

Created by T. Madas

# **2<sup>nd</sup> ORDER O.D.E.s**

## **24 EXAM QUESTIONS**

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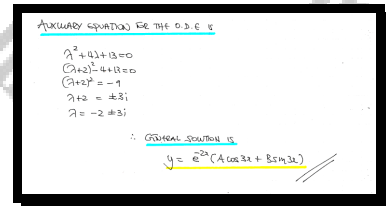
# 7 BASIC QUESTIONS

## Question 1 (\*\*)

Find a general solution of the following differential equation.

$$\frac{d^2y}{dx^2} + 4\frac{dy}{dx} + 13y = 0.$$

$$\boxed{\phantom{00000}}, \quad y = e^{-2x} [A \cos 3x + B \sin 3x]$$



Auxiliary equation for the O.D.E is  
 $\lambda^2 + 4\lambda + 13 = 0$   
 $(\lambda + 2) - 4 + 13 = 0$   
 $(\lambda + 2)^2 = -9$   
 $\lambda + 2 = \pm 3i$   
 $\lambda = -2 \pm 3i$   
 $\therefore$  General solution is  
 $y = e^{-2x} (A \cos 3x + B \sin 3x)$

## Question 2 (\*\*)

Find a general solution of the following differential equation.

$$\frac{d^2y}{dx^2} + 5\frac{dy}{dx} + 6y = 12(x + e^x).$$

$$\boxed{y = Ae^{-3x} + Be^{-2x} + e^x + 2x - \frac{5}{3}}$$

$\frac{d^2y}{dx^2} + 5\frac{dy}{dx} + 6y = 12(x + e^x)$   
START WITH THE AUXILIARY EQUATION  
 $\lambda^2 + 5\lambda + 6 = 0$   
 $(\lambda + 2)(\lambda + 3) = 0$   
 $\lambda = -2, -3$   
 $\therefore$  COMPLEMENTARY FUNCTION:  $y = Ae^{-2x} + Be^{-3x}$   
FOR PARTICULAR INTEGRAL WE TRY  $y = Px + Q + Re^x$   
 $\frac{dy}{dx} = P + Re^x$   
 $\frac{d^2y}{dx^2} = Re^x$   
SUB INTO THE O.D.E  
 $(Re^x) + 5(P + Re^x) + 6(Px + Q + Re^x) = 12x + 12e^x$   
 $6Px + (5P + 6Q) + 6Re^x = 12x + 12e^x$   
 $\therefore P = 2, \quad R = 1, \quad 5P + 6Q = 0$   
 $10 + 6Q = 0$   
 $Q = -\frac{5}{3}$   
HENCE THE GENERAL SOLUTION IS  
 $y = Ae^{-2x} + Be^{-3x} + e^x + 2x - \frac{5}{3}$

## Question 3 (\*\*)

Find a general solution of the following differential equation.

$$\frac{d^2y}{dx^2} + 6\frac{dy}{dx} + 13y = 13x^2 - x + 22.$$

$$\boxed{\phantom{000000}}, \quad \boxed{y = e^{-3x} (A \cos 2x + B \sin 2x) + x^2 - x + 2}$$

$\frac{d^2y}{dx^2} + 6\frac{dy}{dx} + 13y = 13x^2 - x + 22$   
SOLVING THE AUXILIARY EQUATION IN THE L.H.S OF THE O.D.E  
 $\Rightarrow \lambda^2 + 6\lambda + 13 = 0$   
 $\Rightarrow (3 + 3i)^2 - 9 + 13 = 0$   
 $\Rightarrow (3 + 3i)^2 = -4$   
 $\Rightarrow 3 + 3i = \pm 2i$   
 $\Rightarrow \lambda = -3 \pm 2i$   
COMPLEMENTARY FUNCTION  
 $y = e^{-3x} (A \cos 2x + B \sin 2x)$   
PARTICULAR INTEGRAL BY TRIAL  
 $y = Px^2 + Qx + R$   
 $\frac{dy}{dx} = 2Px + Q$   
 $\frac{d^2y}{dx^2} = 2P$   
SUBSTITUTE INTO THE O.D.E & SIMPLIFY  
 $2P + 6(2Px + Q) + 13(Px^2 + Qx + R) = 13x^2 - x + 22$   
 $13Px^2 + (12P + 6Q)x + (2P + 6Q + 13R) = 13x^2 - x + 22$   
 $\bullet P = 1 \quad \bullet 12P + 13Q = -1 \quad \bullet 2P + 6Q + 13R = 22$   
 $12 + 13Q = -1 \quad 2 - 6 + 13R = 22$   
 $13Q = -13 \quad 13R = 20$   
 $Q = -1 \quad R = 20/13$   
PARTICULAR INTEGRAL IS  
 $y = x^2 - x + 2$   
GENERAL SOLUTION IS  
 $y = e^{-3x} (A \cos 2x + B \sin 2x) + x^2 - x + 2$

## Question 4 (\*\*\*)

Find a solution of the differential equation

$$\frac{d^2 y}{dx^2} - 3 \frac{dy}{dx} + 2y = 10 \sin x,$$

subject to the boundary conditions  $y = 6$  and  $\frac{dy}{dx} = 5$  at  $x = 0$ .

$$\boxed{\phantom{000000}}, \quad y = 2e^x + e^{2x} + 3\cos x + \sin x$$

Problem  
 $\frac{d^2 y}{dx^2} - 3 \frac{dy}{dx} + 2y = 10 \sin x, \quad y(0) = 6, \quad y'(0) = 5$

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

Complementary Function  
 $y = Ae^x + Be^{2x}$

Particular Integral by Inspection  
 $y = P \cos x + Q \sin x$   
 $y' = -P \sin x + Q \cos x$   
 $y'' = -P \cos x - Q \sin x$

Substitute into the O.D.E  
 $\Rightarrow (-P \cos x - Q \sin x) - 3(-P \sin x + Q \cos x) + 2(P \cos x + Q \sin x) = 10 \sin x$   
 $\Rightarrow \begin{cases} -P \cos x - Q \sin x \\ -3Q \cos x + 3P \sin x \\ + 2P \cos x + 2Q \sin x \end{cases} = 10 \sin x$   
 $\Rightarrow (P - 3Q) \cos x + (3P + Q) \sin x = 10 \sin x$

$\begin{cases} P - 3Q = 0 \\ P = 3Q \end{cases}$        $\begin{cases} 3P + Q = 10 \\ 3(3Q) + Q = 10 \\ 10Q = 10 \\ Q = 1 \end{cases}$        $\begin{cases} P = 3 \\ Q = 1 \end{cases}$

Particular Integral  
 $y = 3 \cos x + \sin x$

General Solution  
 $y = Ae^x + Be^{2x} + 3 \cos x + \sin x$

Differentiate w.r.t x & Apply Conditions  
 $\frac{dy}{dx} = Ae^x + 2Be^{2x} - 3 \sin x + \cos x$

$\bullet x=0, y=6 \Rightarrow 6 = A + B + 3$   
 $\Rightarrow A + B = 3$

$\bullet x=0, \frac{dy}{dx}=5 \Rightarrow 5 = A + 2B + 1$   
 $\Rightarrow A + 2B = 4$

$\therefore B = 1 \quad A = 2$

Final Answer  
 $y = 2e^x + e^{2x} + 3 \cos x + \sin x$

## Question 5 (\*\*\*)

Find a solution of the differential equation

$$\frac{d^2 y}{dx^2} - 3 \frac{dy}{dx} + 2y = 20 \sin 2x,$$

subject to the boundary conditions  $y = 1$  and  $\frac{dy}{dx} = -5$  at  $x = 0$ .

$$\boxed{\phantom{000000}}, \quad y = 3 \cos 2x - \sin 2x - e^{2x} - e^x$$

AXIOMATICAL SOLUTION FOR THE L.H.S. OF THE O.D.E.

$$\lambda^2 - 3\lambda + 2 = 0$$

$$(\lambda - 2)(\lambda - 1) = 0$$

$$\lambda = 1, 2$$

COMPLEMENTARY FUNCTION

$$y = Ae^x + Be^{2x}$$

PARTICULAR INTEGRAL, TRY  $y = P \cos 2x + Q \sin 2x$

$$\frac{dy}{dx} = -2P \sin 2x + 2Q \cos 2x$$

$$\frac{d^2 y}{dx^2} = -4P \cos 2x - 4Q \sin 2x$$

SUB INTO THE O.D.E.

$$\frac{d^2 y}{dx^2} = -4P \cos 2x - 4Q \sin 2x$$

$$-3 \frac{dy}{dx} = -6P \cos 2x + 6Q \sin 2x$$

$$+ 2y = 2P \cos 2x + 2Q \sin 2x$$

$$(-4P - 6Q) \cos 2x + (-4Q + 6P) \sin 2x \equiv 20 \sin 2x$$

SEPARATE SIMULTANEOUS EQUATIONS

- $-4P - 6Q = 0$
- $-6P - 4Q = 20$
- $6P = -4Q$
- $6(-3Q) - 4Q = 20$
- $-20Q = 20$
- $Q = -1$
- $P = 3$

HENCE THE GENERAL SOLUTION IS

$$y = Ae^x + Be^{2x} + 3 \cos 2x - \sin 2x$$

APPLY CONDITIONS

$(0, 1) \Rightarrow 1 = A + B + 3$

$$A + B = -2$$

$$\frac{dy}{dx} = Ae^x + 2Be^{2x} - 6 \sin 2x - 2 \cos 2x$$

$$-5 = A + 2B - 2$$

$$-3 = A + 2B$$

$$\begin{aligned} \therefore A = -2 - B \\ A = -3 - 2B \end{aligned} \Rightarrow -2 - B = -3 - 2B$$

$$B = -1$$

$$\therefore A = -1$$

$\therefore y = 3 \cos 2x - \sin 2x - e^x - e^{2x}$

## Question 6 (\*\*\*)

Find a general solution of the differential equation

$$\frac{d^2y}{dx^2} + \frac{dy}{dx} - 2y = 6e^x.$$

$$\boxed{\phantom{000000}}, \quad y = (A + 2x)e^x + Be^{-2x}$$

STEP 1: FIND THE AUXILIARY EQUATION

$$\lambda^2 + \lambda - 2 = 0$$

$$(\lambda - 1)(\lambda + 2) = 0$$

$$\lambda = 1, -2$$

CHARACTERISTIC EQUATION

$$y = Ae^x + Be^{-2x}$$

NOW FOR PARTICULAR INTEGRAL WE TRY  $y = Pe^x$  AS  $e^x$  IS A SOLUTION PART OF THE CHARACTERISTIC EQUATION

$$y = Pe^x$$

$$\frac{dy}{dx} = Pe^x + Be^{-2x} = P(1+2)e^x$$

$$\frac{d^2y}{dx^2} = P(2+1)e^x + B(-2)e^{-2x} = P(3+2)e^x - 2Be^{-2x}$$

SUBSTITUTE INTO THE D.E.

$$P(3+2)e^x - 2Be^{-2x} = 6e^x$$

$$P(5+2+1+2-2) = 6$$

$$3P = 6$$

$$P = 2$$

∴ GENERAL SOLUTION IS

$$y = Ae^x + Be^{-2x} + 2e^x$$



## Question 7 (\*\*\*)

Find a general solution of the differential equation

$$\frac{d^2 y}{dx^2} - \frac{dy}{dx} - 2y = 12(e^{2x} - e^{-2x}).$$

$$\boxed{\frac{1}{2}}, \quad y = (A + 4x)e^{2x} + Be^{-x} - 3e^{-2x}$$

ANALYSE EQUATION FIRST

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

EXHHAUSTIVE FUNCTION  
 $y = Ae^{2x} + Be^{-x}$

FOR PARTICULAR INTEGRAL TRY

$y = Pe^{-2x} + Qxe^{2x}$  — BECAUSE  $-Ae^{2x}$  IS PART OF THE SOLUTION MIXEDLY

$\frac{dy}{dx} = -2Pe^{-2x} + Qe^{2x} + 2Qxe^{2x}$   
 $\frac{d^2 y}{dx^2} = 4Pe^{-2x} + 2Qe^{2x} + 2Qe^{2x} + 4Qxe^{2x}$   
 $= 4Pe^{-2x} + 4Qe^{2x} + 4Qxe^{2x}$

SUBSTITUTE INTO THE O.D.E

$4Pe^{-2x} + 4Qe^{2x} + 4Qxe^{2x} - (Qe^{2x} + 2Qxe^{2x}) - 2(Pe^{-2x} + Qxe^{2x}) = 12(e^{2x} - e^{-2x})$

$\frac{dy}{dx} \quad -\frac{dy}{dx} \quad -2y$

$4P = -12 \quad 4Q = 12$   
 $P = -3 \quad Q = 3$

HENCE THE GENERAL SOLUTION IS

$y = Ae^{2x} + Be^{-x} - 3e^{-2x} + 3xe^{2x}$   
 $y = (A + 3x)e^{2x} + Be^{-x} - 3e^{-2x}$

Question 8 (\*\*\*)

$$\frac{d^2y}{dx^2} + y = \sin 2x, \text{ with } y=0, \frac{dy}{dx}=0 \text{ at } x=\frac{\pi}{2}.$$

Show that a solution of the above differential equation is

$$y = \frac{2}{3} \cos x (1 - \sin x).$$

, proof

The image shows two pages of handwritten work. The left page starts with the auxiliary equation  $\frac{d^2y}{dx^2} + y = 0$ , leading to  $\lambda^2 + 1 = 0$  and  $\lambda = \pm i$ . It then identifies the complementary function  $y = A \cos x + B \sin x$ . For the particular integral, it suggests trying  $y = P \sin 2x$ , which leads to  $4P \sin 2x = \sin 2x$ , so  $P = \frac{1}{4}$ . The general solution is then  $y = A \cos x + B \sin x + \frac{1}{4} \sin 2x$ . The right page applies the boundary conditions at  $x = \frac{\pi}{2}$ . From  $y=0$ , it gets  $0 = A + B + \frac{1}{4}$ . From  $\frac{dy}{dx}=0$ , it gets  $0 = -A + 2B$ . Solving these gives  $A = \frac{2}{3}$  and  $B = -\frac{1}{3}$ . The final solution is  $y = \frac{2}{3} \cos x - \frac{1}{3} \sin 2x$ , which is simplified to  $y = \frac{2}{3} \cos x (1 - \sin x)$ .

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# 16 STANDARD QUESTIONS

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Question 1 (\*\*\*)

$$\frac{d^2y}{dx^2} + \frac{dy}{dx} - 2y = 6e^{-2x},$$

with  $y = 3$  and  $\frac{dy}{dx} = -2$  at  $x = 0$ .

Show that the solution of the above differential equation is

$$y = 2e^x + (1 - 2x)e^{-2x}.$$

, proof

ANSWER QUESTION FOR THE O.D.E. IS

$$\lambda^2 + \lambda - 2 = 0$$

$$(\lambda - 1)(\lambda + 2) = 0$$

$$\lambda = 1, -2$$

CHARACTERISTIC FUNCTION

$$y = Ae^x + Be^{-2x}$$

AS THE R.H.S. CONTAINS  $6e^{-2x}$  WHICH IS PART OF THE SOLUTION

FOR THE PARTICULAR INTEGRAL WE TRY

$$y = Px^2e^{-2x}$$

$$\frac{dy}{dx} = 2Px - 2Px^2$$

$$\frac{d^2y}{dx^2} = 2P - 4Px = 2P - 4Px$$

SUB INTO THE O.D.E

$$(2P - 4Px) + (2Px - 2Px^2) - 2(Px^2e^{-2x}) = 6e^{-2x}$$

$$-5Pe^{-2x} = 6e^{-2x}$$

$$P = -2$$

PARTICULAR INTEGRAL IS

$$y = -2x^2e^{-2x}$$

GENERAL SOLUTION IS

$$y = Ae^x + Be^{-2x} - 2x^2e^{-2x}$$

INTERPRETIVE AND APPLY CONDITIONS

$$y = Ae^x + Be^{-2x} - 2x^2e^{-2x}$$

$$\frac{dy}{dx} = Ae^x - 2Be^{-2x} - 4xe^{-2x}$$

- $x=0, y=3 \Rightarrow 3 = A + B$
- $x=0, \frac{dy}{dx} = -2 \Rightarrow -2 = A - 2B - 2$

$$0 = A - 2B$$

$$A = 2B$$

$$3 = 2B + B$$

$$B = 1 \quad A = 2$$

FINAL ANSWER

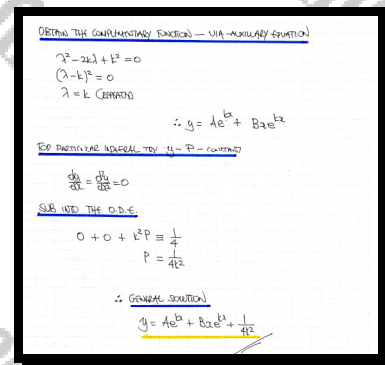
$$y = 2e^x + e^{-2x} - 2x^2e^{-2x}$$

## Question 2 (\*\*\*)

Find a general solution of the differential equation

$$\frac{d^2y}{dx^2} - 2k \frac{dy}{dx} + k^2 y = \frac{1}{4}, \quad k > 0.$$

$$\boxed{\phantom{000000}}, \quad y = Ae^{kx} + Bxe^{kx} + \frac{1}{4k^2}$$



DETERMINE THE COMPLEMENTARY FUNCTION — VIA AUXILIARY EQUATION  
 $\lambda^2 - 2k\lambda + k^2 = 0$   
 $(\lambda - k)^2 = 0$   
 $\lambda = k$  (REPEATED)  
 $\therefore y = Ae^{kx} + Bxe^{kx}$   
 FOR PARTICULAR INTEGRAL TRY  $y = P$  (CONSTANT)  
 $\frac{dy}{dx} = \frac{d^2y}{dx^2} = 0$   
 SUB INTO THE O.D.E.  
 $0 + 0 + k^2 P = \frac{1}{4}$   
 $P = \frac{1}{4k^2}$   
 $\therefore$  GENERAL SOLUTION  
 $y = Ae^{kx} + Bxe^{kx} + \frac{1}{4k^2}$

**Question 3** (\*\*\*)

Find the solution of the differential equation

$$\frac{d^2y}{dx^2} + \frac{dy}{dx} = 2x + 3,$$

subject to the conditions  $y = 2$ ,  $\frac{dy}{dx} = -5$  at  $x = 0$ .

$$y = x^2 + x - 4 + 6e^{-x}$$

Handwritten solution for the differential equation problem:

Given:  $\frac{d^2y}{dx^2} + \frac{dy}{dx} = 2x + 3$

**Homogeneous equation:**

$$r^2 + r = 0 \Rightarrow r(r+1) = 0$$

$$r = 0, -1$$

**Particular solution:**  $y = Ax^2 + Bx + C$

$$\frac{dy}{dx} = 2Ax + B$$

$$\frac{d^2y}{dx^2} = 2A$$

Sub into the ODE:

$$2A + (2Ax + B) = 2x + 3$$

$$2Ax + (2A + B) = 2x + 3$$

Equating coefficients:

$$2A = 2 \Rightarrow A = 1$$

$$2A + B = 3 \Rightarrow 2 + B = 3 \Rightarrow B = 1$$

**General solution:**  $y = x^2 + x + C$

**Apply conditions:**

At  $x = 0$ ,  $y = 2$ :  $2 = 0 + 0 + C \Rightarrow C = 2$

At  $x = 0$ ,  $\frac{dy}{dx} = -5$ :  $-5 = 2A + B = 2 + 1 = 3$  (This is inconsistent with the given conditions, suggesting a typo in the original problem or solution.)

Final solution:  $y = x^2 + x - 4 + 6e^{-x}$

**Question 4** (\*\*\*)

Find a solution of the differential equation

$$\frac{d^2 y}{dx^2} + 2 \frac{dy}{dx} + 5y = 34 \cos 2x,$$

subject to the boundary conditions  $y = 18$  and  $\frac{dy}{dx} = 0$  at  $x = 0$ .

$$y = 2(8e^{-x} + 1) \cos 2x + 8 \sin 2x$$

Handwritten solution for Question 4:

$\frac{d^2 y}{dx^2} + 2 \frac{dy}{dx} + 5y = 34 \cos 2x$   
 $\lambda^2 + 2\lambda + 5 = 0$   
 $(\lambda + 1)^2 - 4 = 0$   
 $(\lambda + 1)^2 = 4$   
 $\lambda + 1 = \pm 2$   
 $\lambda = -1 \pm 2$   
 $\lambda = 1, -3$   
 $CF: y = e^x(A \cos 2x + B \sin 2x)$

$y = P \cos 2x + Q \sin 2x$   
 $\frac{dy}{dx} = -2P \sin 2x + 2Q \cos 2x$   
 $\frac{d^2 y}{dx^2} = -4P \cos 2x - 4Q \sin 2x$   
 $SUB$  into ODE  
 $\frac{d^2 y}{dx^2} + 2 \frac{dy}{dx} + 5y = 34 \cos 2x$   
 $-4P \cos 2x - 4Q \sin 2x + 2(-2P \sin 2x + 2Q \cos 2x) + 5(P \cos 2x + Q \sin 2x) = 34 \cos 2x$   
 $(-4P + 4Q + 5P) \cos 2x + (-4Q - 4P + 5Q) \sin 2x = 34 \cos 2x$   
 $(P + 4Q) \cos 2x + (Q - 4P) \sin 2x = 34 \cos 2x$   
 $P + 4Q = 34$   
 $Q - 4P = 0$   
 $Q = 4P$   
 $P + 4(4P) = 34$   
 $P + 16P = 34$   
 $17P = 34$   
 $P = 2$   
 $Q = 8$

$\therefore y = e^x(A \cos 2x + B \sin 2x) + 2 \cos 2x + 8 \sin 2x$   
 $\frac{dy}{dx} = e^x(-A \sin 2x + B \cos 2x) + e^x(-2A \sin 2x + 2B \cos 2x) - 4 \sin 2x + 16 \cos 2x$   
 $x=0 \quad y=18, \quad A+2=18 \quad \Rightarrow A=16$   
 $x=0 \quad \frac{dy}{dx}=0, \quad -A+2B+16=0 \Rightarrow -16+2B+16=0 \Rightarrow 2B=0 \Rightarrow B=0$

$\therefore y = 16e^x \cos 2x + 2 \cos 2x + 8 \sin 2x$   
 $y = 2(8e^x + 1) \cos 2x + 8 \sin 2x$

## Question 5 (\*\*\*)

The curve  $C$  has a local minimum at the origin and satisfies the differential equation

$$\frac{d^2y}{dx^2} + 4\frac{dy}{dx} + 8y = 32x^2.$$

Find an equation for  $C$ .

$$y = e^x (\sin 2x + \cos 2x) + (2x-1)^2$$

Handwritten solution for Question 5:

**Part 1: Homogeneous Solution**

Given O.D.E:  $\frac{d^2y}{dx^2} + 4\frac{dy}{dx} + 8y = 32x^2$

Assume  $y = e^{\lambda x}$

Characteristic equation:  $\lambda^2 + 4\lambda + 8 = 0$

$(\lambda + 2)^2 = -4$

$\lambda + 2 = \pm 2i$

$\lambda = -2 \pm 2i$

Therefore the homogeneous solution is:

$y_h = e^{-2x} (A \cos 2x + B \sin 2x)$

**Part 2: Particular Solution**

Assume  $y_p = P^2 + Qx + R$

Sub into the O.D.E:

$2P + 4(2Px + Q) + 8(P^2 + Qx + R) = 32x^2$

$\Rightarrow 2P + 8Px + 4Q + 8P^2 + 8Qx + 8R = 32x^2$

$\Rightarrow 8P^2 + (8P + 8Q)x + (2P + 4Q + 8R) = 32x^2$

Equating coefficients:

$8P^2 = 32 \Rightarrow P = 4$

$8P + 8Q = 0 \Rightarrow 32 + 8Q = 0 \Rightarrow Q = -4$

$2P + 4Q + 8R = 0 \Rightarrow 8 - 16 + 8R = 0 \Rightarrow 8R = 8 \Rightarrow R = 1$

Therefore the particular solution is:

$y_p = 4x^2 - 4x + 1$

**General Solution:**

$y = e^{-2x} (A \cos 2x + B \sin 2x) + 4x^2 - 4x + 1$

**Part 3: Applying Initial Conditions**

The curve  $C$  has a local minimum at the origin  $(0,0)$ .

At  $x=0$ ,  $y=0$ :

$0 = e^0 (A \cos 0 + B \sin 0) + 4(0)^2 - 4(0) + 1$

$0 = 1(A) + 0 + 1$

$A = -1$

At  $x=0$ ,  $\frac{dy}{dx} = 0$  (local minimum):

$\frac{dy}{dx} = -2e^{-2x} (A \cos 2x + B \sin 2x) + e^{-2x} (-2A \sin 2x + 2B \cos 2x) + 8x - 4$

At  $x=0$ ,  $\frac{dy}{dx} = 0$ :

$0 = -2(A) + 2(B) - 4$

$0 = -2(-1) + 2(B) - 4$

$0 = 2 + 2B - 4$

$2 = 2B$

$B = 1$

**Final Equation for C:**

$y = e^{-2x} (-\cos 2x + \sin 2x) + 4x^2 - 4x + 1$

$y = e^{-2x} (\sin 2x - \cos 2x) + (2x-1)^2$



Question 6 (\*\*\*)

$$\frac{d^2x}{dt^2} + 9x + 12 \sin 3t = 0, \quad t \geq 0,$$

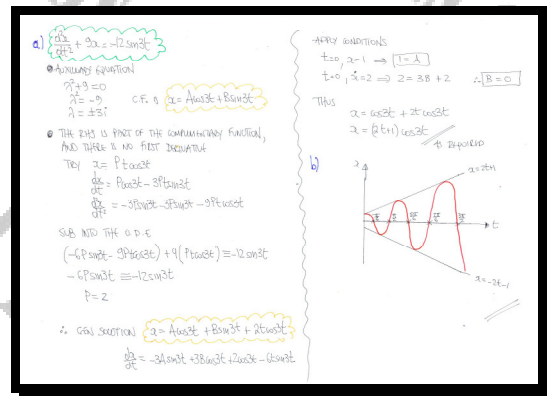
with  $x = 1, \frac{dx}{dt} = 2$  at  $t = 0$ .

a) Show that a solution of the differential equation is

$$x = (2t + 1) \cos 3t.$$

b) Sketch the graph of  $x$ .

proof



## Question 7 (\*\*\*)

Solve the following differential equation

$$\frac{d^2 y}{dx^2} - 4 \frac{dy}{dx} + 4y = 2e^{2x},$$

subject to the boundary conditions  $y = 0, \frac{dy}{dx} = 1$  at  $x = 0$ .

$$\boxed{\phantom{000}}, \quad y = x(x+1)e^{2x}$$

AUXILIARY EQUATION IS

$$\lambda^2 - 4\lambda + 4 = 0$$

$$(\lambda - 2)^2 = 0$$

$$\lambda = 2 \quad (\text{REPEAT})$$

(COMPLEMENTARY FUNCTION)

$$y = Ae^{2x} + Bxe^{2x}$$

AS  $3e^{2x}$  &  $2e^{2x}$  ARE PART OF THE COMPLEMENTARY FUNCTION

WE TRY  $y = Px^3e^{2x}$

$$y = Px^3e^{2x}$$

$$\frac{dy}{dx} = 3Px^2e^{2x} + 2Px^3e^{2x}$$

$$\frac{d^2y}{dx^2} = 6Px + 4Px^2e^{2x} + 4Px^3e^{2x}$$

$$= 2Pe^3 + 8Px^2e^{2x} + 4Px^3e^{2x}$$

SUBSTITUTE INTO THE O.D.E.

$$2Pe^3 + 8Px^2e^{2x} + 4Px^3e^{2x} - 4(3Px^2e^{2x} + 2Px^3e^{2x}) + 4(Px^3e^{2x}) = 2e^{2x}$$

$$\therefore P = 1$$

GENERAL SOLUTION IS

$$y = Ae^{2x} + Bxe^{2x} + x^3e^{2x}$$

$$y = (A + Bx + x^3)e^{2x}$$

APPLY BOUNDARY CONDITION  $x=0, y=0$

$$\Rightarrow 0 = A(e^0)$$

$$\Rightarrow A = 0$$

DIFFERENTIATE  $y = (Bx + x^3)e^{2x}$  TO APPLY  $\frac{dy}{dx} = 1$

$$\frac{dy}{dx} = (B + 2x)e^{2x} + 2(Bx + x^3)e^{2x}$$

$$1 = B + 2 \times 0$$

$$B = 1$$

$$\therefore y = (x^2 + x)e^{2x}$$

$$y = x(x+1)e^{2x}$$

**Question 8** (\*\*\*)

It is given that the functions of  $x$ ,  $f$  and  $g$ , satisfy the following coupled first order differential equations.

$$f'(x) - 5f(x) = 3g(x) \quad \text{and} \quad g'(x) + 4g(x) = -6f(x).$$

a) Show that

$$f''(x) - f'(x) - 2f(x) = 0.$$

b) Given further that  $f(0) = 1$  and  $g(0) = 3$ , solve the differential equation of part (a) to obtain simplified expressions for  $f(x)$  and  $g(x)$ .

$$\boxed{\phantom{00000}}, \quad \boxed{f(x), g(x)} = \boxed{5e^{2x} - 4e^{-x}, 8e^{-x} - 5e^{2x}}$$

**a)**  $f'(x) - 5f(x) = 3g(x)$  and  $g'(x) + 4g(x) = -6f(x)$

Differentiate the first O.D.E. with respect to  $x$

$$\Rightarrow f''(x) - 5f'(x) = 3g'(x)$$

$$\Rightarrow f''(x) - 5f'(x) = 3[-4g(x) - 6f(x)]$$

$$\Rightarrow f''(x) - 5f'(x) = -12g(x) - 18f(x)$$

$$\Rightarrow f''(x) - 5f'(x) = -4[3g(x)] - 18f(x)$$

$$\Rightarrow f''(x) - 5f'(x) = -4[f'(x) - 5f(x)] - 18f(x)$$

$$\Rightarrow f''(x) - 5f'(x) = -4f'(x) + 20f(x) - 18f(x)$$

$$\Rightarrow f''(x) - f'(x) - 2f(x) = 0$$

**b)** Solve the 2nd order O.D.E. (Auxiliary equation etc)

$$\lambda^2 - \lambda - 2 = 0$$

$$(\lambda + 1)(\lambda - 2) = 0$$

$$\lambda = -1, 2$$

$\therefore$  general solution

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

Differentiate to obtain  $g(x)$

$$f'(x) = 2Ae^{2x} - Be^{-x}$$

$$\Rightarrow 3g(x) = f'(x) - 5f(x)$$

$$\Rightarrow 3g(x) = 2Ae^{2x} - Be^{-x} - 5(Ae^{2x} + Be^{-x})$$

$$\Rightarrow 3g(x) = 2Ae^{2x} - Be^{-x} - 5Ae^{2x} - 5Be^{-x}$$

$$\Rightarrow 3g(x) = -3Ae^{2x} - 6Be^{-x}$$

$$\Rightarrow g(x) = -Ae^{2x} - 2Be^{-x}$$

Apply conditions  $f(0) = 1$  and  $g(0) = 3$

$$f(0) = Ae^{0} + Be^{0} = 1 \Rightarrow A + B = 1$$

$$g(0) = -Ae^{0} - 2Be^{0} = 3 \Rightarrow -A - 2B = 3$$

$$A + B = 1$$

$$-A - 2B = 3$$

$$A + B = 1$$

$$A - 4B = 1$$

$$A = 5$$

Final solution

$$f(x) = 5e^{2x} - 4e^{-x} \quad \text{and} \quad g(x) = 8e^{-x} - 5e^{2x}$$

## Question 9 (\*\*\*)

The variables  $x$  and  $y$  satisfy the following coupled first order differential equations.

$$\frac{dx}{dt} = x - 2y \quad \text{and} \quad \frac{dy}{dt} = 5x - y.$$

Given further that  $x = -1$ ,  $y = 2$  at  $t = 0$ , solve the differential equations to obtain simplified expressions for  $x$  and  $y$ .

$$\boxed{\phantom{0000}}, \quad x = -\cos 3t - \frac{5}{3} \sin 3t, \quad y = 2 \cos 3t - \frac{7}{3} \sin 3t$$

DIFFERENTIATE THE FIRST EQUATION WITH RESPECT TO  $y$

$$\frac{dx}{dt} = x - 2y$$

$$\frac{d^2x}{dt^2} = \frac{dx}{dt} - 2 \frac{dy}{dt}$$

$$\frac{d^2x}{dt^2} = \frac{dx}{dt} - 2(5x - y)$$

$$\frac{d^2x}{dt^2} = \frac{dx}{dt} - 10x + 2y$$

But  $2y = x - \frac{dx}{dt}$

$$\frac{d^2x}{dt^2} = \frac{dx}{dt} - 10x + (x - \frac{dx}{dt})$$

$$\frac{d^2x}{dt^2} = -9x$$

$$\frac{d^2x}{dt^2} + 9x = 0$$

AUXILIARY EQUATION

$$\lambda^2 + 9 = 0$$

$$\lambda = \pm 3i$$

$$\therefore x(t) = A \cos 3t + B \sin 3t$$

DIFFERENTIATE  $x(t)$  WITH RESPECT TO  $t$

$$\frac{dx}{dt} = -3A \sin 3t + 3B \cos 3t$$

SUBSTITUTE  $x$  &  $\frac{dx}{dt}$  INTO  $2y = x - \frac{dx}{dt}$

$$\Rightarrow 2y = x - \frac{dx}{dt}$$

$$\Rightarrow 2y = A \cos 3t + B \sin 3t - (-3A \sin 3t + 3B \cos 3t)$$

$$\Rightarrow 2y = A \cos 3t + B \sin 3t + 3A \sin 3t - 3B \cos 3t$$

$$\Rightarrow y = \frac{A-3B}{2} \cos 3t + \frac{B+3A}{2} \sin 3t$$

APPLY CONDITIONS FIRST INFO  $x(t)$

$t=0$   $x=-1 \Rightarrow -1 = A$

APPLY CONDITIONS TO  $y(t)$

$t=0$   $y=2 \Rightarrow 2 = \frac{A-3B}{2}$

$$4 = A - 3B$$

$$3B = A - 4$$

$$3B = -5$$

$$B = -\frac{5}{3}$$

FINALLY WE HAVE IF  $A = -1$  &  $B = \frac{5}{3}$

$$x(t) = -\cos 3t - \frac{5}{3} \sin 3t$$

$$y(t) = 2 \cos 3t - \frac{7}{3} \sin 3t //$$

**Question 10** (\*\*\*)

It is given that the variables  $x = f(t)$  and  $y = g(t)$  satisfy the following coupled first order differential equations.

$$\frac{dx}{dt} = x + \frac{2}{3}y \quad \text{and} \quad \frac{dy}{dt} = 3y - \frac{3}{2}x.$$

Given further that  $x=1$ ,  $y=3$  at  $t=0$ , solve the differential equations to obtain simplified expressions for  $f(t)$  and  $g(t)$ .

$$\boxed{\begin{bmatrix} f(t) \\ g(t) \end{bmatrix}}, \quad \boxed{\begin{bmatrix} f(t), & g(t) \end{bmatrix} = \begin{bmatrix} e^{2t} + te^{2t}, & 3e^{2t} + \frac{3}{2}te^{2t} \end{bmatrix}}$$

**Panel 1: Initial Equations and First Derivative**

$$\frac{dx}{dt} = x + \frac{2}{3}y \quad \frac{dy}{dt} = 3y - \frac{3}{2}x \quad \begin{matrix} t=0 \\ x=1 \\ y=3 \end{matrix}$$

Differentiate the first O.E. with respect to  $t$

$$\Rightarrow \frac{d^2x}{dt^2} = \frac{dx}{dt} + \frac{2}{3}\frac{dy}{dt}$$

Substitute the second O.E. into the above expression

$$\Rightarrow \frac{d^2x}{dt^2} = \frac{dx}{dt} + \frac{2}{3}(3y - \frac{3}{2}x)$$

Rearrange the first O.E.

$$\Rightarrow \frac{dx}{dt} = x + \frac{2}{3}y$$

$$\Rightarrow 3\frac{dx}{dt} = 3x + 2y$$

$$\Rightarrow 2y = 3\frac{dx}{dt} - 3x$$

Combine (i) & (ii) we obtain

$$\Rightarrow \frac{d^2x}{dt^2} = \frac{dx}{dt} + (3\frac{dx}{dt} - 3x) - 2x$$

**Panel 2: Auxiliary Equation and General Solution**

$$\Rightarrow \frac{d^2x}{dt^2} - 4\frac{dx}{dt} + 4x = 0$$

Auxiliary equation for the above O.E.

$$\Rightarrow \lambda^2 - 4\lambda + 4 = 0$$

$$\Rightarrow (\lambda - 2)^2 = 0$$

$$\Rightarrow \lambda = 2 \text{ (repeated)}$$

General solution for  $x = f(t)$

$$\Rightarrow x = f(t) = Ae^{2t} + Bte^{2t}$$

$$\Rightarrow x = f(t) = e^{2t}(A + Bt)$$

Apply condition  $t=0, x=1$  yields  $A=1$

$$\Rightarrow x = f(t) = e^{2t}(1 + Bt)$$

Now differentiate  $x$  & sub into the first O.E.

$$\Rightarrow \frac{dx}{dt} = 2e^{2t}(1 + Bt) + Be^{2t}$$

$$\Rightarrow e^{2t}(2 + 2Bt + B) = e^{2t}(1 + Bt) + \frac{2}{3}y$$

**Panel 3: Final Solution**

$$\Rightarrow \frac{2}{3}y = e^{2t}(2 + 2Bt + B) - e^{2t}(1 + Bt)$$

$$\Rightarrow \frac{2}{3}y = e^{2t}(1 + B)$$

$$\Rightarrow y = \frac{3}{2}e^{2t}(1 + B)$$

Finally apply the condition,  $t=0, y=3$

$$\Rightarrow 3 = \frac{3}{2}(1 + B)$$

$$\Rightarrow 2 = 1 + B$$

$$\Rightarrow B = 1$$

Final solution:

$$x = f(t) = e^{2t}(1 + t)$$

$$y = g(t) = \frac{3}{2}e^{2t}(2 + t)$$

## Question 11 (\*\*\*\*)

$$\frac{dx}{dt} + y = e^{-t} \quad \text{and} \quad \frac{dy}{dt} - x = e^t.$$

Given that  $x=0$ ,  $y=0$  at  $t=0$ , solve the differential equations to obtain simplified expressions for  $x=f(t)$  and  $y=g(t)$ .

$$\boxed{\phantom{000000}}, \quad \boxed{x = -\cosh t + \sin t + \cos t, \quad y = \cosh t + \sin t - \cos t}$$

DIFFERENTIATE EACH OF THE TWO EQUATIONS WITH RESPECT TO  $t$ , AND ADD THEM TOGETHER

$$\frac{d}{dt}\left(\frac{dx}{dt} + y\right) = \frac{d}{dt}(e^{-t})$$

$$\frac{d^2x}{dt^2} + \frac{dy}{dt} = -e^{-t}$$

$$\frac{d^2x}{dt^2} + [x + e^t] = -e^{-t}$$

$$\frac{d^2x}{dt^2} + x = -e^{-t} - e^t$$

ASSUME SOLUTION IS  $x = A \cos t + B \sin t$  (SINCE  $\lambda = \pm i$ )

ASSUME  $y = C \cos t + D \sin t$

FOR PARTICULAR SOLUTION, LET  $x = P e^t + Q e^{-t}$

$$\frac{dx}{dt} = P e^t - Q e^{-t}$$

$$\frac{d^2x}{dt^2} = P e^t + Q e^{-t}$$

SUB INTO THE O.D.E

$$(P e^t + Q e^{-t}) + (P e^t + Q e^{-t}) = -e^{-t} - e^t$$

$$2P e^t + 2Q e^{-t} = -e^{-t} - e^t$$

$$\therefore P = Q = -\frac{1}{2}$$

GENERAL SOLUTION IS

$$x = A \cos t + B \sin t - \frac{1}{2} e^t - \frac{1}{2} e^{-t}$$

$$x = A \cos t + B \sin t - \cosh t$$

ANY CONSTITUTIONS  $x=0$  FOR  $t=0$

$$0 = A - \frac{1}{2}$$

$$A = \frac{1}{2}$$

$$\therefore x = \frac{1}{2} \cos t + B \sin t - \cosh t$$

DIFFERENTIATE WITH RESPECT TO  $t$

$$\frac{dx}{dt} = -\frac{1}{2} \sin t + B \cos t - \sinh t$$

$$-y = e^t - \cosh t - \sinh t$$

APPLY CONDITION FOR  $y=0$

$$0 + 1 = 0 + B - 0$$

$$B = 1$$

$$\therefore x = \frac{1}{2} \cos t + \sin t - \cosh t$$

FIND  $y$  FROM  $\frac{dy}{dt} - x = e^t$

$$y = e^t - \frac{dx}{dt} \Rightarrow y = e^t - \left[-\frac{1}{2} \sin t + \cos t - \sinh t\right]$$

$$\Rightarrow y = e^t - \cos t + \frac{1}{2} \sin t + \sinh t$$

$$\Rightarrow y = \cosh t - \cos t + \frac{1}{2} e^t + \frac{1}{2} e^{-t}$$

$$\Rightarrow y = \cosh t - \cos t + \cosh t$$

## Question 12 (\*\*\*\*)

$$\frac{d^2 y}{dx^2} + 4 \frac{dy}{dx} + 4y = 16 + 32e^{2x},$$

with  $y = 8$  and  $\frac{dy}{dx} = 0$  at  $x = 0$ .

Show that the solution of the above differential equation is

$$y = 8 \cosh^2 x.$$

proof

Handwritten solution for Question 12:

Given:  $\frac{d^2 y}{dx^2} + 4 \frac{dy}{dx} + 4y = 16 + 32e^{2x}$

**Part 1: Particular Integral**

Assume  $y = Ae^{2x} + B$

Then  $\frac{dy}{dx} = 2Ae^{2x}$  and  $\frac{d^2 y}{dx^2} = 4Ae^{2x}$

Substitute into the equation:

$$4Ae^{2x} + 4(2Ae^{2x}) + 4(Ae^{2x} + B) = 16 + 32e^{2x}$$

$$4Ae^{2x} + 8Ae^{2x} + 4Ae^{2x} + 4B = 16 + 32e^{2x}$$

$$16Ae^{2x} + 4B = 16 + 32e^{2x}$$

Equating coefficients:

$$16A = 32 \Rightarrow A = 2$$

$$4B = 16 \Rightarrow B = 4$$

∴ Particular solution is  $y = 4e^{2x} + 4$

**Part 2: Complementary Function**

Characteristic equation:  $m^2 + 4m + 4 = 0$

$$(m + 2)^2 = 0 \Rightarrow m = -2, -2$$

∴ Complementary function is  $y = Ae^{-2x} + Be^{-2x}$

**General solution:**

$$y = 4e^{2x} + 4 + Ae^{-2x} + Be^{-2x}$$

Apply initial conditions:

At  $x = 0$ ,  $y = 8$ :  $8 = 4 + A + B \Rightarrow A + B = 4$

At  $x = 0$ ,  $\frac{dy}{dx} = 0$ :  $0 = 8A - 2B \Rightarrow 4A - B = 0 \Rightarrow B = 4A$

Substitute  $B = 4A$  into  $A + B = 4$ :

$$A + 4A = 4 \Rightarrow 5A = 4 \Rightarrow A = \frac{4}{5}$$

$$B = 4A = \frac{16}{5}$$

∴ General solution is  $y = 4e^{2x} + 4 + \frac{4}{5}e^{-2x} + \frac{16}{5}e^{-2x}$

Now,  $y = 8 \cosh^2 x$

Recall:  $\cosh x = \frac{e^x + e^{-x}}{2}$

$$y = 8 \left( \frac{e^x + e^{-x}}{2} \right)^2 = 8 \left( \frac{e^{2x} + 2 + e^{-2x}}{4} \right) = 2(e^{2x} + 2 + e^{-2x}) = 2e^{2x} + 4 + 2e^{-2x}$$

∴  $y = 4e^{2x} + 4 + \frac{4}{5}e^{-2x} + \frac{16}{5}e^{-2x} = 2e^{2x} + 4 + 2e^{-2x}$

∴ The solution is  $y = 8 \cosh^2 x$

## Question 13 (\*\*\*\*)

$$\frac{d^2y}{dx^2} - 2k \frac{dy}{dx} + k^2 y = 12x e^{kx}, \quad k > 0$$

a) Find a general solution of the differential equation given that  $y = Px^3 e^{kx}$ , where  $P$  is a constant, is part of the solution.

b) Given further that  $y = 1$ ,  $\frac{dy}{dx} = 0$  at  $x = 0$  show that

$$y = e^{kx} (2x^3 - kx + 1).$$

$$y = e^{kx} (2x^3 + Ax + B)$$

(a)  $\frac{d^2y}{dx^2} - 2k \frac{dy}{dx} + k^2 y = 0$   
 AUXILIARY EQUATION:  $\lambda^2 - 2k\lambda + k^2 = 0$   
 $(\lambda - k)^2 = 0$   
 $\lambda = k$  (repeated)  
 FOR PARTICULAR INTEGRAL TRY  
 $y = Px^3 e^{kx}$   
 $\frac{dy}{dx} = 3Px^2 e^{kx} + Pkx^3 e^{kx}$   
 $\frac{d^2y}{dx^2} = 6Px e^{kx} + 3Pkx^2 e^{kx} + 3Pkx^2 e^{kx} + Pk^2 x^3 e^{kx}$   
 SUB INTO LHS = 0  
 $\frac{d^2y}{dx^2} - 2k \frac{dy}{dx} + k^2 y = 0$   
 $6Px e^{kx} + 3Pkx^2 e^{kx} + 3Pkx^2 e^{kx} + Pk^2 x^3 e^{kx} - 2k(3Px^2 e^{kx} + Pkx^3 e^{kx}) + k^2(Px^3 e^{kx}) = 0$   
 $6Px e^{kx} + 3Pkx^2 e^{kx} + 3Pkx^2 e^{kx} + Pk^2 x^3 e^{kx} - 6Pkx^2 e^{kx} - 2Pk^2 x^3 e^{kx} + Pk^2 x^3 e^{kx} = 0$   
 $6Px e^{kx} = 0$   
 $P = 2$   
 $\therefore$  GEN. SOLUTION:  $y = A e^{kx} + B x e^{kx} + 2x^3 e^{kx}$   
 $y = e^{kx} (A + Bx + 2x^3)$

(b)  $\frac{dy}{dx} = k e^{kx} (A + Bx + 2x^3) + e^{kx} (B + 6x^2)$   
 $x=0, y=1 \Rightarrow 1 = A$   
 $x=0, \frac{dy}{dx}=0 \Rightarrow 0 = kA + B \Rightarrow B = -k$   
 $\therefore y = e^{kx} (1 - kx + 2x^3)$



## Question 14 (\*\*\*\*)

Show that the solution of the differential equation

$$\frac{d^2 y}{dx^2} - 8 \frac{dy}{dx} + 16y = 24e^{4x},$$

subject to the boundary conditions  $y = -1$ ,  $\frac{dy}{dx} = -4$  at  $x = 0$ , can be written as

$$y = (12x^2 - 1)e^{4x}.$$

proof

$\frac{d^2 y}{dx^2} - 8 \frac{dy}{dx} + 16y = 24e^{4x}$   
 • AUXILIARY EQUATION  
 $\lambda^2 - 8\lambda + 16 = 0$   
 $(\lambda - 4)^2 = 0$   $\therefore \lambda = 4$  (double root)  
 • AS  $\lambda = 4$  is a root of the C.F.  $\lambda e^{4x}$  is also part of C.F. THEN WE TRY  
 $y = Pa^2 e^{4x}$   
 $\frac{dy}{dx} = 2Pa e^{4x} + 4Pa^2 e^{4x} = 2P(2a + 4a^2)e^{4x}$   
 $\frac{d^2 y}{dx^2} = 2P(4 + 8a)e^{4x} + 8P(2a + 4a^2)e^{4x}$   
 $= 2Pe^{4x} [4 + 8a + 16a + 32a^2 + 32a^2]$   
 $= 2Pe^{4x} [8a^2 + 40a + 4]$   
 SUB INTO THE O.D.E  
 $2Pe^{4x} [8a^2 + 40a + 4] - 8 \cdot 2P(2a + 4a^2)e^{4x} + 16Pa^2 e^{4x} = 24e^{4x}$   
 $\Rightarrow 2P [8a^2 + 40a + 4 - 16a - 32a^2 + 16a^2] = 24$   
 $\Rightarrow 2P [-8a^2 + 24a + 4] = 24$   
 $\Rightarrow P [-8a^2 + 24a + 4] = 12$   
 $\therefore 2Pe^{4x} = 24e^{4x}$   
 $\therefore P = 12$   
 $\therefore$  GEN. SOLUTION  $y = A e^{4x} + B x e^{4x} + 12x^2 e^{4x}$   
 $y = (A + Bx + 12x^2)e^{4x}$   
 THEN  
 $\frac{dy}{dx} = (B + 24x)e^{4x} + 4(A + Bx + 12x^2)e^{4x}$   
 APPLY CONDITIONS  
 $x=0, y=-1 \Rightarrow -1 = A$   
 $x=0, \frac{dy}{dx} = -4 \Rightarrow -4 = B + 4A$   
 $\Rightarrow -4 = B - 4$   
 $\Rightarrow B = 0$   
 $\therefore y = (12x^2 - 1)e^{4x}$

## Question 15 (\*\*\*\*)

$$\frac{d^2y}{dx^2} - 6\frac{dy}{dx} + 9y = 4e^{3x}.$$

- a) Find a solution of the differential equation given that  $y=1$ ,  $\frac{dy}{dx}=0$  at  $x=0$ .
- b) Sketch the graph of  $y$ .

The sketch must include ...

- the coordinates of any points where the graph meets the coordinate axes.
- the coordinates of any stationary points of the curve.
- clear indications of how the graph looks for large positive or negative values of  $x$ .

$$y = e^{3x}(2x^2 - 3x + 1)$$

(a)  $\frac{d^2y}{dx^2} - 6\frac{dy}{dx} + 9y = 4e^{3x}$

ASSUME  $y = e^{\lambda x}$

$\lambda^2 - 6\lambda + 9 = 0$

$(\lambda - 3)^2 = 0$

$\lambda = 3$  (REPEATED)

FOR PARTICULAR INTEGRAL TRY  $y = P x^2 e^{3x}$

$\frac{dy}{dx} = 2Px e^{3x} + 3P x^2 e^{3x}$

$\frac{d^2y}{dx^2} = 2Pe^{3x} + 6Px e^{3x} + 6Px e^{3x} + 9P x^2 e^{3x}$

SUB INTO THE D.P.E

$\frac{d^2y}{dx^2} - 6\frac{dy}{dx} + 9y = 4e^{3x}$

$2Pe^{3x} + 12Px e^{3x} + 9P x^2 e^{3x} - 6(2Px e^{3x} + 3P x^2 e^{3x}) + 9P x^2 e^{3x} = 4e^{3x}$

$-6Px e^{3x} = 4e^{3x}$

$-6P = 4$

$P = -\frac{2}{3}$

$\therefore y = A e^{3x} + B x e^{3x} + C x^2 e^{3x}$

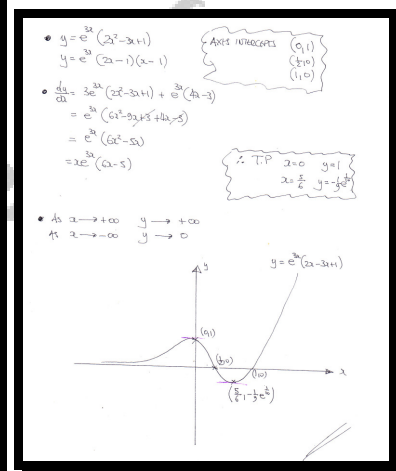
$y = e^{3x}[A + Bx + Cx^2]$

$\frac{dy}{dx} = 3e^{3x}[A + Bx + Cx^2] + e^{3x}[B + 2Cx]$

$\bullet$   $x=0, y=1 \Rightarrow \frac{1}{1} = A$

$\bullet$   $x=0, \frac{dy}{dx}=0 \Rightarrow 0 = 3A + B \Rightarrow B = -3$

$y = e^{3x}[1 - 3x + Cx^2]$



## Question 16 (\*\*\*)

The curve with equation  $y = f(x)$  is the solution of the differential equation

$$\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + 4y = 8\sin 2x.$$

The first two non zero terms in Maclaurin series expansion of  $f(x)$  are  $x + kx^2$ , where  $k$  is a constant.

Determine in any order the value of  $k$  and the exact value of  $f\left(\frac{1}{4}\pi\right)$ .

$$\boxed{\phantom{000}}, \boxed{k=2}, \boxed{f\left(\frac{1}{4}\pi\right) = \frac{1}{4}(3\pi-4)e^{\frac{1}{2}\pi}}$$

START WITH THE HOMOGENEOUS EQUATION

$$\lambda^2 - 4\lambda + 4 = 0$$

$$(A - 2)^2 = 0$$

$$\lambda = 2$$

$\therefore C.F. = (A + B)e^{2x}$

PROCEED INTEGRAL BY INSPECTION OR D-CORRELATION

TRY  $y = P\sin 2x + Q\cos 2x$

$$y' = 2P\cos 2x - 2Q\sin 2x$$

$$y'' = -4P\sin 2x - 4Q\cos 2x$$

$$\frac{d^2y}{dx^2} = -4P\sin 2x - 4Q\cos 2x$$

$$-4P\sin 2x - 4Q\cos 2x = 8\sin 2x - 8P\sin 2x$$

$$+4Q = 4P\sin 2x + 4Q\cos 2x$$

$$\Rightarrow 8P\sin 2x - 8P\sin 2x = 8\cos 2x$$

$$\therefore P=0 \quad Q=1$$

$\therefore$  PARTICULAR SOLUTION IS  $y = (A + B)e^{2x}$

NOW WE HAVE

$$y' = B e^{2x} + 2(A + B)e^{2x} - 2\sin 2x$$

$$y'' = 2B e^{2x} + 2B e^{2x} + 4(A + B)e^{2x} - 4\sin 2x$$

$$= (4B + 4A + 4B)e^{2x} - 4\sin 2x$$

AND EQUATING AT  $x=0$

$$y_0 = A + 1 \quad y'_0 = 2A + 8 \quad y''_0 = 4B + 4A - 4$$

NOW THE MACLAURIN SERIES EXPANSION OF THE O.B.E. IS

$$y = y_0 + 2y'_0 + \frac{1}{2}y''_0 x^2 + \dots$$

$$y = (A+1) + (2A+8)x + \frac{1}{2}(4A+4B-4)x^2$$

$$y = 0 + x + 2 + \frac{1}{2}x^2$$

COMPARING COEFFICIENTS

$A+1=0$	$2A+B=1$	$2A+2B-2=2$
$A=-1$	$-2+B=1$	$2=-2+2-2$
	$B=3$	$k=2$

FINALLY WE HAVE

$$y = f(x) = (3x-1)e^{2x} + \cos 2x$$

$$f\left(\frac{1}{4}\pi\right) = \left(\frac{3\pi}{4}-1\right)e^{\frac{1}{2}\pi} + \cos \frac{\pi}{2}$$

$$f\left(\frac{1}{4}\pi\right) = \frac{1}{4}(3\pi-4)e^{\frac{1}{2}\pi}$$

ALTERNATIVE KANON STANDARD EXPANSION

$$y = (A+B)e^{2x} + \cos 2x = (A+B)(1 + 2x + 2x^2 + \dots) + (1 - 2x^2 + \dots)$$

$$= A + 2Ax + 2Ax^2 + B + 2Bx + 2Bx^2 + \dots$$

$$= (A+B) + (2A+2B)x + (2A+2B-2)x^2 + \dots$$

$A+B=0$	$2A+B=1$	$2A+2B-2=2$
$A=-1$	$-2+B=1$	$-2+4-2=2$
	$B=3$	$k=2$

ETC ETC ETC

# 1 HARD QUESTION

**Question 1** (\*\*\*\*+)

The function  $y = f(x)$  satisfies the following differential equation

$$\frac{d^2 y}{dx^2} - 2 \frac{dy}{dx} + 5y = 2e^{-x}(\sin 2x - 2\cos 2x),$$

subject to the boundary conditions  $y = 0, \frac{dy}{dx} = 2$  at  $x = 0$ .

Solve the differential equation to show that

$$y = \cosh x \sin 2x.$$

*No credit will be given for verification methods.*

 , proof

FIND THE COMPLEMENTARY FUNCTION FIRST

$$\begin{aligned} \lambda^2 - 2\lambda + 5 &= 0 \\ (2-1)^2 - 1 + 5 &= 0 \\ (2-1)^2 &= -4 \\ \lambda - 1 &= \pm 2i \\ \lambda &= 1 \pm 2i \end{aligned}$$

∴ COMPLEMENTARY FUNCTION

$$y = e^x (A \cos 2x + B \sin 2x)$$

FOR PARTICULAR INTEGRAL TRY

$$\begin{aligned} \bullet y &= e^x (P \sin 2x + Q \cos 2x) \\ \bullet \frac{dy}{dx} &= e^x (2P \cos 2x + Q \sin 2x) + e^x (2P \sin 2x - 2Q \cos 2x) \\ &= e^x (-P \sin 2x + Q \cos 2x + 2P \cos 2x - 2Q \sin 2x) \\ &= e^x [(P+2Q) \cos 2x - (P-2Q) \sin 2x] \\ \bullet \frac{dy}{dx} &= e^x [(P+2Q) \cos 2x - (P-2Q) \sin 2x] - e^x [(P+4Q) \cos 2x + (4P-2Q) \sin 2x] \\ &= e^x [(P+2Q-4P-2Q) \cos 2x + (-P+2Q-4P+2Q) \sin 2x] \\ &= e^x [(-3P) \cos 2x + (-5P+4Q) \sin 2x] \end{aligned}$$

SUB INTO THE O.D.E

$$\begin{aligned} \frac{dy}{dx} &= (4Q-3P) e^x \sin 2x + (-4P-5Q) e^x \cos 2x \\ -2 \frac{dy}{dx} &= (-2P+4Q) e^x \sin 2x + (-11P+10Q) e^x \cos 2x \\ +5y &= 5P e^x \sin 2x + 5Q e^x \cos 2x \\ (4P+4Q) e^x \sin 2x + (-8P+2Q) e^x \cos 2x &= 2e^x (\sin 2x - 2\cos 2x) \end{aligned}$$

SOLVING COEFFICIENTS OF COSIN

$$\begin{aligned} 4P+4Q &= 2 & \Rightarrow & P+Q = \frac{1}{2} \\ -8P+2Q &= -2 & \Rightarrow & -4P+Q = -1 \end{aligned}$$

∴ GENERAL SOLUTION IS

$$y = e^x (A \cos 2x + B \sin 2x) + \frac{1}{2} e^x \sin 2x$$

APPLY CONDITIONS - FIRSTLY  $x=0, y=0$

$$\begin{aligned} \Rightarrow 0 &= A \\ \Rightarrow y &= B e^x \sin 2x + \frac{1}{2} e^x \sin 2x \\ \Rightarrow y &= (B + \frac{1}{2}) e^x \sin 2x \end{aligned}$$

DIFFERENTIATE & APPLY THE SECOND CONDITION  $\frac{dy}{dx} = 2$

$$\begin{aligned} \Rightarrow \frac{dy}{dx} &= (B + \frac{1}{2}) e^x \sin 2x + (B + \frac{1}{2}) e^x \cos 2x \\ \therefore 2 &= (B + \frac{1}{2}) \times 2 \\ B &= \frac{1}{2} \end{aligned}$$

∴  $y = (\frac{1}{2} e^x + \frac{1}{2} e^x) \sin 2x$

$$y = e^x \sin 2x$$

As required