

Math53: Ordinary Differential Equations Winter 2004

Solutions to Problem Set 2

PS2-Problem 1 (20pts)

(a; **10pts**) Use the second-order integrating factor method to find the real general solution of

$$y'' + 4y = 4 \cos 2t. \quad (1)$$

Here is one approach. The general real solution $y=y(t)$ of this equation is given by $y = \operatorname{Re} z$, where $z=z(t)$ is the complex general solution of

$$z'' + 4z = 4e^{2it}. \quad (2)$$

The characteristic polynomial for this equation is

$$\lambda^2 + 0 \cdot \lambda + 4 = (\lambda + 2i)(\lambda - 2i).$$

Thus, the two characteristic roots are $\lambda_1=2i$ and $\lambda_2=-2i$, and

$$(e^{((-2i)-(2i))t}(e^{-(-2i)t}z)')' = e^{-(2i)t}(z'' + 4z). \quad (3)$$

Multiplying both sides of (2) by e^{-2it} and using (3), we obtain

$$z'' + 4z = 4e^{2it} \implies e^{-2it}(z'' + 4z) = 4 \implies (e^{-4it}(e^{2it}z)')' = 4.$$

Integrating twice, we obtain

$$\begin{aligned} (e^{-4it}(e^{2it}z)')' = 4 &\implies e^{-4it}(e^{2it}z)' = 4t + C_1 \implies (e^{2it}z)' = 4te^{4it} + C_1e^{4it} \\ &\implies e^{2it}z = \int (4te^{4it} + C_1e^{4it})dt = \frac{4}{4i}(te^{4it} - \int e^{4it}dt) + \frac{C_1}{4i}e^{4it} \\ &= \frac{1}{i}te^{4it} + \frac{1}{4}e^{4it} + \frac{C_1}{4i}e^{4it} + C_2. \end{aligned}$$

Since we can replace $(1/4) + (C_1/4i)$ with C_1 , the general solution of (2) is

$$z(t) = \frac{1}{i}te^{2it} + C_1e^{2it} + C_2e^{-2it}.$$

Taking the real part of this equation and modifying the constants, we obtain

$$\boxed{y(t) = \operatorname{Re} z(t) = t \sin 2t + C_1 \cos 2t + C_2 \sin 2t}$$

Here is another approach. The characteristic polynomial and roots for the original equation are the same as for its complex version. Thus, (3) holds with z replaced by y , and

$$y'' + 4y = 4 \cos 2t \implies e^{-2it}(y'' + 4y) = 4e^{-2it} \cos 2t \implies (e^{-4it}(e^{2it}y)')' = 4e^{-2it} \cos 2t.$$

Integrating the last expression once, we obtain

$$\begin{aligned} e^{-4it}(e^{2it}y)' &= \int 4e^{-2it} \cos 2t \, dt = 4 \int \cos^2 2t \, dt - 4i \int \cos 2t \sin 2t \, dt \\ &= 2 \int (\cos 4t + 1) \, dt - 2i \int \sin 4t \, dt = \frac{1}{2} \sin 2t + 2t + \frac{i}{2} \cos 4t + C_1 = \frac{i}{2} e^{-4it} + 2t + C_1. \end{aligned}$$

The second and last equalities above follow from Euler's formula, applied in opposite directions. The third inequality uses the half-angle trigonometric formulas. Finally, proceeding as in the second integration step of the first approach, we obtain

$$\begin{aligned} e^{2it}y &= \int (2te^{4it} + C_1e^{4it} + \frac{i}{2}) \, dt = \frac{1}{2i}te^{4it} + \frac{1}{8}e^{4it} + \frac{C_1}{4i}e^{4it} + \frac{it}{2} + C_2 \\ \implies y(t) &= \frac{t}{2i}(e^{2it} - e^{-2it}) + C_1e^{2it} + C_2e^{-2it} = t \sin 2t + C_1e^{2it} + C_2e^{-2it}. \end{aligned}$$

As before, the complex form $C_1e^{2it} + C_2e^{-2it}$ is equivalent to the real form $A_1 \cos 2t + A_2 \sin 2t$.

Remarks: (1) When the nonhomogeneous term, i.e. RHS in (1), is $\cos \omega t$ or $\sin \omega t$, the first approach, i.e. complexifying the ODE, is generally faster, but riskier if you are not used to complex numbers. This is the case whether you use the second-order integrating factor approach or the method of undetermined coefficients. Note that if the forcing term is $\sin \omega t$, you would need to take the imaginary part of the complex solution.

(2) The complex form $C_1e^{at+ibt} + C_2e^{at-ibt}$ of the general solution of an ODE is always equivalent to the real form $A_1e^{at} \cos bt + A_2e^{at} \sin bt$.

(b; **10pts**) Use the second-order integrating factor method to find the real general solution of

$$y'' + 5y' + 4y = t \cdot e^{-t}. \tag{4}$$

In this case, the characteristic polynomial is

$$\lambda^2 + 5\lambda + 4 = (\lambda + 1)(\lambda + 4).$$

Thus, the two characteristic roots are $\lambda_1 = -1$ and $\lambda_2 = -4$, and

$$(e^{((-4)-(-1))t}(e^{-(-4)t}y)')' = e^{-(-1)t}(y'' + 5y' + 4y). \tag{5}$$

Multiplying both sides of (4) by e^t and using (5), we obtain

$$y'' + 5y' + 4y = t \cdot e^{-t} \implies e^t(y'' + 5y' + 4y) = t \implies (e^{-3t}(e^{4t}y)')' = t.$$

Integrating twice, we obtain

$$\begin{aligned}
 e^{-3t}(e^{4t}y)' &= \int t \, dt = \frac{1}{2}t^2 + C_1 \implies (e^{4t}y)' = \frac{1}{2}t^2 e^{3t} + C_1 e^{3t} \\
 \implies e^{4t}y(t) &= \frac{1}{2} \int t^2 e^{3t} dt + C_1 \int e^{3t} dt = \frac{1}{6}(t^2 e^{3t} - \int 2te^{3t} dt) + \frac{C_1}{3} e^{3t} \\
 &= \frac{1}{6}t^2 e^{3t} - \frac{1}{9}(te^{3t} - \int e^{3t} dt) + \frac{C_1}{3} e^{3t} = \frac{1}{6}t^2 e^{3t} - \frac{1}{9}te^{3t} + \frac{1}{27}e^{3t} + \frac{C_1}{3}e^{3t} + C_2.
 \end{aligned}$$

Since we can replace $(1/27) + (C_1/3)$ with C_1 , the general solution of (4) is

$$\boxed{y(t) = \frac{1}{6}t^2 e^{-t} - \frac{1}{9}te^{-t} + C_1 e^{-t} + C_2 e^{-4t}}$$

Remark: In these two cases, the second-order integrating factor approach is not any easier and perhaps a bit harder than the method of undetermined coefficients. In general, the method of undetermined coefficients will be faster whenever it is applicable, i.e. you know what form a solution should have. On the other hand, the integrating factor approach works for all forcing terms.

Section 4.1, Problems 12,14 (18pts)

4.1:12; 8pts: Show that $y_1(t) = e^{-t} \cos 2t$ and $y_2(t) = e^{-t} \sin 2t$ form a fundamental set of solutions for

$$y'' + 2y' + 5y = 0.$$

Find a solution satisfying $y(0) = -1$ and $y'(0) = 0$.

The functions $y_1(t)$ and $y_2(t)$ are linearly independent, since $\tan 2t = y_2(t)/y_1(t)$ is not a constant function. Thus, in order to prove the first statement, we only need to check that $y_1(t)$ and $y_2(t)$ solve the ODE:

$$\begin{aligned}
 y_1'(t) = e^{-t}(-2 \sin 2t - \cos 2t) &\implies y_1''(t) = e^{-t}(-4 \cos 2t + 2 \sin 2t + 2 \sin 2t + \cos 2t) \\
 &= e^{-t}(4 \sin 2t - 3 \cos 2t); \\
 y_2'(t) = e^{-t}(2 \cos 2t - \sin 2t) &\implies y_2''(t) = e^{-t}(-4 \sin 2t - 2 \cos 2t - 2 \cos 2t + \sin 2t) \\
 &= -e^{-t}(4 \cos 2t + 3 \sin 2t).
 \end{aligned}$$

Plugging these expressions into the ODE, we obtain

$$\begin{aligned}
 y_1'' + 2y_1' + 5y_1 &= e^{-t}(4 \sin 2t - 3 \cos 2t - 4 \sin 2t - 2 \cos 2t + 5 \cos 2t) = 0; \\
 y_2'' + 2y_2' + 5y_2 &= e^{-t}(-4 \cos 2t - 3 \sin 2t + 4 \cos 2t - 2 \sin 2t + 5 \sin 2t) = 0,
 \end{aligned}$$

as needed. For the initial-value problem, we need to find C_1 and C_2 such that $y(0) = -1$ and $y'(0) = 0$ if $y = C_1 y_1 + C_2 y_2$. Using the above expressions for y_1' and y_2' , we find that

$$y(0) = C_1 = -1 \quad \text{and} \quad y'(0) = -C_1 + 2C_2 = 0.$$

Thus, $C_2 = -1/2$, and the solution to the initial value problem is $y(t) = -e^{-t} \cos 2t - \frac{1}{2}e^{-t} \sin 2t$

4.1:14 (a; 2pts) Show that $y_1(t) = t^2$ is a solution of

$$t^2 y'' + t y' - 4y = 0. \quad (6)$$

We need to plug in y_1 into (6). Since $y_1' = 2t$ and $y_1'' = 2$,

$$t^2 y_1'' + t y_1' - 4y_1 = t^2 \cdot 2 + t \cdot 2t - 4 \cdot t^2 = 0,$$

as needed.

(b; 8pts) Let $y_2(t) = v(t)y_1(t) = v(t)t^2$. Show that y_2 is a solution of (6) if and only if v satisfies

$$5v' + tv'' = 0. \quad (7)$$

Solve this equation for v and describe the general solution of (6).

We need to plug in y_2 into (6):

$$\begin{aligned} y_2'(t) &= t^2 v'(t) + 2tv(t) \implies y_2''(t) = t^2 v''(t) + 2tv'(t) + 2tv'(t) + 2v(t) = t^2 v'' + 4tv' + 2v \\ \implies 0 &= t^2 y_2'' + t y_2' - 4y_2 = (t^4 v'' + 4t^3 v' + 2t^2 v) + (t^3 v' + 2t^2 v) - 4t^2 v = t^4 v'' + 5t^3 v'. \end{aligned}$$

Dividing the last expression by t^3 , we obtain (7). In order to solve (7), we first divide this equation by t and then multiply by the integrating factor $e^{\int(5/t)dt} = |t|^5$, or just by t^5 :

$$\begin{aligned} 5v' + tv'' = 0 &\implies t^5 v'' + 5t^4 v' = 0 \implies (t^5 v')' = 0 \implies t^5 v'(t) = C_1 \\ \implies v'(t) &= C_1 t^{-5} \implies v(t) = -\frac{C_1}{4} t^{-4} + C_2. \end{aligned}$$

Since we need to find a single non-constant solution of (7), we can take

$$v(t) = t^{-4} \quad \text{and} \quad y_2(t) = v(t)y_1(t) = t^{-4}t^2 = t^{-2}.$$

The general solution of (6) is thus given $y(t) = C_1 t^2 + C_2 t^{-2}$

Section 4.2, Problems 4 (4pts)

Use the substitution $v = y'$ to write the second-order ODE

$$y'' + 2y' + 2y = \sin 2\pi t$$

as a system of two first-order equations.

Since $v = y'$,

$$v' = y'' = -2y' - 2y + \sin 2\pi t = -2v - 2y + \sin 2\pi t.$$

Thus, the above second-order ODE is equivalent to the system

$$\begin{cases} y' = v \\ v' = -2v - 2y + \sin 2\pi t. \end{cases}$$

Section 4.3, Problems 4,10,14,26 (26pts)

4.3:4; 5pts: Find the general solution of the ODE

$$2y'' - y' - y = 0.$$

The characteristic polynomial for this equation is

$$2\lambda^2 - \lambda - 1 = (2\lambda + 1)(\lambda - 1).$$

Thus, the two characteristic roots are $\lambda_1 = -1/2$ and $\lambda_2 = 1$. Since they are real and distinct, and the general solution of the ODE is $y(t) = C_1 e^t + C_2 e^{-t/2}$

4.3:10; 8pts: Find the general solution of the ODE

$$y'' + 2y' + 17y = 0.$$

The characteristic polynomial for this equation is

$$\lambda^2 + 2\lambda + 17 = (\lambda - \lambda_1)(\lambda - \lambda_2), \quad \lambda_1, \lambda_2 = -1 \pm \sqrt{1-17} = -1 \pm 4i.$$

Thus, the two characteristic roots are complex, and so is the general solution of the ODE

$$y(t) = C_1 e^{(-1+4i)t} + C_2 e^{(-1-4i)t}.$$

The corresponding general real solution is given by $y(t) = C_1 e^{-t} \cos 4t + C_2 e^{-t} \sin 4t$

4.3:14; 5pts: Find the general solution of the ODE

$$y'' - 6y' + 9y = 0.$$

The characteristic polynomial for this equation is

$$\lambda^2 - 6\lambda + 9 = (\lambda - 3)^2.$$

Thus, this equation has a repeated root, $\lambda=3$, and the general solution of the ODE is

$$y(t) = C_1 e^{3t} + C_2 t e^{3t}$$

4.3:26; 8pts: Find the solution to the initial value problem

$$4y'' + y = 0, \quad y(1) = 0, \quad y'(1) = -2.$$

The characteristic polynomial for this equation is

$$4\lambda^2 + 1 = (2\lambda + i)(2\lambda - i).$$

Thus, the two roots, $\lambda_1 = i/2$ and $\lambda = -i/2$ are distinct, and the general (complex) solution is

$$y(t) = C_1 e^{it/2} + C_2 e^{-it/2}.$$

The initial conditions $y(1) = 0$ and $y'(1) = -2$ give

$$0 = y(1) = C_1 e^{i/2} + C_2 e^{-i/2} \quad \text{and} \quad -2 = y'(1) = C_1 \frac{i}{2} e^{i/2} - C_2 \frac{i}{2} e^{-i/2}.$$

Thus, $C_1 = 2ie^{-i/2}$ and $C_2 = -2ie^{i/2}$, and

$$\begin{aligned} y(t) &= 2ie^{-i/2} e^{it/2} - 2ie^{i/2} e^{-it/2} = 2i(e^{i(t-1)/2} - e^{-i(t-1)/2}) \\ &= 2i \cdot 2i \sin((t-1)/2) = -4 \sin((t-1)/2). \end{aligned}$$

Thus, the solution to the initial value problem is $y(t) = -4 \sin((t-1)/2)$ Please check that this function indeed satisfies the ODE and the initial conditions.

Section 4.4, Problem 17 (8pts)

Prove that an overdamped solution of $my'' + \mu y' + ky = 0$ can cross the time axis no more than once. Rewrite the given equation as

$$y'' + \frac{\mu}{m} y' + \frac{k}{m} y = 0 \quad \implies \quad y'' + 2cy' + \omega_0^2 y = 0,$$

where $2c = \mu/m$ and $\omega_0^2 = k/m$. The characteristic equation is $\lambda^2 + 2c\lambda + \omega_0^2 = 0$. Its roots are

$$\lambda_1 = -c - \sqrt{c^2 - \omega_0^2} \quad \text{and} \quad \lambda_2 = -c + \sqrt{c^2 - \omega_0^2}$$

Since the system is overdamped, $c^2 - \omega_0^2 > 0$, and we have two distinct real roots $\lambda_1 \neq \lambda_2 < 0$. The general solution is of the form

$$y(t) = C_1 e^{\lambda_1 t} + C_2 e^{\lambda_2 t}.$$

The number of times any such curve crosses the t -axis is the number of values of t for which

$$C_1 e^{\lambda_1 t} + C_2 e^{\lambda_2 t} = e^{\lambda_1 t} (C_1 + C_2 e^{(\lambda_2 - \lambda_1)t}) = 0.$$

Since $e^{\lambda_1 t}$ is never zero, the point $(t, y(t))$ will lie on the t -axis if and only if

$$C_1 + C_2 e^{(\lambda_2 - \lambda_1)t} = 0 \quad \implies \quad e^{(\lambda_2 - \lambda_1)t} = -\frac{C_1}{C_2}$$

Now, if $C_1/C_2 \geq 0$, the right hand side is negative or zero. It has no logarithm and hence there are no times t where $y(t) = 0$. If $C_1/C_2 < 0$, the solution curve intersects the t -axis only at time

$$t = \frac{1}{\lambda_2 - \lambda_1} \ln \left(-\frac{C_1}{C_2} \right)$$

Note that $\lambda_1 \neq \lambda_2$ above. Thus, the solution curve never intersects the t -axis more than once.

Section 4.5, Problems 2,6,16,18,26,30,32,42 (74pts)

4.5:2; 6pts: Using an exponential forcing term, find a particular solution of the equation

$$y'' + 6y' + 8y = -3e^{-t}.$$

We look for the particular solution of the form $y_p(t) = Ae^{-t}$. After making the substitutions:

$$y_p(t) = A^{-t}, \quad y_p'(t) = -Ae^{-t}, \quad y_p''(t) = Ae^{-t},$$

the equation becomes:

$$Ae^{-t} - 6Ae^{-t} + 8Ae^{-t} = -3e^{-t} \implies 3Ae^{-t} = -3e^{-t} \implies A = -1.$$

Thus, a particular solution is $y(t) = -e^{-t}$

4.5:6; 8pts: Use the form $y = a \cos \omega t + b \sin \omega t$ to find a particular solution of the equation

$$y'' + 9y = \sin 2t$$

Let $y_p(t) = a \cos 2t + b \sin 2t$. After making the substitutions:

$$y_p(t) = a \cos 2t + b \sin 2t, \quad y_p'(t) = -2a \sin 2t + 2b \cos 2t, \quad y_p''(t) = -4a \cos 2t - 4b \sin 2t,$$

the equation $y'' + 9y = \sin 2t$ becomes:

$$\begin{aligned} -4a \cos 2t - 4b \sin 2t + 9a \cos 2t + 9b \sin 2t &= \sin 2t \\ \implies 5a \cos 2t + 5b \sin 2t &= \sin 2t \implies a = 0, b = \frac{1}{5} \end{aligned}$$

A particular solution is $y(t) = \frac{1}{5} \sin 2t$

4.5:16; 8pts: Find a particular solution of the equation

$$y'' + 5y' + 6y = 4 - t^2$$

The forcing term is a quadratic polynomial, so we look for a particular solution of the form

$$y_p(t) = at^2 + bt + c, \implies y_p'(t) = 2at + b, \implies y_p''(t) = 2a.$$

The equation becomes:

$$\begin{aligned} y'' + 5y' + 6y &= 4 - t^2 \implies 2a + 5(2at + b) + 6(at^2 + bt + c) = 4 - t^2 \\ \implies 6at^2 + (10a + 6b)t + (2a + 5b + 6c) &= -t^2 + 4. \end{aligned}$$

Thus, a, b, c must satisfy:

$$6a = -1, \quad 10a + 6b = 0, \quad 2a + 5b + 6c = 4 \implies a = -\frac{1}{6}, \quad b = \frac{5}{18}, \quad c = \frac{53}{108}.$$

So, a particular solution is

$$y_p(t) = -\frac{1}{6}t^2 + \frac{5}{18}t + \frac{53}{108}$$

4.5:18; 12pts: For the equation

$$y'' + 3y' + 2y = 3e^{-4t},$$

first solve the associated homogeneous equation, then find a particular solution. Using Theorem 5.2, form the general solution, and then find the solution satisfying initial conditions $y(0)=1$, $y'(0)=0$.

The homogeneous equation $y'' + 3y' + 2 = 0$ has characteristic equation

$$\lambda^2 + 3\lambda + 2 = (\lambda + 1)(\lambda + 2) = 0,$$

with zeros $\lambda_1 = -1$ and $\lambda_2 = -2$. Thus, the homogeneous solution is

$$y_h(t) = C_1e^{-t} + C_2e^{-2t}.$$

For $y_p = Ae^{-4t}$, $y'_p = -4Ae^{-4t}$ and $y''_p = 16Ae^{-4t}$. Substituting into the inhomogeneous ODE, we get

$$16Ae^{-4t} + 3(-4Ae^{-4t}) + 2Ae^{-4t} = 3e^{-4t} \implies 6A = 3 \implies A = \frac{1}{2}$$

Thus, a particular solution is $y_p(t) = \frac{1}{2}e^{-4t}$. By Theorem 5.2, the general solution is

$$y = C_1e^{-t} + C_2e^{-2t} + \frac{1}{2}e^{-4t}$$

The given initial conditions imply:

$$y(0) = C_1 + C_2 + \frac{1}{2} = 1, \quad y'(0) = -C_1 - 2C_2 - 2 = 0 \implies C_1 = 3, C_2 = -5/2.$$

So, the solution to the initial value problem is

$$y = 3e^{-t} - \frac{5}{2}e^{-2t} + \frac{1}{2}e^{-4t}$$

4.5:26; 10pts: In the equation $y''+4y=4 \cos 2t$, the forcing term is also a solution of the associated homogeneous equation. Use this to find a particular solution.

Our strategy is to look at the equation $z''+4z=e^{2it}$, of which the given equation is the real part. The characteristic equation of the homogeneous equation $z''+4z=0$ is $\lambda^2+4=0$. Its roots are $\pm 2i$. So, the homogeneous solution is:

$$z_h = C_1e^{2it} + C_2e^{-2it}$$

The forcing term of $z''+4z=4e^{2it}$ is also a solution of the homogeneous equation. Thus, we try to find a particular solution of the form $z_p=Ate^{2it}$:

$$z_p = Ate^{2it} \implies z'_p = Ae^{2it}(1 + 2it) \implies z''_p = 4Ae^{2it}(i - t).$$

After substituting these into $z'' + 4z = 4e^{2it}$, we get:

$$\begin{aligned} 4Ae^{2it}(i - t) + 4Ate^{2it} &= 4e^{2it} \implies 4iA = 4 \implies A = \frac{1}{i} = -i \\ \implies z_p &= -ite^{2it} = -it(\cos 2t + i \sin 2t) = t \sin 2t - it \cos 2t. \end{aligned}$$

Its real part is a particular solution we are looking for:

$$y_p = \operatorname{Re}(z_p) = t \sin 2t$$

4.5:30; 10pts: If $y_f(t)$ and $y_g(t)$ are solutions of

$$y'' + py' + qy = f(t) \quad \text{and} \quad y'' + py' + qy = g(t),$$

respectively, show that $z(t) = \alpha y_f(t) + \beta y_g(t)$ is a solution of

$$y'' + py' + qy = \alpha f(t) + \beta g(t),$$

where α and β are any real numbers.

We are given that:

$$y_f'' + py_f' + qy_f = f(t) \quad \text{and} \quad y_g'' + py_g' + qy_g = g(t)$$

We plug in $z(t)$ into $y'' + py' + qy = \alpha f(t) + \beta g(t)$ and use these two properties of y_f and y_g :

$$\begin{aligned} z'' + pz' + qz &= (\alpha y_f + \beta y_g)'' + p(\alpha y_f + \beta y_g)' + q(\alpha y_f + \beta y_g) \\ &= (\alpha y_f'' + \beta y_g'') + p(\alpha y_f' + \beta y_g') + q(\alpha y_f + \beta y_g) \\ &= \alpha(y_f'' + py_f' + qy_f) + \beta(y_g'' + py_g' + qy_g) \\ &= \alpha f(t) + \beta g(t). \end{aligned}$$

Thus, $z(t) = \alpha y_f(t) + \beta y_g(t)$ is a solution of $y'' + py' + qy = \alpha f(t) + \beta g(t)$.

4.5:32; 12pts: Use the previous exercise to find a particular solution of the equation

$$y'' - y = t - e^{-t}.$$

The forcing term is the linear combination $t - e^{-t} = 1 \cdot t + (-1)e^{-t}$. We first find a particular solution y_{p_1} of $y'' - y = t$, and then a particular solution y_{p_2} of $y'' - y = -e^{-t}$. By the previous exercise, $y_{p_1} - y_{p_2}$ will be a particular solution to our equation. To find y_{p_1} , substitute $y = at + b$ into

$$y'' - y = t \implies -at - b = t \implies a = -1, b = 0, \implies y_{p_1}(t) = -t.$$

To find y_{p_2} , note that the characteristic equation for the homogeneous equation $y'' - y = 0$ is $\lambda^2 - 1 = 0$. Its roots are $\lambda_1 = -1$ and $\lambda_2 = 1$, giving the homogeneous solution

$$y_h = C_1 e^{-t} + C_2 e^t.$$

It follows that the forcing term e^{-t} is a solution of the homogeneous equation. So we try to find y_{p_2} of the form $y_{p_2}(t) = Ate^{-t}$:

$$y_{p_2} = Ate^{-t} \implies y_{p_2}' = Ae^{-t}(1-t) \implies y_{p_2}'' = Ae^{-t}(t-2).$$

The equation now becomes:

$$e^{-t} = y_{p_2}'' - y_{p_2} = Ae^{-t}(t-2) - Ate^{-t} \implies -2A = 1 \implies A = -\frac{1}{2} \implies y_{p_2}(t) = -\frac{1}{2}te^{-t}.$$

So a particular solution of $y'' - y = t - e^{-t}$ is

$$y_p = y_{p_1} - y_{p_2} = -t + \frac{1}{2}te^{-t}$$

4.5:42; 12pts: Find a particular solution of the equation $y'' + 5y' + 4y = te^{-t}$.

The characteristic equation for the corresponding homogeneous equation $y'' + 5y' + 4 = 0$ is

$$\lambda^2 + 5\lambda + 4 = (\lambda + 1)(\lambda + 4) = 0.$$

Its are roots $\lambda_1 = -1$ and $\lambda_2 = -4$, and the homogeneous solution is

$$y_h = C_1e^{-4t} + C_2e^{-t}.$$

In particular, e^{-t} is a solution to the homogeneous equation. Thus, we modify the hint in Exercise 39, and look for a particular solution of the form $y_p = t(at+b)e^{-t}$:

$$\begin{aligned} y_p(t) = t(at+b)e^{-t} &\implies y'_p(t) = (-at^2 + (2a-b)t + b)e^{-t} \\ &\implies y''_p(t) = (at^2 + (-4a+b)t + (2a-2b))e^{-t} \end{aligned}$$

Substituting, we get:

$$te^{-t} = y'' + 5y' + 4y = (6at + (2a + 3b))e^{-t} \implies 6a = 1, 2a + 3b = 0, \implies a = \frac{1}{6}, b = -\frac{1}{9}.$$

Thus, a solution of $y'' + 5y' + 4y = te^{-t}$ is

$$y_p = \frac{1}{6}t^2e^{-t} - \frac{1}{9}te^{-t}$$

Section 4.6, Problem 13

Verify that $y_1(t) = t$ and $y_2(t) = t^{-3}$ are solutions to the homogeneous equation

$$t^2y'' + 3ty' - 3y = 0.$$

Use variation of parameters to find the general solution to

$$t^2y'' + 3ty' - 3y = t^{-1}.$$

For the first part, plug in $y_1(t) = t$ and $y_2(t) = t^{-3}$ into the homogeneous equation:

$$\begin{aligned} y_1 = t, y'_1 = 1, y''_1 = 0 &\implies t^2y''_1 + 3ty'_1 - 3y_1 = t^2 \cdot 0 + 3t \cdot 1 - 3 \cdot t = 0; \\ y_2 = t^{-3}, y'_2 = -3t^{-4}, y''_2 = 12t^{-5} &\implies t^2y''_2 + 3ty'_2 - 3y_2 = t^2 \cdot (12t^{-5}) + 3t \cdot (-3t^{-4}) - 3t^{-3} = 0, \end{aligned}$$

as needed. We look for a solution to the inhomogeneous equation of the form $y_p = v_1y_1 + v_2y_2$. Then,

$$y'_p = (y_1v'_1 + y_2v'_2) + y'_1v_1 + y'_2v_2 = (tv'_1 + t^{-3}v'_2) + v_1 - 3t^{-4}v_2.$$

We set the expression in the parenthesis to zero. Thus,

$$y'_p = v_1 - 3t^{-4}v_2 \implies y''_p = v'_1 + 12t^{-5}v_2 - 3t^{-4}v'_2 \implies t^2y''_p + 3ty'_p - 3y_p = t^2v'_1 - 3t^{-2}v'_2 = t^{-1}.$$

Since we also assumed that $tv'_1 + t^{-3}v'_2 = 0$, we need to solve the system

$$\begin{aligned} \begin{cases} v'_1 + t^{-4}v'_2 = 0 \\ v'_1 - 3t^{-4}v'_2 = t^{-3} \end{cases} &\implies v'_1 = \frac{1}{4}t^{-3}, v'_2 = -\frac{1}{4}t \implies v_1 = -\frac{1}{8}t^{-2}, v_2 = -\frac{1}{8}t^2 \\ &\implies y_p = v_1y_1 + v_2y_2 = -\frac{1}{8}t^{-2} \cdot t - \frac{1}{8}t^2 \cdot t^{-3} = -\frac{1}{4}t^{-1}. \end{aligned}$$

Thus, the general solution is

$$y(t) = C_1t + C_2t^{-3} - \frac{1}{4}t^{-1}$$