t) = 60 \cos(3t) \Rightarrow 30B = 60, -30A = 0 \Rightarrow A = 0 \text{ and } B = 2. \text{ Therefore,}$$

$$Q_{sp} = 2 \sin(3t). \quad \text{8 pts.} \quad \text{Current is the derivative of } Q, \text{ so } \boxed{I_{sp} = 6 \cos(3t)} \quad \text{1 pt.}$$