

Your Name

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Student ID #

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1	10	
2	10	
3	10	
4	10	
5	10	
Total	50	

- Complete all questions. BOX your answers. Do not write outside the marginal lines.
- One handwritten two-sided sheet of note and calculator are allowed. **NO CHEATING!**
- In order to receive credit, you must **show all of your work**; to obtain full credit, you must **provide mathematical justifications**. If you do not indicate the way in which you solved a problem, you may get little or no credit for it, even if your answer is correct.
- Raise your hand if you have a question.
- You have 50 minutes to complete the midterm.

$$\int x^a dx = \frac{x^{a+1}}{a+1}$$

$$\int e^x dx = e^x$$

$$\int \sin x dx = -\cos x$$

$$\int \sec^2 x dx = \tan x$$

$$\int \csc x \cot x dx = -\csc x$$

$$\int \sec x dx = \ln |\sec x + \tan x|$$

$$\int \tan x dx = \ln(\sec x)$$

$$\int \sinh x dx = \cosh x$$

$$\int \frac{dx}{x^2+a^2} = \frac{1}{a} \arctan\left(\frac{x}{a}\right)$$

$$\int \frac{dx}{x^2-a^2} = \frac{1}{2a} \ln \left| \frac{x-a}{x+a} \right|$$

$$\int \frac{1}{x} dx = \ln |x|$$

$$\int a^x dx = \frac{a^x}{\ln a}$$

$$\int \cos x dx = \sin x$$

$$\int \sec x \tan x dx = \sec x$$

$$\int \csc^2 x dx = -\cot x$$

$$\int \csc x dx = \ln |\csc x + \cot x|$$

$$\int \cot x dx = \ln(\sin x)$$

$$\int \cosh x dx = \sinh x$$

$$\int \frac{dx}{\sqrt{a^2-x^2}} = \arcsin\left(\frac{x}{a}\right)$$

$$\int \frac{dx}{\sqrt{x^2 \pm a^2}} = \ln \left| x \pm \sqrt{x^2 \pm a^2} \right|$$

1.a (4points) Find a differential equation whose general solution is $y = c_1 e^{-2t} \cos(2t) + c_2 e^{-2t} \sin(2t)$.

Solution. Two roots of the characteristic equation are $r = -2 \pm 2i$. So $(r + 2)^2 = (2i)^2 = -4$. This implies

$$r^2 + 4r + 8 = 0.$$

So the differential equation is $y'' + 4y' + 8y = 0$.

1.b.(3 pts) Find a differential equation whose general solution is $y = c_1 e^{-2t} \cos(2t) + c_2 e^{-2t} \sin(2t) + \sin(2t)$.

From part a, the differential equation is

$$y'' + 4y' + 8y = (\sin 2t)'' + 4(\sin 2t)' + 8 \sin 2t = 4 \sin 2t + 8 \sin 2t.$$

1.c. (3pts) Find a differential equation whose general solution is $y = c_1 e^{-2t} + c_2 t e^{-2t}$. The characteristic equation has $r = -2$ as double root. So it is

$$(r + 2)^2 = 0.$$

It follows that $y'' + 4y' + 4y = 0$.

2. (10 points) Solve the following initial value problem:

$$y'' + 2y' + 2y = (5t - 1)e^t + 3, \quad y(0) = y'(0) = 1.$$

Solution. The characteristic equation $r^2 + 2r + 2 = 0$ has two roots $r = -1 \pm i$. The general solution of the homogeneous equation is

$$y_h = c_1 e^{-t} \cos t + c_2 e^{-t} \sin t.$$

The suitable form for the particular solution is $y_p = (At + B)e^t + C$. After some calculation, we see that

$$y_p'' + 2y_p' + 2y_p = 5At e^t + (4A + 5B)e^t + 2C.$$

It implies that $A = 1, B = -1, C = 3/2$. The general solution of the original equation is

$$y = c_1 e^{-t} \cos t + c_2 e^{-t} \sin t + t e^t - e^t + 3/2.$$

Using the initial values, we get $c_1 = 1/2$ and $c_2 = 3/2$. So the answer is

$$y = \frac{1}{2} e^{-t} \cos t + \frac{3}{2} e^{-t} \sin t + t e^t - e^t + \frac{3}{2}.$$

3. (10 pts) A mass that weighs 8 lb stretches a spring 6 in. The system is acted on by an external force of $8\sin(8t)$ lb. If the mass is pulled down 3 in and then released, determine the position of the mass at any time. There is no damped force.

Solution. $m = \frac{8}{32} = \frac{1}{4}$.

$$k = \frac{8}{1/2} = 16. \gamma = 0.$$

The equation is

$$\frac{1}{4}u'' + 16u = 8\sin 8t$$

or

$$u'' + 64u = 32\sin 8t.$$

The initial condition is $u(0) = \frac{1}{4}$, $u'(0) = 0$.

The characteristic equation has roots $r = \pm 8i$. So $u_g = c_1 \cos 8t + c_2 \sin 8t$.

The particular solution is of the form $u_p = t(A \cos 8t + B \sin 8t)$. Solve for A and B we get $A = 0, B = -2$.

Therefore

$$u = u_g + u_p = c_1 \cos 8t + c_2 \sin 8t - 2t \cos 8t.$$

Using the initial values, we get

$$c_1 = \frac{1}{4} \text{ and } 8c_2 - 2 = 0.$$

So

$$u = \frac{1}{4} \cos 8t + \frac{1}{4} \sin 8t - 2t \cos 8t.$$

4. (10 pts) Given $y_1(t) = t$ satisfying the following differential equation, find a second solution of this equation:

$$t^2 y'' - t(t+2)y' + (t+2)y = 0, \quad t > 0.$$

Solution. We use the method of reduction of order. Suppose $y = v y_1$ and we want to find v . By using the formula in class, we have

$$t^2 v'' y_1 + (2t^2 y_1' - t(t+2)y_1)v' = 0,$$

$$t^3(v'' - v') = 0 \text{ or } v'' - v' = 0.$$

This differential equation implies $v = C e^t + D$. So

$$y = v y_1 = C t e^t + D t.$$

We choose a second solution $y_2 = t e^t$.

5. (10 pts) Find the general solution of the following differential equation:

$$t^2 y'' - t(t+2)y' + (t+2)y = t^3 \sin t, \quad t > 0.$$

Solution. From problem 4, the general solution of the homogeneous equation is

$$y_h = c_1 t e^t + c_2 t.$$

We need to find a particular solution. There are several ways to “guess”. One way is the same method as in problem 4. Suppose the particular solution is $y_p = v y_1$ where $y_1 = t$ and we want to find v .

Note that y_1 is a solution of the homogeneous equation, by using the same formula in class, the left hand side of the original equation is

$$t^3(v'' - v').$$

This implies that

$$t^3(v'' - v') = t^3 \sin t.$$

So $v'' - v' = \sin t$. Solve this differential equation,

$$v = C e^t + \frac{1}{2}(\cos t - \sin t).$$

So $y_p = v t = C t e^t + \frac{1}{2}(\cos t - \sin t)t$. We choose

$$y_p = \frac{1}{2}(\cos t - \sin t)t.$$

The general solution of the original equation is

$$y = c_1 t e^t + c_2 t + \frac{1}{2}(\cos t - \sin t)t.$$