MATH 54 - MIDTERM 2 - SOLUTIONS

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1. (10 points, 2 points each)

Label the following statements as **T** or **F**.

NOTE: In this question, you do **NOT** have to show your work! Don't spend *too* much time on each question!

(a) **FALSE** If A is a $m \times n$ matrix, then dim(Nul(A)) + Rank(A) = m

(it's dim(Nul(A)) + Rank(A) = n, not m)

(b) **FALSE** The change-of-coordinates matrix P from \mathcal{B} to \mathcal{C} has the property that $[\mathbf{x}]_{\mathcal{B}} = P[\mathbf{x}]_{\mathcal{C}} (P = \mathcal{C} \xleftarrow{P} \mathcal{B}, \text{ so } [\mathbf{x}]_{\mathcal{C}} = \mathcal{C} \xleftarrow{P} \mathcal{B}$

$$[\mathbf{x}]_{\mathcal{B}})$$

(c) **FALSE** If
$$T \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x \\ 0 \end{bmatrix}$$
, then $Nul(T) = \text{Span}\left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right\}$
 $Nul(T) = \left\{ \begin{bmatrix} x \\ y \end{bmatrix} \text{ s.t. } \begin{bmatrix} x \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right\} = \left\{ \begin{bmatrix} x \\ y \end{bmatrix} \text{ s.t. } x = 0 \right\} = \left\{ \begin{bmatrix} 0 \\ y \end{bmatrix} \right\} = Span \left\{ \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\}$

(d) **TRUE** The set of polynomials \mathbf{p} in P_2 such that $\mathbf{p}(3) = 0$ is a subspace of P_2

(You can easily check that the 0-polynomial is in it, that it is closed under addition and scalar multiplication)

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- (e) **FALSE** \mathbb{R}^2 is a subspace of \mathbb{R}^3 (it's not even a *subset* of \mathbb{R}^3 !!!)
- 2. (20 points, 5 points each) Label the following statements as **TRUE** or **FALSE**.
 - (a) **TRUE** The set of matrices of the form $\begin{bmatrix} a & b \\ 0 & c \end{bmatrix}$ is a subspace of $M_{2\times 2}$. If you denote that set by V, then you get:

$$V = Span\left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$$

And since the span of anything is a vector space, V is a vector space, and hence a subspace of $M_{2\times 2}$.

Alternatively you could have shown in the usual way that the *O* matrix is in it, and that it is closed under addition and scalar multiplication.

(b) **TRUE** The matrix of the linear transformation T which reflects points about the *x*-axis and then about the *y*-axis is the same as the matrix of the linear transformation S which rotates points about the origin by 180 degrees counterclockwise.

Calculate $T\begin{bmatrix} 1\\ 0 \end{bmatrix} = \begin{bmatrix} -1\\ 0 \end{bmatrix}$ and $T\begin{bmatrix} 0\\ 1 \end{bmatrix} = \begin{bmatrix} 0\\ -1 \end{bmatrix}$ Hence the matrix of T is $\begin{bmatrix} -1 & 0\\ 0 & -1 \end{bmatrix}$ Calculate $S\begin{bmatrix} 1\\ 0 \end{bmatrix} = \begin{bmatrix} -1\\ 0 \end{bmatrix}$ and $S\begin{bmatrix} 0\\ 1 \end{bmatrix} = \begin{bmatrix} 0\\ -1 \end{bmatrix}$ Hence the matrix of S is $\begin{bmatrix} -1 & 0\\ 0 & -1 \end{bmatrix}$. And notice the two matrices are the same!

(c) **TRUE** The following set is a basis for P_2 : $\{1, 1 + t, 1 + t + t^2\}$.

Linear independence: Suppose $a(1)+b(1+t)+c(1+t+t^2) = 0$, then $(a+b+c)+(b+c)t+ct^2 = 0$, hence c = 0, hence b = 0, hence a = 0, hence a = b = c = 0, and the polynomials are linearly independent.

Span: Since P_2 is 3-dimensional, and the set contains 3 elements, hence the set also spans P_2

Therefore the set is a basis for P_2 .

Note: There were many, many, many other ways to show why this is true! One way is to consider the matrix $\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$ and

notice its determinant is $1 \neq 0$, hence it is invertible, hence its columns are linearly independent and span \mathbb{R}^3 . Or you could use the Wronskian (if you want to make me happy :)).

(d) **FALSE** If V is a set that contains the 0-vector, and such that whenever u and v are in V, then u + v is in V, then V is a vector space!

Consider the set $V = \left\{ \begin{bmatrix} x \\ y \end{bmatrix}, y \ge 0 \right\}$ in \mathbb{R}^2 . (i.e. the upper-half-plane)

<u>**0**-vector:</u> $\begin{bmatrix} 0\\0 \end{bmatrix}$ is in it! <u>**Closed under addition:**</u> Suppose $\mathbf{u} = \begin{bmatrix} x\\y \end{bmatrix}$ and $\mathbf{v} = \begin{bmatrix} x'\\y' \end{bmatrix}$ are in *V*, then $y \ge 0$ and $y' \ge 0$. Then $\mathbf{u} + \mathbf{v} = \begin{bmatrix} x+x'\\y+y' \end{bmatrix}$. But since $y + y' \ge 0$, we get $\mathbf{u} + \mathbf{v}$ is in *V*

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Not closed under scalar multiplication: For example,
$$\mathbf{u} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

is in V , but $(-2)\mathbf{u} = \begin{bmatrix} -2 \\ -2 \end{bmatrix}$ is not in V .

Note: I'm not going to be *too* harsh if you forgot to show that it's closed under addition, but I'll be very harsh if you didn't explicitly show to me that it's closed under scalar multiplication!!!

3. (10 points) For the following matrix A, find a basis for Nul(A), Row(A), Col(A), and find Rank(A):

						-9							
	1	2	-4	10	13	-12		0	1	-1	3	4	-3
A =	1	-1	-1	1	1	-3	\sim	0	0	0	1	-1	-2
	1	-3	1	-5	-7	3		0	0	0	0	0	0
	1	-2	0	0	-5	-4		0	0	0	0	0	0

$\frac{Nul(A)}{1}$ Since the right-hand-side is not in reduced row-echelon form, let's further row-reduce it:

[1	1	-3	7	9	-9		[1	0	-2	4	5	-6		[1	0	-2	0	9	2]
0	1	-1	3	4	-3		0	1	-1	3	4	-3		0	1	-1	0	7	3
0	0	0	1	-1	-2	\rightarrow	0	0	0	1	-1	-2	\rightarrow	0	0	0	1	-1	-2
0	0	0	0	0	0		0	0	0	0	0	0		0	0	0	0	0	0
0	0	0	0	0	0		0	0	0	0	0	0		0	0	0	0	0	0

(I first subtracted the second row from the first, and then subtracted 3 times the third row from the second and 4 times the third row from the first)

Now if
$$A\mathbf{x} = \mathbf{0}$$
, where $\mathbf{x} = \begin{bmatrix} x \\ y \\ z \\ t \\ s \\ r \end{bmatrix}$, then we get:

$$\begin{cases} x - 2z + 9s + 2r = 0\\ y - z + 7s + 3r = 0\\ t - s - 2r = 0 \end{cases}$$

That is:

$$\begin{cases} x = 2z - 9s - 2r \\ y = z - 7s - 3r \\ t = s + 2r \end{cases}$$

Hence we get:

$$\mathbf{x} = \begin{bmatrix} x \\ y \\ z \\ t \\ s \\ r \end{bmatrix} = \begin{bmatrix} 2z - 9s - 2r \\ z - 7s - 3r \\ z \\ s + 2r \\ s \\ r \end{bmatrix} = z \begin{bmatrix} 2 \\ 1 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + s \begin{bmatrix} -9 \\ -7 \\ 0 \\ 1 \\ 1 \\ 0 \end{bmatrix} + r \begin{bmatrix} -2 \\ -3 \\ 0 \\ 2 \\ 0 \\ 1 \end{bmatrix}$$

And therefore:

$$Nul(A) = Span \left\{ \begin{bmatrix} 2\\1\\1\\0\\0\\0\\0 \end{bmatrix}, \begin{bmatrix} -9\\-7\\0\\1\\1\\0\\0 \end{bmatrix}, \begin{bmatrix} -2\\-3\\0\\2\\0\\1\\1\\0 \end{bmatrix} \right\}$$

 $\underline{Row(A)}$ Notice that there are pivots in the first, second, and third row, hence:

$$Row(A) = Span \left\{ \begin{bmatrix} 1\\1\\-3\\7\\9\\-9 \end{bmatrix}, \begin{bmatrix} 0\\1\\-1\\3\\4\\-3 \end{bmatrix}, \begin{bmatrix} 0\\0\\0\\1\\-1\\-2 \end{bmatrix} \right\}$$

 $\underline{Col(A)}$ Notice that there are pivots in the first, second, and fourth columns, hence:

$$Col(A) = Span \left\{ \begin{bmatrix} 1\\1\\1\\1\\1\\1\\1 \end{bmatrix}, \begin{bmatrix} 1\\2\\-1\\-3\\-2 \end{bmatrix}, \begin{bmatrix} 7\\10\\1\\-5\\0 \end{bmatrix} \right\}$$

(Notice that you had to go back to the matrix A to find a basis for Col(A))

Rank(A) There are 3 pivots, hence Rank(A) = 3.

4. (10 points) Let $\mathcal{B} = \{7 - 2t, 2 - t\}$, and $\mathcal{C} = \{4 + t, 5 + 2t\}$ be bases for P_1 .

Calculate
$$[\mathbf{x}]_{\mathcal{C}}$$
 given $[\mathbf{x}]_{\mathcal{B}} = \begin{bmatrix} 1 \\ 4 \end{bmatrix}$

Hint: First calculate a change-of-coordinates matrix!

First of all, identifying polynomials with their number codes, we get $\mathcal{B} = \left\{ \begin{bmatrix} 7 \\ -2 \end{bmatrix}, \begin{bmatrix} 2 \\ -1 \end{bmatrix} \right\}$ and $\mathcal{C} = \left\{ \begin{bmatrix} 4 \\ 1 \end{bmatrix}, \begin{bmatrix} 5 \\ 2 \end{bmatrix} \right\}$.

$$\begin{bmatrix} \mathcal{C} \mid \mathcal{B} \end{bmatrix} = \begin{bmatrix} 4 & 5 & 7 & 2 \\ 1 & 2 & -2 & -1 \end{bmatrix} \rightarrow \begin{bmatrix} 4 & 5 & 7 & 2 \\ 0 & -3 & 15 & 6 \end{bmatrix}$$
$$\rightarrow \begin{bmatrix} 4 & 5 & 7 & 2 \\ 0 & 1 & -5 & 2 \end{bmatrix} \rightarrow \begin{bmatrix} 4 & 0 & 32 & 12 \\ 0 & 1 & -5 & -2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 8 & 3 \\ 0 & 1 & -5 & -2 \end{bmatrix}$$

(first I added -4 times the second row to the first, then I divided the second row by -3, then I subtracted 5 times the second row from the first, and finally I divided the first row by 4)

Hence:

$$\mathcal{C} \stackrel{P}{\leftarrow} \mathcal{B} = \begin{bmatrix} 8 & 3\\ -5 & -2 \end{bmatrix}$$

We have:

$$[\mathbf{x}]_{\mathcal{C}} = \mathcal{C} \stackrel{P}{\leftarrow} \mathcal{B} [\mathbf{x}]_{\mathcal{B}} = \begin{bmatrix} 8 & 3 \\ -5 & -2 \end{bmatrix} \begin{bmatrix} 1 \\ 4 \end{bmatrix} = \begin{bmatrix} 20 \\ -13 \end{bmatrix}$$

5. (10 points) Define $T: M_{2\times 2} \to M_{2\times 2}$ by:

$$T(A) = \begin{bmatrix} 1 & 2\\ 0 & -1 \end{bmatrix} A$$

Find the matrix of T relative to the basis:

$$\mathcal{B} = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\} \text{ of } M_{2 \times 2}$$

$$T \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$
$$T \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$
$$T \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} 2 & 0 \\ -1 & 0 \end{bmatrix} \sim \begin{bmatrix} 2 \\ 0 \\ -1 \\ 0 \end{bmatrix}$$
$$T \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 0 \\ -1 & 0 \end{bmatrix} \sim \begin{bmatrix} 2 \\ 0 \\ -1 \\ 0 \end{bmatrix}$$

Hence the matrix of T is:

$$A = \begin{bmatrix} 1 & 0 & 2 & 0 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & -1 \end{bmatrix}$$

Note: If you wrote $\begin{bmatrix} 1 & 0 & 0 & 1 & 2 & 0 & 0 & 2 \\ 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 \end{bmatrix}$, I took off 4

points! It's **very** important to convert the vectors you found into *column* vectors!!!

6. (10 points) Define $T : C^{\infty}(\mathbb{R}) \to C^{\infty}(\mathbb{R})$ (the space of infinitely differentiable functions from \mathbb{R} to \mathbb{R}) by:

$$T(y) = y'' - 5y' + 6y$$

(a) (5 points) Show that T is a linear transformation

$$T(y_1+y_2) = (y_1+y_2)'' - 5(y_1+y_2)' + 6(y_1+y_2) = y_1'' - 5y_1' + 6y_1 + y_2'' - 5y_2' + 6y_2 = T(y_1) + T(y_2)$$

$$T(cy) = (cy)'' - 5(cy)' + 6(cy) = c(y'' - 5y' + 6y) = cT(y)$$

(b) (5 points) Find a basis for Ker(T) (or Nul(T) if you wish). Show that the basis you found is in fact a basis!

Remember
$$Ker(T) = \{y \mid T(y) = 0\} = \{y \mid y'' - 5y' + 6y = 0\}$$

Now let's solve y'' - 5y' + 6y = 0. The auxiliary equation is $r^2 - 5r + 6 = (r - 2)(r - 3) = 0$, which gives r = 2, r = 3, hence the general solution is:

$$y(t) = Ae^{2t} + Be^{3t}$$

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We claim that $\{e^{2t}, e^{3t}\}$ is a basis for Ker(T). We already showed it spans Ker(T), so all we need to show that it is linearly independent.

But the Wronskian matrix of e^{2t} , e^{3t} is $\tilde{W}(t) = \begin{bmatrix} e^{2t} & e^{3t} \\ 2e^{2t} & 3e^{3t} \end{bmatrix}$, hence $\tilde{W}(0) = \begin{bmatrix} 1 & 1 \\ 2 & 3 \end{bmatrix}$, so $W(0) = 3 - 2 = 1 \neq 0$, hence e^{2t} and e^{3t} are linearly independent!

Therefore $\{e^{2t}, e^{3t}\}$ is linearly independent and Spans Ker(T), and hence it's a basis for Ker(T).

7. (5 points) Find the largest open interval (a, b) on which the following differential equation has a unique solution:

$$(x-3)y'' + (\sqrt{x})y' = \sqrt{x-1}$$

with

$$y(2) = 3, y'(2) = 1$$

First convert the equation in standard form:

$$y'' + \left(\frac{\sqrt{x}}{x-3}\right)y' = \frac{\sqrt{x-1}}{x-3}$$

Now let's look at the domain of each term:

The domain of $\frac{\sqrt{x}}{x-3}$ is $[0,3) \cup (3,\infty)$ (i.e. all nonnegative real numbers except 3). The part of that interval which contains the initial condition 2 is [0,3)

The domain of $\frac{\sqrt{x-1}}{x-3}$ is $[1,3) \cup (3,\infty)$. The part of that which contains the initial condition 2 is [1,3)

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And if you intersect the two domains you found you get [1,3), and hence the answer is (1,3) (remember we want an open interval!).

8. (10 points) Solve the following differential equation:

$$y''' - 3y'' + 12y' - 10y = 0$$

The auxiliary equation is $r^3 - 3r^2 + 12r - 10 = 0$.

Now, by the rational roots theorem, we know that if the above polynomial has a rational root, then $r = \frac{a}{b}$, where a divides the constant term -42 and b divides the leading term 1.

The only integers which divide -10 are $\pm 1, \pm 2, \pm 5, \pm 10$

And the only integers which divide 1 are ± 1 . Hence our guesses are: $\pm 1, \pm 2, \pm 5, \pm 10$.

If you plug-and-chug, you eventual figure out that r = 1 works (the first guess!), i.e. r = 1 is a root of the auxiliary polynomial.

Now all you have to do is use long division and divide $r^3 - 3r^2 + 12r - 10$ by r - 1

$$\begin{array}{r} X^2 & -2X + 10 \\
 X - 1) \overline{X^3 - 3X^2 + 12X - 10} \\
 \underline{-X^3 + X^2} \\
 \underline{-2X^2 + 12X} \\
 \underline{2X^2 - 2X} \\
 \underline{10X - 10} \\
 \underline{-10X + 10} \\
 0
 \end{array}$$

In other words, $r^3 - 3r^2 + 12r - 10 = (r - 1)(r^2 - 2r + 10)$ Now $r^2 - 2r + 10 = 0 \Rightarrow r = \frac{2\pm\sqrt{-36}}{2} = 1 \pm 3i$.

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Hence, the roots of $r^3 - 3r^2 + 12r - 10$ are r = 1 and $r = 1 \pm 3i$. Hence the general solution of the differential equation is:

$$y(t) = Ae^t + Be^t \cos(3t) + Ce^t \sin(3t)$$

9. (8 points) Solve the following differential equation:

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

(a) (4 points) Using undetermined coefficients

First let's solve the homogeneous equation: $r^2 - 3r + 2 = (r-1)(r-2) = 0 \Rightarrow r = 1, r = 2$, hence $y_0(t) = Ae^t + Be^{2t}$

Now for the particular solution y_p , let's guess $y_p(t) = Ce^{3t}$. If you plug this into the original equation, you get:

$$9Ce^{3t} - 9Ce^{3t} + 2Ce^{3t} = e^{3t} \Rightarrow 2C = 1 \Rightarrow C = \frac{1}{2}$$

Hence $y_p(t) = \frac{1}{2}e^{3t}$, and $y(t) = Ae^t + Be^{2t} + \frac{1}{2}e^{3t}$

(b) (4 points) Using variation of parameters

We already found $y_0(t) = Ae^t + Be^{2t}$, now suppose $y_p(t) = v_1(t)e^t + v_2(t)e^{2t}$, then:

$$\begin{bmatrix} e^t & e^{2t} \\ e^t & 2e^{2t} \end{bmatrix} \begin{bmatrix} v_1' \\ v_2' \end{bmatrix} = \begin{bmatrix} 0 \\ e^{3t} \end{bmatrix}$$

Hence:

$$\begin{bmatrix} v_1' \\ v_2' \end{bmatrix} = \begin{bmatrix} e^t & e^{2t} \\ e^t & 2e^{2t} \end{bmatrix}^{-1} \begin{bmatrix} 0 \\ e^{3t} \end{bmatrix} = \begin{bmatrix} 2e^{-t} & -e^{-t} \\ -e^{-2t} & e^{-2t} \end{bmatrix} \begin{bmatrix} 0 \\ e^{3t} \end{bmatrix} = \begin{bmatrix} -e^{2t} \\ e^t \end{bmatrix}$$

$$\text{Hence } v_1'(t) = -e^{2t}, \text{ so } v_1(t) = -\frac{1}{2}e^{2t}, \text{ and } v_2'(t) = e^t, \text{ so } v_2(t) = e^t.$$

And thus
$$y_p(t) = -\frac{1}{2}e^{2t}e^t + e^t e^{2t} = -\frac{1}{2}e^{3t} + e^{3t} = \frac{1}{2}e^{3t}$$

And hence:
$$y(t) = Ae^{t} + Be^{2t} + \frac{1}{2}e^{3t}$$

10. (5 points)

(a) (1 point) If $T: V \to W$ is a one-to-one linear transformation and $T(\mathbf{x}) = \mathbf{0}$, what can you say about \mathbf{x} ?

 $\mathbf{x} = \mathbf{0}$

(b) (4 points) Suppose $\mathbf{u}, \mathbf{v}, \mathbf{w}$ are linearly *independent* vectors (in V) and $T : V \to W$ is a *one-to-one* linear transformation. Show that $T(\mathbf{u}), T(\mathbf{v}), T(\mathbf{w})$ are also linearly independent.

Suppose $aT(\mathbf{u}) + bT(\mathbf{v}) + cT(\mathbf{w}) = \mathbf{0}$.

We want to show that a = b = c = 0

Then $T(a\mathbf{u} + b\mathbf{v} + c\mathbf{w}) = \mathbf{0}$ since T is linear

Hence $a\mathbf{u} + b\mathbf{v} + c\mathbf{w} = \mathbf{0}$ since T is one-to-one (this is (a), with $\mathbf{x} = a\mathbf{u} + b\mathbf{v} + c\mathbf{w} = \mathbf{0}$

Hence a = b = c = 0 since $\mathbf{u}, \mathbf{v}, \mathbf{w}$ are linearly independent!

11. (2 points) What is the basis of your happiness? :)

Anything from 'chocolate' to 'Math 54' gets full credit :) However, if you didn't write anything, you get 0 points :(

Bonus: In this problem, we're going to use the Wronskian to find the general solution of a quite complicated differential equation! This should illustrate yet again the power of the Wronskian!

(a) Consider the differential equation:

$$y'' + P(t)y' + Q(t)y = 0$$

Recall the definition of the Wronskian determinant:

$$W(t) = \begin{vmatrix} y_1(t) & y_2(t) \\ y'_1(t) & y'_2(t) \end{vmatrix} = y'_2(t)y_1(t) - y'_1(t)y_2(t)$$

Where y_1 and y_2 solve the above differential equation.

By differentiating W(t) with respect to t, find a simple differential equation satisfied by W(t) and solve it. You answer will involve the \int sign!

$$W'(t) = y_2''(t)y_1(t) + y_2'(t)y_1'(t) - y_1''(t)y_2(t) - y_1'(t)y_2'(t)$$

$$= y_2''(t)y_1(t) - y_1''(t)y_2(t)$$

$$= (-P(t)y_2'(t) - Q(t)y_2(t))y_1(t) + (P(t)y_1'(t) + Q(t)y_1(t))y_2(t)$$

$$= -P(t)y_2'(t)y_1(t) - Q(t)y_1(t)y_2(t) + P(t)y_1'(t)y_2(t) + Q(t)y_1(t)y_2(t)$$

$$= -P(t)(y_2'(t)y_1(t) - y_1'(t)y_2(t))$$

$$= -P(t)W(t)$$

Hence
$$W'(t) = -P(t)W(t)$$
, so $W(t) = Ce^{-\int P(t)dt}$

(b) Hence, by (a), we know:

$$y'_{2}(t)y_{1}(t) - y_{2}(t)y'_{1}(t) =$$
 your answer in (a)

Divide this equality by $(y_1(t))^2$ and recognize the left-handside as the derivative of a quotient, and hence solve for y_2 in terms of y_1 . You answer will involve another $\int \text{sign!}$

We have:

$$\begin{aligned} y_{2}'(t)y_{1}(t) - y_{2}(t)y_{1}'(t) &= e^{-\int P(t)dt} \\ \frac{y_{2}'(t)y_{1}(t) - y_{2}(t)y_{1}'(t)}{(y_{1}(t))^{2}} &= \frac{e^{-\int P(t)dt}}{(y_{1}(t))^{2}} \\ \left(\frac{y_{2}(t)}{y_{1}(t)}\right)' &= \frac{e^{-\int P(t)dt}}{(y_{1}(t))^{2}} \\ \frac{y_{2}(t)}{y_{1}(t)} &= \int \frac{e^{-\int P(t)dt}}{(y_{1}(t))^{2}} \\ y_{2}(t) &= \left(\int \frac{e^{-\int P(t)dt}}{(y_{1}(t))^{2}}\right)y_{1}(t) \end{aligned}$$

(c) Let's apply the result in (b) to the differential equation:

$$y'' - \tan(t)y' + 2y = 0$$

(here $P(t) = -\tan(t), Q(t) = 2$)

One solution (by guessing) is given by $y_1(t) = \sin(t)$. Use your answer to (b) to find *another* solution $y_2(t)$!

Hint: You may use the following facts: $\int \tan(t)dt = -\ln(\cos(t))$, the substitution $u = \frac{1}{\sin(t)}$, and finally the formula $\frac{u^2}{1-u^2} = \frac{1}{1-u^2} - 1 = \frac{1}{2(1-u)} + \frac{1}{2(1+u)} - 1$.

We have:

$$\begin{split} y_{2}(t) &= \left(\int \frac{e^{-\int P(t)dt}}{(y_{1}(t))^{2}}\right) y_{1}(t) \\ &= \left(\int \frac{e^{\int \tan(t)dt}}{\sin^{2}(t)}\right) \sin(t) \\ &= \left(\int \frac{e^{-\ln(\cos(t))}}{\sin^{2}(t)}\right) \sin(t) \\ &= \left(\int \frac{1}{\sin^{2}(t)}\right) \sin(t) \\ &= \left(\int \frac{1}{\cos^{2}(t)}\right) \sin(t) \\ &= \left(\int \frac{1}{\cos^{2}(t)}\right) \sin(t) \\ &= \left(\int \left(\frac{1}{\cos^{2}(t)}\right) \left(\frac{\cos(t)}{\sin^{2}(t)}\right)\right) \sin(t) \\ &= \left(\int \left(\frac{1}{1-\sin^{2}(t)}\right) \left(\frac{\cos(t)}{\sin^{2}(t)}\right)\right) \sin(t) \\ &= \left(\int \frac{-du}{1-\frac{1}{u^{2}}}\right) \sin(t) \qquad \text{Use } u = \frac{1}{\sin(x)}, \text{ then } \sin(x) = \frac{1}{u} \\ &= \left(\int \frac{-u^{2}}{u^{2}-1} du\right) \sin(t) \qquad (\text{multiply top and bottom by } u^{2}) \\ &= \left(\int -1 + \frac{-1}{2(u-1)} + \frac{1}{2(1+u)}\right) \sin(t) \\ &= \left(-u + \frac{1}{2} \ln |u + 1| - \frac{1}{2} \ln |u - 1|\right) \sin(t) \\ &= \left(\frac{-1}{\sin(t)} + \frac{1}{2} \ln \left|\frac{1}{\sin(t)} + 1\right| - \frac{1}{2} \ln \left|\frac{1}{\sin(t)} - 1\right|\right) \sin(t) \\ &= \left(\frac{-1}{\sin(t)} + \frac{1}{2} \ln \left|\frac{1}{\frac{1}{\sin(t)}} + 1\right|\right) \sin(t) \\ &= \left(\frac{-1}{-\sin(t)} + \frac{1}{2} \ln \left|\frac{1}{\frac{1}{\sin(t)}} + 1\right|\right) \sin(t) \\ &= \left(\frac{-1}{-\sin(t)} + \frac{1}{2} \ln \left|\frac{1}{\frac{1}{\sin(t)}} + 1\right|\right) \sin(t) \\ &= \left(\frac{-1}{-\sin(t)} + \frac{1}{2} \ln \left|\frac{1}{\frac{1}{\sin(t)}} + 1\right|\right) \sin(t) \\ &= \left(\frac{-1}{-\sin(t)} + \frac{1}{2} \ln \left|\frac{1}{\frac{1}{\sin(t)}} + 1\right|\right) \sin(t) \\ &= \left(\frac{-1}{-\sin(t)} + \frac{1}{2} \ln \left|\frac{1}{\frac{1}{\sin(t)}} + 1\right|\right) \sin(t) \\ &= \left(\frac{-1}{-\sin(t)} + \frac{1}{2} \ln \left|\frac{1}{\sin(t)} + 1\right|\right) \sin(t) \\ &= (-1 + \sin(t) \coth^{-1}(\sin(t)) \end{aligned}$$

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(d) Notice that the equation $y'' - \tan(t)y' + 2y = 0$, although quite complicated, is still *linear*. What is the general solution of $y'' - \tan(t)y' + 2y = 0$?

$$y(t) = Ay_1(t) + By_2(t) = A\sin(t) + B(-1 + \sin(t)\coth^{-1}(\sin(t)))$$