

Solutions to PS #1

1.

$$(s^2+1)f'(s) + sf(s) = 0$$

Separate variables f & s : $\frac{f'}{f} = -\frac{s}{s^2+1} \Rightarrow \frac{d(\log f(s))}{ds} = -\frac{s}{s^2+1}$

Integrate: $\log f(s) = -\frac{1}{2} \int \frac{2s}{s^2+1} ds = -\frac{1}{2} \log(s^2+1) + C$

$$f(s) = Ae^{-\frac{1}{2} \log(s^2+1)} = \frac{A}{\sqrt{s^2+1}}$$

(check: $f'(s) = \left(-\frac{1}{2}(s^2+1)^{-\frac{3}{2}}\right) 2s A$
 $= s(1+s^2)^{-\frac{1}{2}} f(s)$) ✓

2. $ty'(t) + 2y(t) = t^2 - t \Rightarrow y'(t) + \frac{2}{t}y(t) = t - 1$

Integrating factor $\rho(s) = \frac{2}{s}$, $y(t) = e^{\int \rho(s) ds} = t^2$

$$\frac{d}{dt} [u(t)y(t)] = u(t)q(t) = t^2[t-1] = t^3 - t^2$$

$$t^2y(t) = \frac{1}{4}t^4 - \frac{1}{3}t^3 + C$$

$$y(t) = \frac{1}{4}t^2 - \frac{1}{3}t + \frac{C}{t^2}$$

Check: $y'(t) = \frac{1}{2}t - \frac{1}{3} - \frac{2C}{t^3}$ $ty'(t) = \frac{1}{2}t^2 - \frac{2C}{t^2} - \frac{1}{3}t$

$$2y(t) = \frac{1}{2}t^2 - \frac{2}{3}t + \frac{2C}{t^2}$$

so:

$$ty' + 2y = t^2 - t$$

(PSI-2)

$$3. \quad 2x + y + xy' = 0 \quad \text{or} \quad xy' + y = -2x$$

$$y' + \frac{1}{x}y = -2$$

$$M(x) = x = e^{\int \frac{1}{s} ds}$$

$$\frac{d}{dx}[xy(x)] = -2x \Rightarrow xy(x) = -x^2 + C$$

$$y(x) = \frac{-x + C}{x}$$

(check :

$$y'(x) = -1 - \frac{C}{x^2} \quad xy'(x) = -x - \frac{C}{x}$$

$$xy' + y = -2x \quad \checkmark$$

$$4. \quad y'' + 2y' + 2y = 0 \quad r^2 + 2r + 2 = 0$$

roots : $b^2 - 4ac = -4 < 0$ complex conjugate
pair of roots.

$$r_1 = -1 + i \quad r_2 = \bar{r}_1 = -1 - i$$

$$e^{r_1 x} = e^{-x} (\cos x + i \sin x)$$

2 real solns. $y_1(x) = e^{-x} \cos x, \quad y_2(x) = e^{-x} \sin x$

These are L.I.

General real soln :

$$y(x) = Ae^{-x} \cos x + Be^{-x} \sin x$$

(PS1-3)

5.

$$y'' + 5y' + 6y = 0$$

$$r^2 + 5r + 6 = 0 = (r+2)(r+3)$$

$$b^2 - 4ac = 25 - 24 = 1$$

$$r_{1,2} = \frac{-5 \pm 1}{2} = -3, -2$$

2 independent funcs. $\begin{cases} y_1(x) = e^{-2x} \\ y_2(x) = e^{-3x} \end{cases}$

Basis of soln. space so general soln is:

$$y(x) = Ae^{-2x} + Be^{-3x}$$