

EXAM FOUR SAMPLE SOLUTIONS

1. Find the convolution $t^2 * t^3$.

$$\int_0^t (t-v)^2 v^3 dv = \int_0^t (t^2 - 2vt + v^2)v^3 dv = t^2 \int_0^t v^3 dv - 2t \int_0^t v^4 dv + \int_0^t v^5 dv = \frac{1}{4}t^6 - \frac{2}{5}t^6 + \frac{1}{6}t^6 = \frac{1}{60}t^6.$$

2. Use convolution to express a particular solution to $x'' + x = \tan t$ as an integral—then evaluate.

Let $F(s) = \mathcal{L}\{\tan t\}$.

Then $s^2 X + X = F(s)$, so that $X = F(s)/(s^2+1) = F(s)G(s)$ where $g(t) = \sin t$.

Thus $x(t) = \tan t * \sin t = \int_0^t \tan u \sin(t-u) du = \int_0^t \tan u (\sin t \cos u - \cos t \sin u) du = \sin t (\int_0^t \sin u du) - \cos t (\int_0^t (\sec u - \cos u) du) = \sin t - \cos t \ln(\sec t + \tan t)$.

3. Use the Taylor Series Method to find the first 4 terms of a series solution for $y' = y^2 - xy$ with $y(0) = 2$.

$$y = a_0 + a_1x + a_2x^2 + a_3x^3 + \dots$$

$$a_0 = y(0) = 2$$

$$y'(0) = y(0)^2 - 0y(0) = 2^2 - 0 \cdot 2 = 4, \text{ so } a_1 = y'(0) = 4.$$

$$y'' = 2yy' - y - xy', \text{ so } y''(0) = 2 \cdot 2 \cdot 4 - 2 = 14 \text{ and } a_2 = y''(0)/2 = 7.$$

$$y''' = 2yy'' + 2(y')^2 - 2y' - xy'', \text{ so } y'''(0) = 56 + 32 - 8 = 80 \text{ and } a_3 = y'''(0)/6 = 80/6.$$

$$\text{So } y = 2 + 4x + 7x^2 + \frac{40}{3}x^3 + \dots$$

4. Find the singular points of $(x^2 - 9)^2 y'' + (x^2 - 3x)y' + (x + 3)y = 0$ and classify them as regular or irregular.

Then find a minimum value for the radius of convergence of a power series solution about $x_0 = 1$.

$$p(x) = \frac{x^2 - 3x}{(x^2 - 9)^2} = \frac{x}{(x-3)(x+3)^2}$$

and

$$q(x) = \frac{x+3}{(x^2-9)^2} = \frac{1}{(x-3)^2(x+3)}.$$

The singular points are $x = 3$ and $x = -3$.

For $x = 3$, we have $(x - 3)p = \frac{x}{x+3}$ and $(x - 3)^2 q = \frac{1}{x+3}$. Both are analytic at $x = 3$, so this is a REGULAR singular point.

For $x = -3$, we have $(x + 3)p = \frac{x}{(x-3)(x+3)}$ and $(x + 3)^2 q = \frac{x+3}{(x-3)^2}$. The first one is not analytic at $x = -3$, so this is an IRREGULAR singular point.

The nearest singular point to $x_0 = 1$ is $x = 3$, so the radius of convergence $R > 3 - 1 = 2$.

5. Find the indicial equation of $6x^3 y''' + 13x^2 y'' + (x^2 + 2x)y' + xy = 0$ and give the form of the general solution.

$$f(r) = 6r(r-1)(r-2) + 13r(r-1) + 2r + 0 = 6r^3 - 5r^2 + r = r(2r-1)(3r-1).$$

The roots are $r = 0$, $r = \frac{1}{2}$ and $r = \frac{1}{3}$.

The general solution is

$$y = \sum_{n=0}^{\infty} a_n x^n + \sum_{n=0}^{\infty} b_n x^{n+\frac{1}{2}} + \sum_{n=0}^{\infty} c_n x^{n+\frac{1}{3}}.$$

6. Find the first four terms of a power series for $\int \frac{e^x}{1-x} dx$.

$e^x = 1 + x + \frac{1}{2}x^2 + \frac{1}{6}x^3 + \dots$ and $\frac{1}{1-x} = 1 + x + x^2 + x^3 + \dots$, so that by the

Cauchy product

$$\frac{e^x}{1-x} = 1 + 2x + \frac{5}{2}x^2 + \frac{8}{3}x^3 + \dots$$

$$\text{Then } \int \frac{e^x}{1-x} dx = x + x^2 + \frac{5}{6}x^3 + \frac{2}{3}x^4 + \dots$$

7. Find the recurrence relation and the first 5 nonzero terms in a power series solution of $y'' = 2xy$ with $y(0) = 6$ and $y'(0) = 3$.

$$y = a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4 + a_5x^5 + a_6x^6 + \dots$$

$$y'' = 2a_2 + 6a_3x + 12a_4x^2 + 20a_5x^3 + 30a_6x^4 + \dots$$

$$2xy = 2a_0x + 2a_1x^2 + 2a_2x^3 + 2a_3x^4 + 2a_4x^5 + \dots$$

Equating the coefficients, we have $a_2 = 0$, $6a_3 = 2a_0$, $12a_4 = 2a_1$, $20a_5 = 2a_2$, $30a_6 = 2a_3$, and so on.

In general, $(n+3)(n+2)a_{n+3} = 2a_n$, so the recurrence formula is

$$a_{n+3} = 2a_n / ((n+2)(n+3))$$

Then $a_0 = y(0) = 6$, $a_1 = y'(0) = 3$, $a_2 = 0$, $a_3 = \frac{1}{3}a_0 = 2$, $a_4 = \frac{1}{6}a_1$, $a_5 = \frac{1}{10}a_2 = 0$, $a_6 = \frac{1}{15}a_3 = \frac{2}{15}$ and so on.

Thus $y = 6 + 3x + 2x^3 + \frac{1}{2}x^4 + \frac{2}{15}x^6 + \dots$

8. Solve the Cauchy-Euler differential equation $x^2y'' - 5xy' + 8y = 2x^3$ with $y(1) = 3$ and $y'(1) = 5$.

The indicial equation is $r(r-1) - 5r + 8 = r^2 - 6r + 8 = (r-2)(r-4)$, so the homogeneous solution is $y_h = c_1x^2 + c_2x^4$.

Using Variation of Parameters, $y_p = v_1x^2 + v_2x^4$ and the Wronskian $W(x^2, x^4) = x^2(4x^3) - (2x)x^4 = 2x^5$.

Notice that $F(x) = 2x^3/x^2$ for Variation of Parameters.

$$v_1' = \frac{-2xx^4}{2x^5} = -1, \text{ so } v_1 = -x.$$

$$v_2' = \frac{2xx^2}{2x^5} = x^{-2}, \text{ so } v_2 = -x^{-1}.$$

$$\text{Then } y_p = (-x)x^2 + (-x^{-1})x^4 = -2x^3.$$

Using Undetermined Coefficients, let $y_p = Ax^3$ so that

$$L[y] = x^2(6Ax) - 5x(3Ax^2) + 8(Ax^3) = -Ax^3 = 2x^3, \text{ so that again } y_p = -2x^3.$$

$$\text{Now } y = y_p + y_h = c_1x^2 + c_2x^4 - 2x^3,$$

so $y' = 2c_1x + 4c_2x^3 - 6x^2$. Then

$$3 = y(1) = c_1 + c_2 \text{ and } 5 = y'(1) = 2c_1 + 4c_2 - 6.$$

Solving $c_1 = \frac{9}{2}$ and $c_2 = \frac{1}{2}$.

$$y = \frac{9}{2}x^2 + \frac{1}{2}x^4 - 2x^3.$$