

MATH 19  
Problem Set 5  
Solutions.

1. (a) linear. non-homogeneous. constant coefficients.  
 (b) linear. homogeneous. non-constant coefficients.  
 (c) linear. homogeneous. constant coefficients.  
 (d) linear. homogeneous. non-constant coefficients.  
 (e) linear. homogeneous. constant coefficients.  
 (f) non-linear.

2. Since  $(e^{-x})' = -e^{-x}$ , we can guess  $f(x) = A + Be^{-x}$ .  
 $f'(x) = -Be^{-x}$ .  $f'(x) + f(x) = A$ . Let  $A = 1$ ,  $B$  be any constant that is not zero.  
~~Then~~ Then  $f(x) = 1 + Be^{-x}$  satisfies the equation.

3.  $f = e^{\lambda x}$ .

- (a).  $f'' + 4f' + 3f = 0 \Rightarrow \lambda^2 + 4\lambda + 3 = 0$ .  $\lambda = -1$  or  $-3$ .  $f(x) = Ae^{-x} + Be^{-3x}$ .
- (b).  $f'' - 6f' + 13 = 0 \Rightarrow \lambda^2 - 6\lambda + 13 = 0$ .  $\lambda = 3 \pm 2i$ .  $f(x) = Ae^{3x} \cos 2x + Be^{3x} \sin 2x$ .
- (c).  $f'' + f = 0 \Rightarrow \lambda^2 + 1 = 0$ .  $\lambda = \pm i$ .  $f(x) = A \cos x + B \sin x$ .
- (d).  $f'''' = f \Rightarrow \lambda^4 - 1 = 0$ .  $\lambda = 1, i, -i, -1$  or  $-1$ .  
 $f(x) = Ae^x + B \cos x + C \sin x + De^{-x}$ .

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4.  $m=1$   $d=3$   $k=2$ .  $y''(t) + 3y'(t) + 2y = 0$ .  $\lambda^2 + 3\lambda + 2 = 0$ .  $\lambda = -1$  or  $-2$ .

The solution is  $y(t) = Ae^{-t} + Be^{-2t}$  which is not oscillatory, just decaying. This makes sense because  $d$  is large here, meaning the damping force is large.

5. We can consider an equation with ~~the~~  $\lambda = 1 \pm 2i$  as ~~is~~ the roots of its characteristic equation, so we can take  $f''(x) - 2f'(x) + 5f(x) = 0$ , whose characteristic equation is  $\lambda^2 - 2\lambda + 5 = 0$ .

6. If  $g(x)$  has satisfies

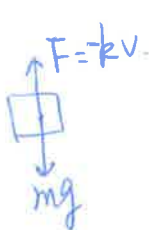
$$a g''(x) + b g'(x) + c g(x) = 0 \quad a \neq 0 \quad b \neq 0 \quad c \neq 0$$

Summing these two equalities, we have  
Multiply with  $A$  and  $B$  respectively

$$a(Ag'' + Bh'') + b(Ag' + Bh') + c(Ag + Bh) = 0$$

$$\therefore a(Ag + Bh)'' + b(Ag + Bh)' + c(Ag + Bh) = 0$$

7.



$$v = \frac{dy}{dt}$$

$$m \frac{d^2 y}{dt^2} = mg - kv = mg - k \frac{dy}{dt}$$

The equation is  $my''(t) + ky'(t) - mg = 0$

8. The characteristic equation is  $\lambda^2 - 3\lambda + 2 = 0$ .  $\lambda = 1$  or  $2$ .

$$\therefore f(x) = Ae^x + Be^{2x}$$

$$f(0) = A + B = 5, \quad f'(0) = A + 2B = -9$$

$$\therefore A = 19, B = -14 \quad \boxed{f(x) = 19e^x - 14e^{2x}}$$

9.  $f'(x) = \frac{1}{f(x)} \Leftrightarrow ff' = 1, f(x) \neq 0$ .

$$\therefore \frac{1}{2} (f^2(x))' = 1, (f^2(x))' = 2$$

$$\therefore f^2(x) = 2x + C$$

$$f^2(1) = 2 + C = 3^2 \Rightarrow C = 7$$

$$f'(1) = \frac{1}{\sqrt{2x+7}} \Big|_{x=1} = \frac{1}{3} \text{ satisfies the initial condition.}$$

(Problem Replaced). (Check the next page for Problem #9).

$$\boxed{f(x) = \sqrt{2x+7}}$$

10.  $f'(x) + P(x)f(x) = Q(x)$ .  $R(x) = e^{\int P(x) dx}$

$$e^{\int P(x) dx} f'(x) + e^{\int P(x) dx} P(x)f(x) = e^{\int P(x) dx} Q(x)$$

$$(e^{\int P(x) dx} f(x))' = e^{\int P(x) dx} Q(x)$$

$$\therefore e^{\int P(x) dx} f(x) = \int e^{\int P(x) dx} Q(x) dx + C$$

$$\therefore f(x) = \frac{1}{R(x)} \left( \int R(x) Q(x) dx + C \right)$$

In Problem #2,  $P(x) = 1$ ,  $Q(x) = 1$ , so  $R(x) = e^{\int 1 dx} = \tilde{c}e^x$ .

$$f(x) = \frac{1}{\tilde{c}e^x} \left( \int \tilde{c}e^x dx + C \right) = \frac{1}{\tilde{c}e^x} (\tilde{c}e^x + C) = 1 + Ae^{-x}. \quad (A = C/\tilde{c}.)$$

Note that we can divide by  $R(x)$  with ~~no~~ no concerns about dividing by zero because  $R(x) = e^{\int P(x) dx} > 0$  holds for ~~all x and~~ any  $P(x)$  and  $x$ .  
real function

9.  $2f''(x) + f'(x) = 0$ . The characteristic equation is  $2\lambda^2 + \lambda = 0$ .

$$\therefore \lambda = 0 \text{ or } -\frac{1}{2}. \quad f(x) = A + Be^{-\frac{1}{2}x}$$

$$f(0) = A = 5, \quad f'(0) = -\frac{1}{2}B = -\frac{3}{2}$$

$$\therefore A = 5, \quad B = 3.$$

$$\therefore f(x) = 5 + 3e^{-\frac{1}{2}x}$$