

Solutions to Homework Section 3.2

April 8th, 2005

1. Find the Wronskian of the functions e^{2t} and $e^{-3t/2}$.

$$\text{Det} \begin{pmatrix} e^{2t} & e^{-3t/2} \\ 2e^{2t} & -\frac{3}{2}e^{-3t/2} \end{pmatrix} = e^{2t}(-\frac{3}{2}e^{-3t/2}) - e^{-3t/2}(2e^{2t}) = -\frac{7}{2}e^{t/2}.$$

2. Find $W(\cos t, \sin t)(t)$.

$$\begin{vmatrix} \cos t & \sin t \\ -\sin t & \cos t \end{vmatrix} = \cos^2 t + \sin^2 t = 1.$$

3. Find $W(e^{-2t}, te^{-2t})(t)$.

$$\begin{vmatrix} e^{-2t} & te^{-2t} \\ -2e^{-2t} & e^{-2t}(-2t+1) \end{vmatrix} = e^{-4t}(-2t+1) - -2te^{-4t} = e^{-4t}.$$

4. Find $W(x, xe^x)(x)$.

$$\begin{vmatrix} x & xe^x \\ 1 & e^x(x+1) \end{vmatrix} = xe^x(x+1) - xe^x = x^2e^x.$$

5. Find $W(e^t \sin t, e^t \cos t)(t)$.

$$\begin{vmatrix} e^t \sin t & e^t \cos t \\ e^t(\sin t + \cos t) & e^t(\cos t - \sin t) \end{vmatrix} = e^{2t}(\sin t \cos t - \sin^2 t) - e^{2t}(\sin t \cos t + \cos^2 t) = -e^{2t}.$$

6. Find $W(\cos^2 \theta, 1 + \cos 2\theta)(x)$.

$$\begin{vmatrix} \cos^2 \theta & 1 + \cos 2\theta \\ -2 \cos \theta \sin \theta & -2 \sin 2\theta \end{vmatrix} = -2 \cos^2 \theta \sin 2\theta + 2(1 + \cos 2\theta) \cos \theta \sin \theta = -2 \cos^2 \theta \sin 2\theta + 2(2 \cos^2 \theta) \cos \theta \sin \theta = 2 \cos^2 \theta (-\sin 2\theta + 2 \cos \theta \sin \theta) = 0.$$

In problems 7 through 12 determine the longest interval in which the given initial value problem is certain to have a unique twice differentiable solution. Do not attempt to find the solution.

7. $ty'' + 3y = t$, $y(1) = 1$, $y'(1) = 2$.

To apply theorem 3.2.1 we have to divide the ODE by t , obtaining $y'' + \frac{3}{t}y = 1$. Using the notation of theorem 3.2.1 we have $p(t) = 0$, $q(t) = \frac{3}{t}$, $g(t) = 1$. $q(t)$ is not defined at zero. So the largest interval containing 1 on which p , q and g are defined and continuous is $(0, \infty)$, and theorem 3.2.1 ensures the existence and uniqueness on this interval of a solution satisfying the initial conditions.

8. $(t-1)y'' - 3ty' + 4y = \sin t$, $y(-2) = 2$, $y'(-2) = 1$.

To apply theorem 3.2.1 we have to divide the ODE by $t-1$, obtaining $y'' - \frac{3t}{t-1}y' + \frac{4}{t-1}y = \frac{\sin t}{t-1}$. Using the notation of theorem 3.2.1 we have $p(t) = -\frac{3t}{t-1}$, $q(t) = \frac{4}{t-1}$, $g(t) = \frac{\sin t}{t-1}$. $p(t)$, $q(t)$,

and $g(t)$ are not defined at 1. So the largest interval containing -2 on which p, q and g are defined and continuous is $(-\infty, 1)$, and theorem 3.2.1 ensures the existence and uniqueness on this interval of a solution satisfying the initial conditions.

18. If the Wronskian W of f and g is t^2e^t and if $f(t) = t$, find $g(t)$.

We have $W = \text{Det} \begin{pmatrix} t & g(t) \\ 1 & g'(t) \end{pmatrix} = tg' - g$. On the other side we know that $W = t^2e^t$, so g must satisfy $tg' - g = t^2e^t$. This implies $g' - g/t = te^t$ for $t \neq 0$ and $g(0) = 0$ (this is seen by evaluating the equation at $t = 0$).

Now we have to solve this ODE, for example using the integrating factor $e^{\int_0^t -1/x dx} = e^{-\ln t} = 1/t$. We multiply by the integrating factor to obtain $g'/t - g/t^2 = e^t$, which yields $(g/t)' = e^t$. Integrating both sides with respect to t we obtain $g/t = e^t + c$ for any constant c . We obtain $g = t(e^t + c)$ and note that it satisfies $g(0) = 0$, so it's a solution for all t .

22. Find the fundamental set of solutions specified by Theorem 3.2.5 for $y'' + 4y' + 3y = 0$ with initial point $t_0 = 1$.

The associated characteristic equation to this differential equation is $r^2 + 4r + 3 = 0$, which has solutions $r = -1, -3$. Therefore, the general solution to the differential equation is $y = c_1e^{-t} + c_2e^{-3t}$. Since we'll soon need it, let's note that its derivative is $y' = -c_1e^{-t} - 3c_2e^{-3t}$.

For the set of solutions y_1 and y_2 specified by Theorem 3.2.5 (with $t_0 = 1$), we first obtain y_1 by letting $y(1) = 1$ and $y'(1) = 0$ in our general solution. This gives us the system of equations

$$\begin{aligned} c_1e^{-1} + c_2e^{-3} &= 1 \\ -c_1e^{-1} - 3c_2e^{-3} &= 0 \end{aligned}$$

It follows that $c_1 = 3/2e$ and $c_2 = -e^3/2$, giving us the solution $y_1 = \frac{3e}{2}e^{-t} - \frac{e^3}{2}e^{-3t}$. To obtain y_2 , we let $y(1) = 0$ and $y'(1) = 1$ in our general solution. This gives us the system of equations

$$\begin{aligned} c_1e^{-1} + c_2e^{-3} &= 0 \\ -c_1e^{-1} - 3c_2e^{-3} &= 1 \end{aligned}$$

It follows that $c_1 = e/2$ and $c_2 = -e^3/2$, giving us $y_2 = \frac{e}{2}e^{-t} - \frac{e^3}{2}e^{-3t}$. The y_1 and y_2 we have just found make up the fundamental set of solutions specified by Theorem 3.2.5.

24. Verify that $y_1(t) = e^t$ and $y_2(t) = te^t$ are solutions of $y'' - 2y' + y = 0$ for $x \in \mathbb{R}$. Do they constitute a fundamental set of solutions?

For y_1 we have $y_1' = y_1'' = e^t$. Substituting this into the given differential equation gives us

$$e^t - 2e^t + e^t = 0.$$

For y_2 we have $y_2' = e^t(t+1)$ and $y_2'' = e^t(t+2)$. Substituting this into the given differential equation gives us

$$e^t(t+2) - 2e^t(t+1) + te^t = 0.$$

So y_1 and y_2 are both solutions to the differential equation. To see that they constitute a fundamental set of solutions, we examine their Wronskian:

$$W(e^t, te^t) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} e^t & te^t \\ e^t & e^t(t+1) \end{vmatrix} = e^{2t}(t+1) - te^{2t} = e^{2t}$$

Since e^{2t} is non-zero for $x \in \mathbb{R}$ (the given interval), it follows by Theorem 3.2.4 that y_1 and y_2 form a fundamental set of solutions. Thus the general solution to the given differential equation is $y = c_1 e^t + c_2 t e^t$.

26. Verify that $y_1(t) = x$ and $y_2(t) = \sin x$ are solutions of $(1 - x \cot x)y'' - xy' + y = 0$ for $x \in (0, \pi)$. Do they constitute a fundamental set of solutions?

For y_1 we have $y_1' = 1$ and $y_1'' = 0$. Substituting this into the given differential equation gives us

$$0 - x + x = 0.$$

For y_2 we have $y_2' = \cos x$ and $y_2'' = -\sin x$. Substituting this into the given differential equation gives us

$$(1 - x \cot x)(-\sin x) - x \cos x + \sin x = 0.$$

So y_1 and y_2 are both solutions to the differential equation. To see that they constitute a fundamental set of solutions, we examine their Wronskian:

$$W(x, \sin x) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} x & \sin x \\ 1 & \cos x \end{vmatrix} = x \cos x - \sin x.$$

Since this is non-zero at $\pi/2$, which is in the interval $(0, \pi)$, it follows by Theorem 3.2.4 that y_1 and y_2 form a fundamental set of solutions (we need to divide by $(1 - x \cot x)$ to apply Theorem 3.2.4). Thus the general solution to the given differential equation is $y = c_1 x + c_2 \sin x$.