



Answers of the Midterm Exam Math 255, by Dr. M. Sakalli,
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Differential Equations. Duration given was: 1hr 45 minutes. Good luck.
At the last 10-14 min a group of students were allowed to couple.

Note 1: Any question or objection welcomes.

1. Prove that the difference of any two particular solutions to inhomogeneous DE is also a solution to its homogeneous version.

$$D(y_{p1}) = f(t), D(y_{p2}) = f(t)$$

$$D(y_{p1} - y_{p2}) = D(y_{p1}) - D(y_{p2}) = f(t) - f(t) = 0.$$

2. Reduction of order: You have a second order homogeneous DE,

$$y'' + p(x)y' + q(x)y = 0,$$

and suppose you are given the first (nontrivial) solution as, $y_1(x)$.

- a) Show that the second solution (non-proportional to $y_1(x)$) can be related by a variable $u(x)$ to the first solution which will end up with an equation of reduced order and yielding the solution of $y_2(x)$ as a function of y_1 .

Answer:

$$y'' + p(x)y' + q(x)y = 0, y_1(x) \text{ is proposed}$$

And suppose $y_2 = u(x)y_1(x)$.

Then insert

a) y_2 , b) $y_2' = v_1' y_1 + v_1 y_1'$, c) $y_2'' = v_1'' y_1 + 2v_1' v_1' + v_1 y_1''$, into the equation given above. Then

$$= v_1'' y_1 + 2v_1' v_1' + v_1 y_1'' + v_1' y_1 p + v_1 y_1' p + q v_1 y_1$$

$$= v_1'' y_1 + 2v_1' v_1' + v_1' y_1 p + v_1 y_1'' + v_1 y_1' p + q v_1 y_1$$

$$= v_1'' y_1 + (2v_1' + y_1 p) v_1' + (y_1'' + y_1' p + q y_1) v_1$$

$$= v_1'' y_1 + (2v_1' + y_1 p) v_1' + 0 v_1 \quad // \text{From the first equation}$$

$$= v_1'' y_1 + (2v_1' + y_1 p) v_1' = 0$$

This is linear and separable.

Substitute $v_1' = u$; $dv_1'/dx = du/dx$, which reduces the second order equation into the first order of $u' y_1 + (2y_1' + y_1 p) u = 0$

The form of the equation is

$$A u' + B u = 0; \quad du/u = -(B/A)dx$$

Finding the general equation, $u = e^{\int (-B/A)x} + c \rightarrow v(x) = \int (u(x)) dx$

Another way to figure out the equation $u' y_1 + (2y_1' + y_1 p) u = 0$ is

Bernoulli

$$u' + P(x) u = 0 \rightarrow u(x) = u(0) e^{\int P(x) dx}$$

Then substitute $\rightarrow v(x) = \int (u(x)) dx$

$$u = e^{(-B/A)x} + c = C, \quad C \text{ is another constant.}$$

$$\text{is } u' y_1 = -(2y_1' + y_1 p) u$$

$$u'/u = -2y_1'/y_1 + p$$

$$\ln u = -2 \ln y_1 + \int (p) dx$$

$$y_1^2 u = e^{\int p dx}$$

b) This is an application of the question given above. DE you are given is

$$x^2 y'' - 3x y' + 4y = 0, \text{ and the first solution is } y_1 = x^2.$$

i) Show that if $y_1 = x^2$ is a solution.

Answer:

This indicates that $x^2 \cdot 2 - 3x(2x) + 4x^2 = 0$; y_1 is a solution.

ii) If it is, then find y_2 by reducing the order. If it is not suggest a solution.

And then proceed.

Answer:

$$\text{Then } y_2 = v y_1 = vx^2; \quad y_2' = v' y_1 + v y_1' = v' x^2 + 2vx;$$

$$y_2'' = v'' y_1 + 2v' y_1' + v y_1'' = v'' x^2 + 4v' x + 2v$$

Plug all into the equation under question.

$$x^2 y'' - 3x y' + 4y = 0 \rightarrow$$

$$x^4 v'' + 4v' x^3 + 2v x^2 - 3v' x^3 - 6v x^2 + 4v x^2 =$$

$$x^4 v'' + v' (4x^3 - 3x^3) + [2x^2 - 6x^2 + 4x^2] v =$$

$$x^4 v'' + v'(4x^3 - 3x^3) = 0 \rightarrow v'' + 1/x v' = 0;$$

Substitute $u = v'$; $u' = v''$;

$$du/dx + u/x = 0 \text{ eventually } \ln|u| = -\ln|x| + c \rightarrow \ln|u| = -\ln|x| + \ln|c| = u = C/x$$

$$v(x) = \int \{u(x)\} dx \rightarrow v(x) = \int \{C/x\} dx = C \ln(x) + C_2$$

$$y_2 = Cx^2 \ln|x| + C_2 x^2$$

This is also general equation to the question, since the second part is the solution

$$y_1 = x^2,$$

3. Apply derivation operator on y to solve $(D-r_1)(D-r_2)y=0$, hint reduce equation to the first order by substitution.

Answer:

$$(D-r_2)y = u;$$

$(D-r_1)u = 0$ gives $u=c_1e^{(r_1 t)}$, rearranging equation offers a Bernoulli structure

$$(D-r_2)y = c_1 e^{(r_1 t)}, \text{ which is solved}$$

$$d[e^{(-r_2 t)} y] = c_1 e^{(r_1 t)} e^{(-r_2 t)}, .$$

$$e^{(-r_2 t)} y = \int \{ c_1 e^{(r_1 t)} e^{(-r_2 t)} \} dt + c_2$$

$$y = \{ c_1 e^{(r_2 t)} * e^{(r_1-r_2)t} \} / (r_1-r_2) + c_2 e^{(r_2 t)}$$

$$y = \{ c_1 / (r_1-r_2) \} e^{(r_2 t)} + c_2 e^{(r_2 t)}$$

4. $y'' - 3y' + 2y = e^x$

Answers:

a) Solve the reduced (homogeneous) version of this DE.

$$y_h = c_1 e^x + c_2 e^{2x};$$

b) Solve particular solution of non-homogeneous DE by using the method of undetermined coefficients.

$y_p = Ae^x$ vanishes, therefore next possible candidate solution must be in the form of for y_p is Axe^x ,

$$y_p' = Ae^x + Axe^x = A(1+x)e^x; \quad y_p'' = Ae^x + A(1+x)e^x = A(2+x)e^x$$

$$A(2+x)e^x - 3A(1+x)e^x + 2Axe^x = e^x$$

$$A = -1;$$

c) Solve the same particular solution by using ESL.

$$p(D) = D^2 - 3D + 2, \quad p(D)' = 2D - 3$$

RHS e^x , where α is 1,

$$\text{since } p(\alpha) = 0, \quad p(\alpha)' = -1$$

$$y_p = xe^x / p(\alpha)' = -xe^x;$$

5. Find the particular solution of DE: $y^{(4)} + 5y'' + 2y = 2 - 5e^{(3x)}$ simply by using ESL.

Hint: represent the equation in the form of operators and then apply ESL step by step.

Hints: write as operator, and then apply ESL

$$p(D) = D^4 + 5D^2 + 2$$

$$e^{0x} \rightarrow \alpha = 0, \text{ and } p(D) = 2; \quad 2/p(\alpha) \rightarrow 1$$

$$e^{3x} \rightarrow \alpha = 3, \text{ and } p(D) = 81 + 45 + 2 = 128 \rightarrow e^{3x}/128$$

From the superposition of both solutions, $1 - 5e^{(3x)}/128$