

UNIVERSIDAD AUTÓNOMA METROPOLITANA - AZCAPOTZALCO ?
ECUACIONES DIFERENCIALES ORDINARIAS
TRIMESTRE: OTOÑO DE 2018.

EXAMEN # 2.

FECHA: VIERNES 16 DE NOVIEMBRE DE 2018

Nombre: _____

ANSWER KEY.

Instrucciones:

- El examen consta de **TRES** problemas. Tienen **una hora con veinte (20)** minutos para resolverlos.
- Por favor **apaguen sus celulares**. Eviten la pena de quitarles sus exámenes.
- Para recibir puntaje, escriba de forma clara y concisa. Entregue su trabajo limpio y con sus ideas en orden. **SIMPLIFIQUE**. Muestre sus cuentas. **EXPLIQUE, ARGUMENTE y JUSTIFIQUE** sus respuestas.
- Problema **SIN explicación, desarrollo, justificación o argumento vale CERO** puntos.

PROBLEMAS

- (1) (30 puntos.) Resuelva el problema de valores iniciales

$$3 \frac{d^2 y}{dt^2} + 9 \frac{dy}{dt} - 30y = 0, \quad y(0) = 0, \quad y'(0) = 3.$$

- (2) (35 puntos.) Resuelva la ecuación diferencial:

$$t^2 \frac{d^2 y}{dt^2} + t \frac{dy}{dt} - y = t \ln t,$$

- (3) (35 puntos.) Sin usar el método de factores integrantes, resuelva la ecuación diferencial de **PRIMER** orden:

$$\frac{dy}{dt} + 9y = 2e^{-9t} + 48t^2 e^{3t}.$$

Para tener acceso a los puntos extra, deben estar resueltos los problemas anteriores.

- (4) (35 puntos extra.) De la **LA FORMA** de la solución particular de la ecuación diferencial:

$$\frac{d^2 y}{dt^2} - 6 \frac{dy}{dt} + 18y = t^2 e^{3t} \cos(3t).$$

- (5) (35 puntos extra.) Resuelva la ecuación diferencial:

$$t^2 \frac{d^2 y}{dt^2} + t \frac{dy}{dt} - 9y = 6t^3 \ln t,$$

① The Diff. Eq'n can be written as:

$$\frac{d^2 y}{dt^2} + 3 \frac{dy}{dt} - 10y = 0$$

This is

- 1) Linear
- 2) Constant Coeff's
- 3) Homogeneous

$$\Rightarrow y(t) = e^{rt}$$

$$\Rightarrow r^2 + 3r - 10 = 0$$

Then: $(r+5)(r-2) = 0$. Solutions: $y_1(t) = e^{2t}$
 $y_2(t) = e^{-5t}$

General solution:

$$y(t) = C_1 y_1(t) + C_2 y_2(t)$$

$$y(t) = C_1 e^{2t} + C_2 e^{-5t}$$

Initial Value Problem:

$$y(0) = C_1 + C_2 = 0 \Rightarrow C_2 = -C_1$$

$$y'(0) = 2C_1 - 5C_2 = 2C_1 + 5C_1 = 7C_1 = 3$$

$$\Rightarrow C_1 = \frac{3}{7} \quad C_2 = -\frac{3}{7}$$

Solution:

$$y(t) = \frac{3}{7} (e^{2t} - e^{-5t})$$

② Solve the Diff. Eq'n:

$$t^2 \ddot{y} + t \dot{y} - y = t \log t.$$

This is a linear, 2nd order, non-homogeneous, non-constant coefficients Diff Eq'n. Use Variation of Parameters.

(Judicious conjecture does not work here, because its non-constant coefficients and forcing term is not of the exp, sine-cosine, polynomial, their products - form).

Step 1 Solve the Diff. Eq: (Homogeneous Diff. Eq'n).

$$t^2 \ddot{y}_h + t \dot{y}_h - y_h = 0$$

look for solutions of the form: $y_h(t) = t^n$.

$$t^2 n(n-1)t^{n-2} + t n t^{n-1} - t^n = 0.$$

$$n(n-1) + n - 1 = 0 \Rightarrow n^2 - 1 = 0$$

$$\Rightarrow \boxed{n_1 = 1} \quad \boxed{n_2 = -1}$$

Two solutions: $y_1(t) = t$

$$y_2(t) = t^{-1}$$

Then: $y_h(t) = C_1 y_1(t) + C_2 y_2(t)$

$$\boxed{y_h(t) = C_1 t + C_2 t^{-1}}$$

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Now: $W[y_1, y_2](t) = \det \begin{pmatrix} t & t^{-1} \\ 1 & -\frac{1}{t^2} \end{pmatrix} = -\frac{2}{t}$, for $t \neq 0$.

The particular solution has the form.

$$y_p(t) = A(t)y_1(t) + B(t)y_2(t),$$

where

$$A(t) = - \int \frac{y_2(t)g(t)}{a(t)W[y_1, y_2](t)} dt, \quad B(t) = \int \frac{y_1(t)g(t)}{a(t)W[y_1, y_2](t)} dt.$$

where $a(t) = t^2$ We have to solve the integrals.
 $g(t) = t \log t$. $u = \log t$

$$A(t) = - \int \frac{t^{-1} (t \log t)}{t^2 \left(-\frac{2}{t}\right)} dt = \frac{1}{2} \int \frac{\log t}{t} dt = \frac{1}{4} (\log t)^2$$

$$B(t) = \int \frac{t (t \log t)}{t^2 \left(-\frac{2}{t}\right)} dt = -\frac{1}{2} \int t \log t dt =$$

$$= -\frac{1}{2} \left[\frac{1}{2} t^2 \log t - \frac{1}{2} \int t^2 \cdot \frac{1}{t} dt \right] = -\frac{1}{4} \left[t^2 \log t - \frac{1}{2} t^2 \right]$$

$$= -\frac{1}{8} (2t^2 \log t - t^2) = -\frac{t^2}{8} (2 \log t - 1).$$

Then, the general solution is:

$$y(t) = C_1 y_1(t) + C_2 y_2(t) + y_p(t)$$

$$y(t) = C_1 t + \frac{C_2}{t} + \frac{1}{4} (\log t)^2 t - \frac{t}{8} (2 \log t - 1)$$

- ③ This is a linear, constant coeff's, non-homogeneous eq'n.
 We can use the Judicious conjecture method.
 (There is a variation of parameters method for 1st order Eq's, but did not study here).

Step ① Solve the homogeneous eq'n: $\dot{y}_h + 9y_h = 0$

Then: $\frac{dy_h}{dt} = -9y_h \Rightarrow \boxed{y_h(t) = e^{-9t}}$

Also: $\frac{dy_h}{y_h} = -9 dt \Rightarrow \log|y_h| = -9t \Rightarrow \boxed{y_h(t) = e^{-9t}}$

Step ② ~~Method~~ Split the problem: into two parts

Part (a) $\dot{y}_p + 9y_p = 2e^{-9t}$

The guess $y_p(t) = Ae^{-9t}$ does not work,
 since the sol'n to the homogeneous equation repeats

Then, the right guess is:

$y_p(t) = Ate^{-9t}$ (multiply by t)

Then: $\dot{y}_p(t) = Ae^{-9t} - 9Ate^{-9t}$
 $= Ae^{-9t}(1-9t)$

hence, substitute into eq'n:

$Ae^{-9t}(1-9t) + 9(Ate^{-9t}) = 2e^{-9t}$
 $\Rightarrow Ae^{-9t} = 2e^{-9t} \Rightarrow \boxed{A=2}$

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Part (b): $\ddot{y}_p + 9y_p = 48t^2 e^{3t}$.

The judicious ansatz is:

$$y_p(t) = (At^2 + Bt + C)e^{3t}$$

Solution to the homogeneous eqn does not repeat. Thus, this should work.

$$\begin{aligned}\dot{y}_p(t) &= (2At + B)e^{3t} + 3(At^2 + Bt + C)e^{3t} \\ &= (3At^2 + (2A + 3B)t + (B + 3C))e^{3t}\end{aligned}$$

Substitute into the Diff. Eq'n:

$$\begin{aligned}(3At^2 + (2A + 3B)t + (B + 3C))e^{3t} + 9(At^2 + Bt + C)e^{3t} &= \\ = 48t^2 e^{3t}.\end{aligned}$$

i.e.

$$(3A + 9A)t^2 + (2A + 3B + 9B)t + (B + 3C) + 9C = 48t^2$$

System of Eq's

$$12A = 48 \Rightarrow \boxed{A = 4}$$

$$2A + 12B = 0 \Rightarrow B = -\frac{A}{6} \Rightarrow \boxed{B = -\frac{2}{3}}$$

$$B + 12C = 0 \Rightarrow C = -\frac{B}{12} \Rightarrow \boxed{C = +\frac{1}{18}}$$

Then, the general solution:

$$y(t) = y_h(t) + y_p(t)$$

$$y(t) = C_1 e^{-9t} + 2t e^{-9t} + \left(4t^2 - \frac{2}{3}t + \frac{1}{18}\right) e^{3t}$$

④ Extra-credit:

We solve first the homogeneous eqn:

$$\frac{d^2 y}{dt^2} - 6 \frac{dy}{dt} + 18y = t^2 e^{3t} \cos(3t)$$

$$1 \left. \begin{array}{l} \ddot{y}_h - 6\dot{y}_h + 18y_h = 0 \end{array} \right\} \begin{array}{l} 1) \text{Linear} \\ 2) \text{Homogeneous} \\ 3) \text{Const. coef} \end{array} \left. \begin{array}{l} \\ \\ \end{array} \right\} y_h(t) = e^{rt}$$

$$r^2 - 6r + 18 = 0 \Rightarrow (r \quad)(r \quad) = 0$$

$$r_{1,2} = \frac{6 \pm \sqrt{36 - 4 \cdot 18}}{2} = \frac{6 \pm \sqrt{-36}}{2} = 3 \pm 3i$$

Hence:

$$y_h(t) = (C_1 \cos(3t) + C_2 \sin(3t)) e^{3t}$$

is the solution to the homogeneous eqn.

We use the judicious ansatz:

$$y_p(t) = (At^2 + Bt + C) e^{3t} \cos(3t) + (Dt^2 + Et + F) e^{3t} \sin(3t)$$

does not work because $(e^{3t} \cos(3t) + F e^{3t} \sin(3t))$ repeats the sol'n to the homogeneous equation.

Then multiply by t :

$$y_p(t) = (At^2 + Bt + C) t e^{3t} \cos(3t) + (Dt^2 + Et + F) t e^{3t} \sin(3t)$$

We do not have to solve for A, B, C, D, E, F , since we were asked just for the form of $y_p(t)$.

5) Extra credit. $t^2 \ddot{y} + t \dot{y} - 9y = 6t^3 \log t$

This is very similar to ~~the~~ problem (2).

Step 1 Solve: $t^2 \ddot{y}_h + t \dot{y}_h - 9y_h = 0$

Take $y_h(t) = t^u$: $t^2 n(n-1)t^{u-2} + t n t^{u-1} - 9t^u = 0$.

$$\Rightarrow n^2 - n + n - 9 = 0$$

$$\Rightarrow n^2 - 9 = 0 \Rightarrow$$

$n_1 = 3$
$n_2 = -3$

Solutions $y_1(t) = t^3$, $y_2(t) = t^{-3}$.

Solutions to the homogeneous eq'n

$$y_h(t) = C_1 t^3 + \frac{C_2}{t^3}$$

Now: $W[y_1, y_2](t) = \det \begin{pmatrix} t^3 & t^{-3} \\ 3t^2 & -3t^{-4} \end{pmatrix} = -6t^{-1}$, for $t \neq 0$.

The particular solution:

$$y_p(t) = A(t) y_1(t) + B(t) y_2(t).$$

where:

$$A(t) = - \int \frac{y_2(t) g(t)}{a(t) W[y_1, y_2](t)} dt ; B(t) = \int \frac{y_1(t) g(t)}{a(t) W[y_1, y_2](t)} dt$$

with $a(t) = t^2$
 $g(t) = 6t^3 \log t$.

We have to solve the integrals.

$$A(t) = - \int \frac{t^{-3} 6 t^3 \log t}{t^2 (-6 t^{-1})} dt = \int \frac{\log t}{t} dt = \frac{1}{2} (\log t)^2$$

\uparrow
 $u = \log t.$

$$B(t) = \int \frac{t^3 6 t^3 \log t}{t^2 (-6 t^{-1})} dt = - \int t^5 \log t dt$$

By Parts \Rightarrow

$$= - \left[\frac{1}{6} t^6 \log t - \frac{1}{6} \int t^6 \cdot \frac{1}{t} dt \right] = - \frac{1}{6} \left[t^6 \log t - \frac{t^6}{6} \right]$$

$$= - \frac{t^6}{36} [6 \log t - 1]$$

thus: $y(t) = y_u(t) + y_p(t)$

$$y(t) = C_1 t^3 + \frac{C_2}{t^3} + \frac{1}{2} (\log t)^2 t^3 - \frac{t^3}{36} [6 \log t - 1]$$