

Worksheet 22

Sections 306 and 310
MATH 54

Nov 6, 2018

Exercise 1. Can the method of undetermined coefficients be used to find a particular solution for the following?

(a) $y'' + 2y' - y = t^{-1}e^t$ no! t^{-1} is not a polynomial.

(b) $y'' + 2y' - y = te^{-t}$ yes!

(c) $2y'' - 3y = 4t \sin^2(t) + 4t \cos^2(t)$ yes! $4t \sin^2(t) + 4t \cos^2(t) = 4t(\sin^2 t + \cos^2 t) = 4t$.

Exercise 2. Find a particular solution for each of the following:

(a) $y'' + 4y = 8 \sin(2t)$

(b) $y'' - 5y' + 6y = te^t$

(a). Our guess is

$$y_p = t^s(A \sin(2t) + B \cos(2t))$$

To determine what s is, we solve the aux. equation of the homogeneous DE:

$$r^2 + 4 = 0 \Rightarrow r = \pm 2i.$$

Since this "matches" with our guess of $A \sin(2t) + B \cos(2t)$, our particular solution needs an extra factor of t . So $s=1$.

Thw, $y_p = t^s(A \sin(2t) + B \cos(2t))$.

We are now ready to find A, B .

$$y'' = 4\cos(2t)(A - Bt) - 4\sin(2t)(At + B).$$

Plugging these in, we get

$$\begin{aligned} y'' + 4y &= 4\cos(2t)(A - Bt + Bt) - 4\sin(2t)(At + B + At) \\ &= 8\sin(2t) \end{aligned}$$

setting coeffs equal to each other,

we get:

$$4A = 0$$

$$8A = 0$$

$$-4B = 8 \Rightarrow A = 0, B = -2$$

So $y_p = -2t \cos(2t)$.

(b) Our guess is $y_p = t^s(At + B)e^t$.

To determine what s is, we solve the aux. equation $r^2 - 5r + 6 = (r-2)(r-3) = 0 \Rightarrow r = 2, 3$.

Neither of the roots match with the 1 (from e^{1t}). So $s=0$ and $y_p = (At + B)e^t$.

So $y_p = Ae^t + At^2e^t + Bte^t$

$$y''_p = 2Ae^t + At^2e^t + Bte^t$$

Plugging these in and rearranging terms, we get

$$2Ae^t + 2At^2e^t + 2Bte^t + 2B - 3A = te^t$$

$$\begin{aligned} 2Ae^t &= te^t \\ 2A &= 1 \\ A &= \frac{1}{2} \end{aligned}$$

$$\begin{aligned} 2B - 3A &= 0 \\ 2B - 3 \cdot \frac{1}{2} &= 0 \\ B &= \frac{3}{4} \end{aligned}$$

So $y_p = \frac{1}{2}te^t + \frac{3}{4}e^t$.

Exercise 3. Find the form of a particular solution of the following equation, but do not evaluate the coefficients.

$$y'' - y' - 12y = 2t^6 e^{-3t}$$

The form is $y_p = t^s (A + Bt + Ct^2 + Dt^3 + Et^4 + Ft^5 + Gt^6) e^{-3t}$

The only thing we have left to do is determine what s is.

To this, we look at the roots of the aux eq, $r^2 - r - 12 = (r+3)(r-4) = 0$.
So, $r = -3, 4$. Since $r = -3$ matches up with the -3 in e^{-3t} .

$$s = 1. \quad \text{So, } y_p = t (A + Bt + Ct^2 + Dt^3 + Et^4 + Ft^5 + Gt^6) e^{-3t}.$$

Luckily, we just want the form, and do not have to determine the 7 undetermined coefficients.

Exercise 4. Find a general solution to the following differential equation:

$$y'' + 4y = \sin(t) - \cos(t)$$

Let's first find the general solution to the homogeneous equation $y'' + 4y = 0$. The aux equation is $r^2 + 4 = 0$ which has roots $r = \pm 2i$.
So, $y(t) = C_1 \sin(2t) + C_2 \cos(2t)$.

We now use und. coeff to find a particular solution.

The general form is $y_p = t^s (A \sin t + B \cos t)$. Since the ~~roots~~ $\pm i$ are not roots of aux eq., $s = 0$.

$$\text{So, } y_p = A \sin t + B \cos t.$$

$$y_p' = A \cos t - B \sin t$$

$$y_p'' = -A \sin t - B \cos t$$

Plugging this in, we get

$$-A \sin t - B \cos t + 4A \sin t + 4B \cos t = \sin t - \frac{1}{2} \cos t$$

Matching up coefficients, we get

$$\begin{aligned} 3A &= 1 & \Rightarrow A &= \frac{1}{3} \\ 3B &= -1 & \Rightarrow B &= -\frac{1}{3} \end{aligned}$$

$$\text{So, } y_p = \frac{1}{3} \sin t - \frac{1}{3} \cos t.$$

So, the general solution is

$$y(t) = C_1 \sin(2t) + C_2 \cos(2t) + \frac{1}{3} \sin t - \frac{1}{3} \cos t$$

This comes from the hint.

Exercise 5. All that is known about a mysterious second-order constant-coefficient differential equation $y'' + py' + qy = g(t)$ is that $t^2 + 1 + e^t \cos(t)$, $t^2 + 1 + e^t \sin(t)$, and $t^2 + 1 + e^t \cos(t) + e^t \sin(t)$ are solutions.

(a) Determine the general form of solutions to the homogeneous equation.

(b) Find a suitable choice of p , q , and $g(t)$ that enables these solutions.

(a). By the law of superposition, we can see that $y_3 - y_1$ and $y_3 - y_2$ are solutions to $y'' + py' + qy = g(t) - g(t) = 0$. So $y_3 - y_1 = e^t \sin t$ and $y_3 - y_2 = e^t \cos t$ are solutions to the homogeneous equation. Since we have two linearly independent solutions to a second order homog. equation, we have enough info to write the general solution to the homog. equation:

$$y(t) = C_1 e^t \sin t + C_2 e^t \cos t.$$

(b) We first find p, q such that ~~the original equation~~ has general solution $C_1 e^t \sin t + C_2 e^t \cos t$.

This would happen if the aux equation $r^2 + pr + q = 0$ had roots $1 \pm i$. So $r^2 + pr + q = (r - (1+i))(r - (1-i)) = r^2 - (1+i)r - (1-i)r + 2 = r^2 - 2r + 2$. So $p = -2$, $q = 2$.

So now we know that our original equation is $y'' - 2y' + 2y = g(t)$.

We can see from the given solutions y_1, y_2, y_3 that $t^2 + 1$ is a particular solution. We plug this into our differential equation to see what $g(t)$ is.

$$y(t) = t^2 + 1$$

$$\begin{aligned} y'(t) &= 2t \\ y''(t) &= 2. \end{aligned}$$

$$y'' - 2y' + 2y = 2 - 4t + 2(t^2 + 1) = 2t^2 - 4t + 4.$$

$$\text{So } g(t) = 2t^2 - 4t + 4.$$