

**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:  $r^4 + 4r^2 = 0 \Rightarrow r^2(r^2 + 4) = 0 \Rightarrow r = 0$  (double root) or  $r = \pm 2i$ .

4 pts. Therefore,  $y = c_1 e^{0x} + c_2 x e^{0x} + c_3 e^{0x} \cos(2x) + c_4 e^{0x} \sin(2x)$ , or  $y = c_1 + c_2 x + c_3 \cos(2x) + c_4 \sin(2x)$

8 pts.

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

$$y'' - y' - 2y = 12x + 8e^{3x}, \quad y(0) = 5, \quad y'(0) = 0.$$

Step 1. Find  $y_c$  by solving the homogeneous d.e.  $y'' - y' - 2y = 0$ .

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

Therefore,  $y_c = c_1 e^{-x} + c_2 e^{2x}$ . 5 pts.

Step 2. Find  $y_p$ .

Method 1: Undetermined Coefficients. Since the nonhomogeneous term  $12x + 8e^{3x}$  in the given d.e. is the sum of a polynomial of degree 1 and an exponential function, we should guess that  $y_p$  is a sum of a polynomial of degree 1 and an exponential function:

$y_p = Ax + B + Ce^{3x}$ . 4 pts. No term in this guess duplicates a term in  $y_c$ , so there is no need to modify this guess. 2 pts.  $y = Ax + B + Ce^{3x} \Rightarrow y' = A + 3Ce^{3x} \Rightarrow$

$y'' = 9Ce^{3x}$ . Therefore, the left side of the d.e. is

$y'' - y' - 2y = 9Ce^{3x} - [A + 3Ce^{3x}] - 2[Ax + B + Ce^{3x}] = -2Ax + (-A - 2B) + 4Ce^{3x}$ . We want this to equal the nonhomogeneous term  $12x + 8e^{3x}$ :

$-2Ax + (-A - 2B) + 4Ce^{3x} = 12x + 8e^{3x} \Rightarrow -2A = 12, -A - 2B = 0, 4C = 8 \Rightarrow A = -6, B = 3, C = 2$ . Thus,  $y_p = -6x + 3 + 2e^{3x}$ . 9 pts.

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

$W(x) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} e^{-x} & e^{2x} \\ -e^{-x} & 2e^{2x} \end{vmatrix} = e^{-x} (2e^{2x}) - (-e^{-x}) e^{2x} = 3e^x$ . 1 pt.

$u_1 = \int \frac{-y_2 f(x)}{W(x)} dx = - \int \frac{e^{2x} (12x + 8e^{3x})}{3e^x} dx = -\frac{1}{3} \int e^x [12x + 8e^{3x}] dx = -\frac{1}{3} \int [12xe^x + 8e^{4x}] dx$   
 $= -\frac{1}{3} [12(x - 1)e^x + 2e^{4x}]$  using formula 46 from the integral table. 4 pts.

$u_2 = \int \frac{y_1 f(x)}{W(x)} dx = \int \frac{e^{-x} (12x + 8e^{3x})}{3e^x} dx = \frac{1}{3} \int e^{-2x} [12x + 8e^{3x}] dx = \frac{1}{3} \int [12xe^{-2x} + 8e^x]$   
 $= \frac{1}{3} [-3e^{-2x}(2x + 1) + 8e^x]$  using formula 46 from the integral table, with  $u = -2x$ . 4 pts.

Therefore,  $y_p = u_1 y_1 + u_2 y_2 = -\frac{1}{3} [12(x-1)e^x + 2e^{4x}] e^{-x} + \frac{1}{3} [-3e^{-2x}(2x+1) + 8e^x] e^{2x} = -6x + 3 + 2e^{3x}$

5 pts.

Step 3.  $y = y_c + y_p$ , so  $y = c_1 e^{-x} + c_2 e^{2x} - 6x + 3 + 2e^{3x}$ . 3 pts.

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

$$y = c_1 e^{-x} + c_2 e^{2x} - 6x + 3 + 2e^{3x} \Rightarrow y' = -c_1 e^{-x} + 2c_2 e^{2x} - 6 + 6e^{3x}.$$

$$y(0) = 5 \Rightarrow 5 = c_1 e^0 + c_2 e^0 - 6(0) + 3 + 2e^0 = c_1 + c_2 + 5 \Rightarrow c_1 + c_2 = 0$$

$$y'(0) = 0 \Rightarrow 0 = -c_1 e^0 + 2c_2 e^0 - 6 + 6e^0 = -c_1 + 2c_2 \Rightarrow -c_1 + 2c_2 = 0. c_1 + c_2 = 0, -c_1 + 2c_2 =$$

$$0 \Rightarrow c_1 = 0, c_2 = 0 \quad 2 \text{ pts.} \quad \text{Therefore, } \boxed{y = -6x + 3 + 2e^{3x}}$$

**Problem 3.** (20 pts.) Consider an unforced, undamped mass-spring system with mass  $m = 2$  kg, damping constant  $c = 0$  N·s/m, and spring constant  $k = 32$  N/m. Suppose  $x(0) = -2$  m and  $x'(0) = 8$  m/s.

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

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  $2x'' + 32x = 0$ . 3 pts.

The characteristic equation is  $2r^2 + 32 = 0$  so  $r^2 = -16 \Rightarrow r = \pm 4i \Rightarrow x = c_1 \cos(4t) + c_2 \sin(4t)$

10 pts.

$$x(0) = -2 \Rightarrow -2 = c_1 \cos(0) + c_2 \sin(0) = c_1 \quad 1 \text{ pt.} \quad \text{so } x = -2 \cos(4t) + c_2 \sin(4t) \Rightarrow x' = 8 \sin(4t) + 4c_2 \cos(4t).$$

$$x'(0) = 8 \Rightarrow 8 = 8 \sin(0) + 4c_2 \cos(0) = 4c_2 \Rightarrow c_2 = 2. \quad 1 \text{ pt.} \quad \text{Therefore, } \boxed{x = -2 \cos(4t) + 2 \sin(4t)}$$

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

$$x = c_1 \cos(4t) + c_2 \sin(4t) \text{ where } c_1 = -2 \text{ and } c_2 = 2. C = \sqrt{c_1^2 + c_2^2} = \sqrt{(-2)^2 + 2^2} = 2\sqrt{2} \quad 1 \text{ pt.}$$

Because  $c_1 < 0$  we have  $\alpha = \pi + \tan^{-1}(c_2/c_1) = \pi + \tan^{-1}(2/-2) = \pi + \tan^{-1}(-1) = \pi - \pi/4 = 3\pi/4$ .

$$1 \text{ pt.} \quad \text{Therefore, } \boxed{x = 2\sqrt{2} \cos(4t - 3\pi/4)}$$

**Problem 4. (20 points)** Consider an RLC circuit with inductance  $H = 1$  henry, resistance  $R = 3\Omega$ , capacitance  $C = 0.5$  farad, and applied voltage  $E(t) = 20 \cos(2t)$  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  $Q'' + 3Q' + 2Q = 20 \cos(2t)$ . 1 pt.

The steady periodic solution is the particular solution. 3 pts. Since the nonhomogeneous term  $20 \cos(2t)$  is a cosine, we should guess that  $Q_p$  is a combination of a cosine and a sine with the same frequency:  $Q_p = A \cos(2t) + B \sin(2t)$ . 5 pts. (No part of this guess will duplicate part of  $Q_c$  because  $Q_c$  is a transient term containing decaying exponential functions.)

$$Q = A \cos(2t) + B \sin(2t) \Rightarrow Q' = -2A \sin(2t) + 2B \cos(2t) \Rightarrow$$

$$Q'' = -4A \cos(2t) - 4B \sin(2t). \text{ Therefore, the left side of the d.e. is}$$

$$Q'' + 3Q' + 2Q = -4A \cos(2t) - 4B \sin(2t) + 3[-2A \sin(2t) + 2B \cos(2t)] + 2[A \cos(2t) + B \sin(2t)] \\ = (-4A + 6B + 2A) \cos(2t) + (-4B - 6A + 2B) \sin(2t) = (-2A + 6B) \cos(2t) + (-6A - 2B) \sin(2t).$$

We want this to equal the nonhomogeneous term  $20 \cos(2t)$ :

$$(-2A + 6B) \cos(2t) + (-6A - 2B) \sin(2t) = 20 \cos(2t) \Rightarrow -2A + 6B = 20, -6A - 2B = 0 \Rightarrow$$

$A = -1$  and  $B = 3$ . Therefore,  $Q_{\text{sp}} = -\cos(2t) + 3\sin(2t)$ . 8 pts. Current is the derivative of  $Q$ ,

so  $I_{\text{sp}} = 2\sin(2t) + 6\cos(2t)$  1 pt.