

M E T U
Department of Mathematics

Introduction to Ordinary Differential Equations		
Second Midterm		
Code : <i>Math 253</i> Acad. Year : <i>2004-2005</i> Semester : <i>Fall</i> Instructor : Date : <i>27.11.2004</i> Time : <i>14.00</i> Duration : <i>70 minutes</i>	Last Name: Name : Student No Department Section Signature :	
		3 Questions on 4 Pages Total 35 Points
1	2	3

(12 pts.) Q1. Given that $f(x) = \cos x$ is a solution of

$(D^4 + D^3 - D^2 + D - 2)y = 0$,
find the general solution of $(D^4 + D^3 - D^2 + D - 2)y = 2x + 1$.

Answer:

Since $\cos(x)$ is a solution, $\pm i$ is a root of $(D^4 + D^3 - D^2 + D - 2)$.

So, $(D + i)(D - i) = D^2 + 1$ divides $(D^4 + D^3 - D^2 + D - 2)$.

By dividing, we get the factorization

$$(D^4 + D^3 - D^2 + D - 2) = (D^2 + 1)(D^2 + D - 2) = (D^2 + 1)(D + 2)(D - 1).$$

Thus, $y_c = c_1 \cos x + c_2 \sin x + c_3 e^{-2x} + c_4 e^x$.

Since $g(D) = D^2$ is the smallest order such that $D^2(x+1) = 0$ and the roots of $D^2 = 0$, only 0 which is different than $\pm 1, -2, 1$,

$y_p = A + Bx$ by the method of undetermined coefficients.

Therefore, $(D^4 + D^3 - D^2 + D - 2)(A + Bx) = D(A + Bx) - 2(A + Bx) = B - 2A - 2Bx = 2x + 1$.

This gives $B = -1, A = -1$.

Then, $y_p = -1 - x$.

Thus, $y = y_c + y_p = c_1 \cos x + c_2 \sin x + c_3 e^{-2x} + c_4 e^x - 1 - x$

is the general solution.

(11 pts.) Q2. Find the general solution of $y'' - 2y' + y = e^x x^{-1}$, where $0 < x < \infty$.

Answer:

$L(D) = D^2 - 2D + 1 = (D - 1)^2$ has only the real root 1.

Then, $y_c = c_1 e^x + c_2 x e^x$.

Using variation of parameters, we have $y_p = A e^x + B x e^x$ with the equations

$$(1) \quad A' e^x + B' x e^x = 0 \quad \text{and}$$

$$(2) \quad A' e^x + B'(e^x + x e^x) = e^x x^{-1}$$

Then, (1) and (2) give $B' e^x = e^x x^{-1}$.

Then, $B' = x^{-1}$ and from (1), $A' = -1$

Then, by integrating, $B = \ln x$ and $A = -x$

So, $y_p = -x e^x + x e^x \ln(x)$

Therefore, $y = y_c + y_p = c_1 e^x + c_2 x e^x - x e^x + x e^x \ln x$

,or $y = c_1 e^x + c_2 x e^x + x e^x \ln x$ is the general solution.

(12pts)Q3. Find the general solution of the equation $y'' - 2xy' - 4y = 0$ about the point $x_0 = 0$.

Find also the radius of convergence of the general solution.

Answer=

Since $x_0 = 0$ is an ordinary point and the equation has no singular point,

there exists a valid solution in the form $y = \sum_{n=0}^{\infty} c_n x^n$, valid

on $|x| < \infty$.

Then, $y = \sum_{n=0}^{\infty} c_n x^n$, $y' = \sum_{n=1}^{\infty} n c_n x^{n-1}$, $y'' = \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2}$

Then, from the equation, we have

$$\sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n - 2 \sum_{n=0}^{\infty} n c_n x^n - 4 \sum_{n=0}^{\infty} c_n x^n = 0$$

Then,

$$\sum_{n=0}^{\infty} [(n+2)(n+1)c_{n+2} - 2nc_n - 4c_n]x^n = 0$$

Hence, we get a recurrence relation $(n+2)(n+1)c_{n+2} - 2(n+2)c_n = 0$ for $n = 0, 1, 2, \dots$

$(n+2) \neq 0$ implies that $c_{n+2} = \frac{2}{n+1}c_n$ for $n = 0, 1, 2, \dots$

Then,

$$\begin{array}{llll} n = 0, & c_2 = \frac{2}{1}c_0 & ; n = 1 & c_3 = \frac{2}{2}c_1 \\ n = 2, & c_4 = \frac{2}{3}c_2 & ; n = 3 & c_5 = \frac{2}{4}c_3 \\ n = 4, & c_6 = \frac{2}{5}c_4 & ; n = 5 & c_7 = \frac{2}{6}c_5 \\ \dots & & & \end{array}$$

From these, we can see that

$$c_{2n} = \frac{2}{2n-1}c_{2n-2} = \frac{2^n}{1.3.5 \dots (2n-1)}c_0$$

and

$$c_{2n+1} = \frac{2}{2n}c_{2n-1} = \frac{1}{1.2.3 \dots n}c_1$$

Therefore,

$y = c_0[1 + \sum_{n=1}^{\infty} \frac{2^n}{1.3.5 \dots (2n-1)}x^{2n}] + c_1[x + \sum_{n=1}^{\infty} \frac{1}{n!}x^{2n+1}]$ is the general solution.