

1) Solve the IVP  $x^2 y' + xy + 1 = 0$ ,  $y(1) = 1$

This is a linear 1st order ODE, so we can use an integrating factor to solve. In standard form, this ODE is  $y' + \frac{1}{x}y = -\frac{1}{x^2}$ , so our integrating factor is  $\mu = e^{\int \frac{1}{x} dx} = x$ .

Multiplying on both sides:  $xy' + y = -\frac{1}{x}$ , which is the same as  $\frac{d}{dx}[xy] = -\frac{1}{x}$ .

Integrating both sides with respect to  $x$ , and we get  $xy = -\ln|x| + C$ . This is not continuous at  $x = 0$  and our initial condition is positive, so we can drop the absolute value bars, and freely divide by  $x$ :  $y = -x^{-1} \ln x + Cx^{-1}$ . Applying the initial value, we see that  $C = 1$ , so our solution is  $y = -x^{-1} \ln x + x^{-1}$ .

2) Find a general solution of the equation  $y'' - 3y' + 2y = 2^x$

First the homogeneous solutions: The auxiliary equation is

$m^2 - 3m + 2 = (m - 2)(m - 1)$ , so the complementary solution is  $y_c(x) = c_1 e^{2x} + c_2 e^x$ .

To get the particular solution, we use variation of parameters:

$$W = \begin{vmatrix} e^{2x} & e^x \\ 2e^{2x} & e^x \end{vmatrix} = -e^{3x}, \quad W_1 = \begin{vmatrix} 0 & e^x \\ 2^x & e^x \end{vmatrix} = -2^x e^x, \quad W_2 = \begin{vmatrix} e^{2x} & 0 \\ 2e^{2x} & 2^x \end{vmatrix} = 2^x e^{2x}$$

$u_1' = \frac{W_1}{W} = 2^x e^{-2x}$ ,  $u_2' = \frac{W_2}{W} = -2^x e^{-x}$ . Both integrals resolve using integration by parts:

$$u_1 = \int 2^x e^{-2x} dx = 2^x \left( -\frac{1}{2} \right) e^{-2x} - \int \left( -\frac{1}{2} \right) e^{-2x} 2^x \ln 2 dx \rightarrow u_1 = \int 2^x e^{-2x} dx = \frac{-2^x e^{-2x}}{2 - \ln 2}$$

Similarly,  $u_2 = \frac{2^x e^{-x}}{1 - \ln 2}$ , thus  $y(x) = y_c(x) + y_p(x) = c_1 e^{2x} + c_2 e^x + \frac{-2^x}{2 - \ln 2} + \frac{2^x}{1 - \ln 2}$

3) Find a general solution of the equation  $x^2 y'' - 4xy' + 6y = 2x^4 + x^2$

This is a Cauchy-Euler ODE, so we apply the necessary substitution: If we let

$\tilde{y}(t) = y(e^t)$  then  $x^2 y'' - 4xy' + 6y = 2x^4 + x^2 \xrightarrow{x=e^t} \tilde{y}'' - 5\tilde{y}' + 6\tilde{y} = 2e^{4t} + e^{2t}$ . The homogeneous equation has the auxiliary equation  $m^2 - 5m + 6 = (m-2)(m-3) = 0$ , so  $\tilde{y}_c(x) = c_1 e^{2t} + c_2 e^{3t}$

For the particular solution, we apply the method of undetermined coefficients. A particular solution must be of the form  $\tilde{y}_p(x) = Ate^{2t} + Be^{4t}$ . The differential operator is

$L = D^2 - 5D + 6$ .  $Ly_p = -Ae^{2t} + 2Be^{4t} = e^{2t} + 2e^{4t}$ , so  $A = -1$  and  $B = 1$ , so

$\tilde{y}_p(x) = e^{4t} - te^{2t}$ , so  $\tilde{y}(x) = c_1 e^{2t} + c_2 e^{3t} + e^{4t} - te^{2t}$ . Now, reversing the substitution using  $t = \ln x$ , we have  $y(x) = c_1 x^2 + c_2 x^3 + x^4 - x^2 \ln x$

4) Solve the following IVP  $\begin{cases} x' = x + 2y + 1 \\ y' = 2x + y + e^t \end{cases}$  with  $x(0) = \frac{3}{2}$  and  $y(0) = -2$

Solving the first equation for  $y = \frac{1}{2}(x' - x - 1)$ , so  $y' = \frac{1}{2}(x'' - x')$ . Plugging this into

the second equation, we have  $\frac{1}{2}x'' - x' - \frac{3}{2}x = e^t - \frac{1}{2}$ . The auxiliary equation for the homogeneous equation is  $m^2 - 2m - 3 = (m-3)(m+1) = 0$  so  $x_p(t) = c_1 e^{3t} + c_2 e^{-t}$ .

Using undetermined coefficients, the particular solution is  $x_p = Ae^t + B$ . Our differential

operator is  $L = \frac{1}{2}D^2 - D - \frac{3}{2}$ , so  $Lx_p = -2Ae^t - \frac{3}{2}B = e^t - \frac{1}{2}$  so  $A = -\frac{1}{2}$  and  $B = \frac{1}{3}$ .

This gives us  $x(t) = c_1 e^{3t} + c_2 e^{-t} - \frac{1}{2}e^t + \frac{1}{3}$ . We can now plug in and find

$y(t) = c_1 e^{3t} - c_2 e^{-t} - \frac{2}{3}$ . Now applying our initial conditions:  $\frac{5}{3} = c_1 + c_2$  and

$-\frac{4}{3} = c_1 - c_2$ . Solving, we find that  $\frac{3}{2} = c_2$  and  $\frac{1}{6} = c_1$ , so  $x(t) = \frac{1}{6}e^{3t} + \frac{3}{2}e^{-t} - \frac{1}{2}e^t + \frac{1}{3}$

and  $y(t) = \frac{1}{6}e^{3t} - \frac{3}{2}e^{-t} - \frac{2}{3}$ .

5) Solve the IVP  $y'' + y = \begin{cases} 0 & 0 \leq t < 2\pi \\ \sin t & t \geq 2\pi \end{cases}$  with  $y(0) = 1$  and  $y'(0) = 0$ .

Approach #1: Laplace Transforms:

The ODE is  $y'' + y = U(t - 2\pi) \sin t$ . Note  $\sin t$  is periodic (period  $2\pi$ ), so this can also be written  $y'' + y = \mathcal{U}(t - 2\pi) \sin(t - 2\pi)$ . Apply the Laplace transform to both sides:

$$s^2 Y(s) - s + Y(s) = \frac{e^{-2\pi s}}{1 + s^2} \rightarrow Y(s)(s^2 + 1) = \frac{e^{-2\pi s}}{1 + s^2} + s \rightarrow Y(s) = \frac{e^{-2\pi s}}{(1 + s^2)^2} + \frac{s}{1 + s^2}$$

We need to reverse the Laplace Transform to get the answer, but the  $\frac{1}{(1 + s^2)^2}$  term is a

problem. The form of the denominator suggests that this is related to a derivative of a trig function: Examine  $\mathcal{L}\{t \cos t\} = \frac{d}{ds} \frac{s}{1 + s^2} = \frac{s^2 - 1}{(1 + s^2)^2}$ . This is close, but not correct:

Subtracting another trig function helps the numerator:

$$\mathcal{L}\{t \cos t - \sin t\} = \frac{s^2 - 1}{(1 + s^2)^2} - \frac{1}{1 + s^2} = \frac{-2}{(1 + s^2)^2}, \text{ so finally we have it:}$$

$$\mathcal{L}\left\{-\frac{1}{2}(t \cos t - \sin t)\right\} = \frac{1}{(1 + s^2)^2}. \text{ Thus, the answer is:}$$

$$y(t) = \mathcal{L}^{-1}\left\{\frac{e^{-2\pi s}}{(1 + s^2)^2} + \frac{s}{1 + s^2}\right\} = -\mathcal{U}(t - 2\pi) \frac{1}{2}((t - 2\pi) \cos(t - 2\pi) - \sin(t - 2\pi)) + \cos(t)$$

so

$$y(t) = -\mathcal{U}(t - 2\pi) \frac{1}{2}((t - 2\pi) \cos(t) - \sin(t)) + \cos(t)$$

**5) Approach #2: Solution Using Smoothness**

We have two behaviors for our input function; we solve them independently, and then assemble them under the assumption that the solution should be smooth:

Interval  $[0, 2\pi)$ :  $y'' + y = 0$  is homogeneous. It has the auxiliary equation  $m^2 + 1 = 0$ , whose roots are  $m = \pm i$ , so  $y(t) = c_1 \sin t + c_2 \cos t$ . The provided initial values are in the interval associated with this behavior, so  $y(0) = 1 = c_2$  and  $0 = y'(0) = c_1$ , so  $y(t) = \cos t$ . This gives us the new conditions at  $2\pi$ :  $y(2\pi) = 1$  and  $y'(2\pi) = 0$

Interval  $[2\pi, \infty)$ :  $y'' + y = \sin t$  has the complementary function (as above)

$y_c(t) = c_1 \sin t + c_2 \cos t$ . Using the method of variation of parameters, we find that

$$W = \begin{vmatrix} \sin t & \cos t \\ \cos t & -\sin t \end{vmatrix} = -1, \quad W_1 = \begin{vmatrix} 0 & \cos t \\ \sin t & -\sin t \end{vmatrix} = -\cos t \sin t, \quad W_2 = \begin{vmatrix} \sin t & 0 \\ \cos t & \sin t \end{vmatrix} = \sin^2 t$$

$$u_1' = \frac{W_1}{W} = \cos t \sin t, \quad u_2' = \frac{W_2}{W} = -\sin^2 t:$$

$$u_1 = \int \cos t \sin t \, dt = -\frac{1}{2} \cos^2 t \text{ and}$$

$$u_2 = \int -\sin^2 t \, dt = -\int \frac{1}{2}(1 - \cos(2t)) \, dt = -\frac{1}{2}t + \frac{1}{4}\sin(2t), \text{ thus}$$

$$y_p(x) = -\frac{1}{2} \cos^2 t \sin t - \frac{1}{2}t \cos t + \frac{1}{4}\sin(2t) \cos t, \text{ yielding the solution}$$

$$y(t) = c_1 \sin t + c_2 \cos t - \frac{1}{2} \cos^2 t \sin t - \frac{1}{2}t \cos t + \frac{1}{4}\sin(2t) \cos t.$$

Applying the (new) initial conditions:  $y(2\pi) = c_2 - \pi = 1$  so  $c_2 = 1 + \pi$

Similarly, we can take the derivative of this function and find  $y'(2\pi) = c_1 - \frac{1}{2} = 0$  so

$$c_1 = \frac{1}{2}. \text{ We are left } y(t) = \frac{1}{2} \sin t + (1 + \pi) \cos t - \frac{1}{2} \cos^2 t \sin t - \frac{1}{2}t \cos t + \frac{1}{4}\sin(2t) \cos t$$

Our answer is thus

$$y(t) = \begin{cases} \cos t & 0 \leq t < 2\pi \\ \frac{1}{2} \sin t + (1 + \pi) \cos t - \frac{1}{2} \cos^2 t \sin t - \frac{1}{2}t \cos t + \frac{1}{4}\sin(2t) \cos t & t \geq 2\pi \end{cases}$$

This simplifies to:

$$y(t) = \cos t - \mathcal{U}(t - 2\pi) \frac{1}{2} [(t - 2\pi) \cos t - \sin t]$$

(This is the same answer we got the other way)