

Name: Solution ID #: _____ Section: 03

Q1 (3 Pts) Without solving the DE, show that the set of functions $\{x^2, x^2 \ln x\}$ form a fundamental set of solutions of the DE $x^2 y'' - 3xy' + 4y = 0$, $x > 0$.

For $y_1 = x^2$, $y_1' = 2x$, $y_1'' = 2$

$$\Rightarrow x^2(2) - 3x(2x) + 4x^2 = 2x^2 - 6x^2 + 4x^2 = 0$$

So y_1 is a solution

For $y_2 = x^2 \ln x$, $y_2' = 2x \ln x + x$

$$y_2'' = 2 \ln x + 3$$

$$\Rightarrow x^2(2 \ln x + 3) - 3x(2x \ln x + x) + 4x^2 \ln x = 2x^2 \ln x + 3x^2 - 6x^2 \ln x - 3x^2 + 4x^2 \ln x = 0$$

So, y_2 is a solution.

$$W = \begin{vmatrix} x^2 & x^2 \ln x \\ 2x & 2x \ln x + x \end{vmatrix}$$

$$= 2x^3 \ln x + x^3 - 2x^3 \ln x = x^3 \neq 0$$

So the given set is linearly independent.

Thus, the set forms a fundamental set of solutions of the DE.

Q2 (3.5 Pts) Let L be a linear differential operator. Given that $y_1 = 1 + x$, $y_2 = \cos x$, $y_3 = x - e^{-x}$ are particular solutions of the nonhomogeneous equations

$$L(y) = -4 + 2x, \quad L(y) = \sin^2 x, \quad L(y) = xe^x,$$

Respectively, find a particular solution of the DE $L(y) = xe^{1+x} + 3 - x - \cos 2x$.

Let

$$g_1(x) = -4 + 2x$$

$$g_2(x) = \sin^2 x$$

$$g_3(x) = xe^x$$

and

$$\begin{aligned} g(x) &= xe^{1+x} + 3 - x - \cos 2x \\ &= exe^x + 2 - x + 1 - \cos 2x \\ &= exe^x - \frac{1}{2}(-4 + 2x) + 2 \left[\frac{1}{2}(1 - \cos 2x) \right] \\ &= exe^x - \frac{1}{2}(-4 + 2x) + 2 \left[\frac{1}{2}(1 - \cos 2x) \right] \\ &= exe^x - \frac{1}{2}(-4 + 2x) + 2 \sin^2 x \end{aligned}$$

So

$$g(x) = e g_3(x) - \frac{1}{2} g_1(x) + 2 g_2(x)$$

Thus,

$$\begin{aligned} y_p &= e y_3 - \frac{1}{2} y_1 + 2 y_2 \\ &= ex - e^{1-x} - \frac{1}{2}(1+x) + 2 \cos x \end{aligned}$$

Q3. (3.5 pts) Given that $y_1 = (1+x^2)^{1/2}$ is a solution of the DE $(1+x^2)y'' + xy' - y = 0$. Find a second solution y_2 of the given differential equation.

Solution:

The standard form is

$$y'' + \frac{x}{1+x^2} y' - \frac{y}{1+x^2} = 0$$

$$p(x) = \frac{x}{1+x^2}$$

$$y_2(x) = y_1(x) \int \frac{e^{-\int p(x) dx}}{[y_1(x)]^2} dx = (1+x^2)^{1/2} \int \frac{e^{-\int \frac{x}{1+x^2} dx}}{1+x^2} dx$$

$$= (1+x^2)^{1/2} \int \frac{e^{-\frac{1}{2} \ln(1+x^2)}}{1+x^2} dx$$

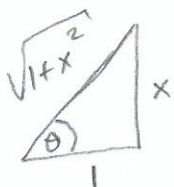
$$= (1+x^2)^{1/2} \int \frac{(1+x^2)^{-1/2}}{1+x^2} dx = (1+x^2)^{1/2} \int (1+x^2)^{-3/2} dx$$

Put $x = \tan \theta$

$$dx = \sec^2 \theta d\theta, \quad \text{so} \quad \int (1+x^2)^{-3/2} dx = \int (1+\tan^2 \theta)^{-3/2} \sec^2 \theta d\theta$$

$$= \int (\sec^2 \theta)^{-3/2} \sec^2 \theta d\theta = \int \frac{1}{\sec \theta} d\theta = \int \cos \theta d\theta = \sin \theta$$

$$= \frac{x}{(1+x^2)^{1/2}}$$



Thus,

$$y_2(x) = (1+x^2)^{1/2} \frac{x}{(1+x^2)^{1/2}}$$

$$= x$$

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Q1 (3 Pts) Let L be a linear differential operator. Given that $y_1 = 1 + x$, $y_2 = \cos x$, $y_3 = x - e^{-x}$ are particular solutions of the nonhomogeneous equations

$$L(y) = 4 + 2x, \quad L(y) = x \sin x, \quad L(y) = xe^x,$$

Respectively, find a particular solution of the DE $L(y) = -2 + x(-1 + \sin x + 3e^{x-1})$.

Let $g_1(x) = 4 + 2x$

$$g_2(x) = x \sin x$$

$$g_3(x) = xe^x$$

and

$$f(x) = -2 + x(-1 + \sin x + 3e^{x-1})$$

$$= -2 - x + x \sin x + \frac{3}{e} e^x$$

$$= -\frac{1}{2}(4 + 2x) + x \sin x + \frac{3}{e} e^x$$

$$= -\frac{1}{2}g_1(x) + g_2(x) + \frac{3}{e}g_3(x)$$

By the Superposition
So, principle, we obtain

$$y_p = -\frac{1}{2}y_1 + y_2 + \frac{3}{e}y_3$$

$$= -\frac{1}{2}(1+x) + \cos x + \frac{3}{e}(x - e^{-x})$$

Q2 (3.5 Pts) Without solving the DE, show that the set of functions $\{x, x^{-1}\}$ form a fundamental set of solutions of the DE $x^2y'' + xy' - y = 0$, $x > 0$.

For $y_1 = x$, $y_1' = 1$, $y_1'' = 0$

$$\Rightarrow x^2(0) + x(1) - x =$$

$$x - x = 0$$

So y_1 is a solution.

For $y_2 = x^{-1}$, $y_2' = -x^{-2}$

$$y_2'' = 2x^{-3}$$

$$\Rightarrow x^2(2x^{-3}) + x(-x^{-2}) - x^{-1}$$

$$= 2x^{-1} - x^{-1} - x^{-1} = 0$$

So y_2 is a solution

$$W = \begin{vmatrix} x & x^{-1} \\ 1 & -x^{-2} \end{vmatrix} = -x^{-1} - x^{-1} \\ = -2x^{-1} \neq 0$$

So, the given set is
linearly independent.

Thus, the set forms a
fundamental set of
solutions of the DE.

Q3. (3.5 pts) Given that $y_1 = \frac{\sin x}{\sqrt{x}}$ is a solution of the DE $4x^2 y'' + 4xy' + (4x^2 - 1)y = 0$, $x > 0$. Find the general solution of the given differential equation.

The standard form of the DE is

$$y'' + \frac{y'}{x} + \left(1 - \frac{1}{4x^2}\right)y = 0, \quad x > 0.$$

$$P(x) = \frac{1}{x}.$$

The second solution is

$$\begin{aligned} y_2(x) &= y_1(x) \int \frac{e^{-\int P(x) dx}}{[y_1(x)]^2} dx \\ &= \frac{\sin x}{\sqrt{x}} \int \frac{e^{-\int \frac{1}{x} dx}}{\frac{\sin^2 x}{x}} dx \\ &= \frac{\sin x}{\sqrt{x}} \int \frac{e^{-\ln x}}{\sin^2 x / x} dx \\ &= \frac{\sin x}{\sqrt{x}} \int \frac{x^{-1}}{x^{-1} \sin^2 x} dx \\ &= \frac{\sin x}{\sqrt{x}} \int \frac{1}{\sin^2 x} dx \\ &= \frac{\sin x}{\sqrt{x}} \int \csc^2 x dx \\ &= \frac{\sin x}{\sqrt{x}} (-\cot x) = \frac{\sin x}{\sqrt{x}} \left(-\frac{\cos x}{\sin x}\right) \\ &= -\frac{\cos x}{\sqrt{x}} \end{aligned}$$

We can write $y_2(x) = \frac{\cos x}{\sqrt{x}}$