

Solutions to Quiz 7

1. Consider the non-homogeneous equation

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

- (a) (10%) Write down the characteristic equation for the homogeneous equation  $y'' - 3y' + 2y = 0$  and find its roots.
- (b) (20%) If the method of undetermined coefficients is to be used to find a particular solution  $Y(t)$  of the given equation, give the *form* of  $Y(t)$  that should be used.
- (c) (20%) Use the method of undetermined coefficients to find a particular solution of the given equation.

**Solution:** (a) The characteristic equation of the homogeneous equation  $y'' - 3y' + 2y = 0$  is  $r^2 - 3r + 2 = 0$ , the roots of which are  $r_1 = 1$ ,  $r_2 = 2$ .

(b) The right-hand side of the given non-homogeneous equation is  $g(t) = 3e^{2t} = P(t)e^{st}$ , where the polynomial  $P(t) = 3$  and  $s = 2$ . Since  $P(t)$  is of degree 0 and  $s = 2$  appears once as a root of the characteristic equation, in the formula  $Y(t) = t^j Q(t)e^{st}$  we have  $j = 1$  and  $Q(t) = A$ , where  $A$  is a constant. Therefore the form of  $Y(t)$  that should be used in the method of undetermined coefficients is:

$$Y(t) = Ate^{2t},$$

where  $A$  is a coefficient to be determined.

(c) For  $Y(t) = Ate^{2t}$ , we have  $Y'(t) = Ae^{2t} + 2Ate^{2t}$ ,  $Y''(t) = 4Ae^{2t} + 4Ate^{2t}$ . Substituting  $y = Y(t)$  into the given non-homogeneous equation, we obtain

$$Y'' - 3Y' + 2Y = A(4e^{2t} + 4te^{2t} - 3e^{2t} - 6te^{2t} + 2te^{2t}) = Ae^{2t} = 3e^{2t}.$$

Comparing coefficients, we conclude that

$$A = 3.$$

Therefore a particular solution of the given non-homogeneous equation is

$$Y(t) = 3te^{2t}.$$

2. (a) (15%) Verify that  $y_1 = t^2$  and  $y_2 = t^{-1}$  form a fundamental set of solutions of the homogeneous equation

$$t^2 y'' - 2y = 0, \quad (t > 0)$$

- (b) (30%) Use the method of variation of parameters to find a particular solution  $Y(t)$  of the non-homogeneous equation

$$t^2 y'' - 2y = 2t^3, \quad (t > 0).$$

**No credit will be given unless you use the method of variation of parameters.**

- (c) (5%) Write down the general solution of the non-homogeneous equation given in (b).

**Solution:** (a) Let  $L(y) = t^2 y'' - 2y$ . Since

$$L(y_1) = L(t^2) = t^2 \cdot 2 - 2t^2 = 0,$$

$$L(y_2) = L(t^{-1}) = t^2 \cdot 2t^{-3} - 2t^{-1} = 2t^{-1} - 2t^{-1} = 0$$

for each  $t > 0$ ,  $y_1$  and  $y_2$  are solutions of the homogeneous equation in question. Since the Wronskian

$$W(y_1, y_2)(t) = \begin{vmatrix} t^2 & t^{-1} \\ 2t & -t^{-2} \end{vmatrix} = -1 - 2 = -3 < 0 \quad \text{for each } t > 0,$$

$y_1$  and  $y_2$  constitute a fundamental set of solutions of the homogeneous equation  $L(y) = 0$ .

- (b) In standard form, the given non-homogeneous equation reads:

$$y'' - \frac{2}{t^2}y = 2t, \quad \text{where } t > 0.$$

Note that  $g(t) = 2t$ . Using the method of variation of parameters, we seek a particular solution of the form  $Y = u_1 y_1 + u_2 y_2$ , where  $u'_1$  and  $u'_2$  are given by

$$u'_1 = \frac{1}{W} \begin{vmatrix} 0 & t^{-1} \\ 2t & -t^{-2} \end{vmatrix} = \frac{-2}{-3} = \frac{2}{3}, \quad u'_2 = \frac{1}{W} \begin{vmatrix} t^2 & 0 \\ 2t & 2t \end{vmatrix} = -\frac{2}{3}t^3,$$

respectively. We take

$$u_1 = \frac{2}{3}t, \quad u_2 = -\frac{1}{6}t^4,$$

which deliver the particular solution

$$Y = u_1 y_1 + u_2 y_2 = \frac{2}{3}t \cdot t^2 - \frac{1}{6}t^4 \cdot \frac{1}{t} = \frac{1}{2}t^3.$$

- (c) The general solution of the given non-homogeneous equation can be written as

$$y = c_1 t^2 + c_2 t^{-1} + \frac{1}{2}t^3,$$

where  $c_1$  and  $c_2$  are arbitrary constants.