

Show all work to receive full credit. Supply explanations where necessary.

1. (10 points) Use a power series centered at $x = 0$ to solve the following equation.

$$(2x + 1)y' - 6y = 0$$

$$y = \sum_{n=0}^{\infty} a_n x^n, \quad y' = \sum_{n=1}^{\infty} n a_n x^{n-1}$$

$$0 = \sum_{n=1}^{\infty} 2na_n x^n + \sum_{n=1}^{\infty} na_n x^{n-1} - \sum_{n=0}^{\infty} 6a_n x^n$$

REPLACE
 START WITH $n=0$ n . WITH $n+1$

$$= \sum_{n=0}^{\infty} 2na_n x^n + \sum_{n=0}^{\infty} (n+1)a_{n+1} x^n - \sum_{n=0}^{\infty} 6a_n x^n$$

$$= \sum_{n=0}^{\infty} [2na_n + (n+1)a_{n+1} - 6a_n] x^n$$

$$(2n-6)a_n + (n+1)a_{n+1} = 0 ; \quad n=0,1,2,\dots$$

$$a_{n+1} = \frac{6-2n}{n+1} a_n ; \quad n=0,1,2,\dots$$

a_0 = ARBITRARY

$$a_1 = 6a_0$$

$$a_2 = \frac{4}{2} a_1 = 12a_0$$

$$a_3 = \frac{2}{3} a_2 = 8a_0$$

$$a_4 = 0a_3 = 0, \quad a_5 = a_6 = \dots = 0$$

$$y(x) = a_0 (1 + 6x + 12x^2 + 8x^3)$$

2. (12 points) Use variation of parameters to solve $y'' + 4y = \csc 2x$.

$$\text{Homo. eqn: } y'' + 4y = 0$$

$$\text{Char. eqn: } r^2 + 4 = 0 \\ r = \pm 2i \Rightarrow \begin{array}{l} \alpha = 0 \\ \beta = 2 \end{array}$$

$$y_h(x) = C_1 \cos 2x + C_2 \sin 2x$$

$$\text{NonHomo eqn: } g(x) = \csc 2x$$

$$W = \begin{vmatrix} \cos 2x & \sin 2x \\ -2\sin 2x & 2\cos 2x \end{vmatrix} = 2 \cos^2 2x + 2 \sin^2 2x = 2$$

$$W = 2$$

$$V_1(x) = \int \frac{-\csc 2x \sin 2x}{2} dx$$

$$y_p(x) = -\frac{1}{2} x \cos 2x + \frac{1}{4} \sin 2x \ln |\sin 2x|$$

$$= -\frac{1}{2} x$$

$$V_2(x) = \int \frac{\csc 2x \cos 2x}{2} dx$$

$$= \int \frac{1}{2} \cot 2x dx$$

$$u = 2x \\ du = 2dx$$

$$= \frac{1}{4} \int \cot u du = \frac{1}{4} \ln |\sin 2x|^2$$

$$y(x) = C_1 \cos 2x + C_2 \sin 2x - \frac{1}{2} x \cos 2x + \frac{1}{4} \sin 2x \ln |\sin 2x|$$

CENTERED AT $x = 0$.

3. (10 points) For each equation below, consider a power series solution of the form

$y(x) = \sum_{n=0}^{\infty} a_n x^n$. Determine the minimum radius of convergence that is guaranteed by the theorem we discussed in class.

(a) $(x+6)y'' + 7y' + (2x+3)y = 0$

$$y'' + \frac{7}{x+6}y' + \frac{2x+3}{x+6}y = 0$$

↑ ↑

SINGULAR PT:

$$x = -6$$

DISTANCE FROM CENTER TO
 $x = -6$ IS 6 UNITS

RADIUS OF CONVERGENCE
IS AT LEAST 6.

(b) $e^x y'' + (\cos x)y' - y = 0$

$$y'' + \frac{\cos x}{e^x}y' - \frac{1}{e^x}y = 0$$

e^x IS NEVER ZERO.

No singular pts. \Rightarrow

RADIUS OF CONVERGENCE
IS ∞ .

(c) $(x^2 + 3)y'' - 5xy' + (x^2 - 1)y = 0$

$$y'' - \frac{5x}{x^2+3}y' + \frac{x^2-1}{x^2+3}y = 0$$

↑ ↑

SINGULAR PTS ARE

$$x = \pm\sqrt{3}$$

DISTANCE FROM CENTER TO

$x = \pm\sqrt{3}$ IS $\sqrt{3}$ UNITS.

RADIUS OF CONVERGENCE IS
AT LEAST $\sqrt{3}$.

4. (6 points) Use the definition of the Laplace transform to find the transform of f .

$$\begin{aligned}
 f(t) &= \begin{cases} 4, & 0 \leq t < 5 \\ 1, & t \geq 5 \end{cases} \\
 F(s) &= \int_0^5 4e^{-st} dt + \int_5^\infty e^{-st} dt \\
 &= -\frac{4}{s} e^{-st} \Big|_{t=0}^{t=5} + -\frac{1}{s} e^{-st} \Big|_{t=5}^{t \rightarrow \infty} \\
 &= -\frac{4}{s} e^{-5s} + \frac{4}{s} - \lim_{t \rightarrow \infty} \frac{1}{s} e^{-st} + \frac{1}{s} e^{-5s} \\
 &= \boxed{\frac{4}{s} - \frac{3}{s} e^{-5s}, \quad s > 0}
 \end{aligned}$$

5. (4 points) Use a table of Laplace transforms to compute the transform of each function.

(a) $f(t) = 5 - e^{2t} + 6t$

$$\begin{aligned}
 \mathcal{L}\{5 - e^{2t} + 6t\}(s) &= \mathcal{L}\{5\}(s) - \mathcal{L}\{e^{2t}\}(s) + 6 \mathcal{L}\{t\}(s) \\
 &= \boxed{\frac{5}{s} - \frac{1}{s-2} + \frac{6}{s^2}, \quad s > 2}
 \end{aligned}$$

(b) $f(t) = t^3 - te^t + e^{4t} \cos t$

$$\begin{aligned}
 \mathcal{L}\{t^3 - te^t + e^{4t} \cos t\}(s) &= \frac{3!}{s^4} - \frac{1}{(s-1)^2} + \frac{s-4}{(s-4)^2 + 1} \\
 &= \boxed{\frac{6}{s^4} - \frac{1}{(s-1)^2} + \frac{s-4}{(s-4)^2 + 1}, \quad s > 4}
 \end{aligned}$$

6. (5 points) We have studied mass-spring systems that are described by equations of the form

$$mx'' + bx' + kx = F_0 \cos \gamma t.$$

For such a system, explain the difference between the *transient part* of the solution and the *steady-state part* of the solution.

THE TRANSIENT PART OF THE SOLUTION IS OBTAINED FROM THE CORRESPONDING HOMOGENEOUS EQUATION. IT IS NOT DIRECTLY RELATED TO THE EXTERNAL FORCE. IN A DAMPED SYSTEM, THE TRANSIENT PART OF THE SOLUTION ALWAYS APPROACHES ZERO AS $t \rightarrow \infty$. IT CONTRIBUTES TO THE SHORT-TERM BEHAVIOR OF THE SYSTEM.

THE STEADY STATE PART OF THE SOLUTION IS THE PARTICULAR SOLUTION OF THE NONHOMOGENEOUS EQUATION. AS t INCREASES, THIS PART OF THE SOLUTION DOMINATES. IT DESCRIBES THE LONG-TERM BEHAVIOR OF THE SYSTEM.

7. (3 points) Explain what it means for a function to be of *exponential order*.

ROUGHLY SPEAKING, A FUNCTION OF EXPONENTIAL ORDER IS BOUNDED ABOVE BY AN EXPONENTIAL FUNCTION. MORE SPECIFICALLY, f IS OF EXPONENTIAL ORDER IF THERE ARE CONSTANTS M AND α FOR WHICH

$$|f(t)| \leq M e^{\alpha t} \text{ FOR ALL SUFFICIENTLY LARGE } t.$$