

## $\begin{array}{c} {\rm MATH~2670} \\ {\rm Calculus~4~for~Engineering} \end{array}$

Instructor: Richard Taylor

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## **Instructions:**

- $1. \ \, {\rm Read}$  the whole exam before beginning.
- 2. Make sure you have all 4 pages.
- 3. Organization and neatness count.
- 4. Justify your answers.
- 5. Clearly show your work.
- 6. You may use the backs of pages for calculations.
- 7. You may use an approved formula sheet.
- 8. You may use an approved calculator.

PROBLEM	GRADE	OUT OF
1		6
2		6
3		6
TOTAL:		18

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**Problem 1:** Consider the following differential equation for the function y(x):

$$y'' + 4y' + 5y = 0.$$

(a) Find the general solution of this equation.

$$y = e^{rx} \implies r^2 + 4r + 5 = 0 \implies r = -2 \pm i$$

$$\implies y(x) = c_1 e^{-2x} \cos x + c_2 e^{-2x} \sin x \quad (c_1, c_2 \in \mathbb{R})$$

(b) Find the solution that satisfies the initial conditions y(0) = 1, y'(0) = 0.

Impose the initial conditions on the solution from part (a):

$$y' = -2c_1 e^{-2x} \cos x - c_1 e^{-2x} \sin x - 2c_2 e^{-2x} \sin x + c_2 e^{-2x} \cos x$$

$$\begin{cases} y(0) = 1 = c_1 + 0 \implies c_1 = 1 \\ y'(0) = 0 = -2c_1 - 0 - 0 + c_2 \implies c_2 = 2c_1 = 2 \end{cases}$$

$$\implies y(x) = e^{-2x} \cos x + 2e^{-2x} \sin x$$

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**Problem 2:** Solve the following initial value problem:

$$y'' - 2y' + y = te^t + 4$$
,  $y(0) = 1$ ,  $y'(0) = 1$ .

homogeneous case:

$$y'' - 2y' + 4y = 0$$

$$y = e^{rt} \implies r^2 - 2r + 1 = 0 = (r - 1)^2 \implies r = 1 \text{ (repeated root)}$$

$$\implies y_h(t) = c_1 e^t + c_2 t e^t \quad (c_1, c_2 \in \mathbb{R})$$

particular solution:

From the form of the rhs we can "guess" a particular solution of the form:

$$y(t) = (A + Bt)e^t + C = Ae^t + Bte^t + C$$

However, the first two terms are already solutions of the homogeneous case, so they won't work. Remedy this by multiplying these terms by  $t^2$  (the lowest power of t required by make these terms independent of the homogeneous solutions):

$$y = At^{2}e^{t} + Bt^{3}e^{t} + C$$

$$\implies y' = 2Ate^{t} + At^{2}e^{t} + 3Bt^{2}e^{t} + Bt^{3}e^{t}$$

$$= [2At + (A+3B)t^{2} + Bt^{3}]e^{t}$$

$$\implies y'' = [2A + 2(A+3B)t + 3Bt^{2}]e^{t} + [2At + (A+3B)t^{2} + Bt^{3}]e^{t}$$

$$= [2A + (4A+6B)t + (A+6B)t^{2} + Bt^{3}]e^{t}$$

Substitute into the DE:

$$[2A + (4A + 6B)t + (A + 6B)t^{2} + Bt^{3}]e^{t} - 2[2At + (A + 3B)t^{2} + Bt^{3}]e^{t} + [At^{2} + Bt^{3}]e^{t} + C = te^{t} + 4$$

$$\implies 2Ae^{t} + 6Bte^{t} + C = te^{t} + 4 \implies A = 0, B = \frac{1}{6}, C = 4$$

$$\implies y_p = \frac{1}{6}t^3e^t + 4$$

general solution:

$$y = y_h + y_p = c_1 e^t + c_2 t e^t + \frac{1}{6} t^3 e^t + 4$$

impose initial conditions:

$$y' = c_1 e^t + c_2 e^t + c_2 t e^t + \frac{1}{2} t^2 e^t + \frac{1}{6} t^3 e^t$$

$$\begin{cases} y(0) = 1 = c_1 + 4 \\ y'(0) = 1 = c_1 + c_2 \end{cases} \implies c_1 = -3, \ c_2 = 4$$

$$\implies y = -3e^t + 4te^t + \frac{1}{6}t^3 e^t + 4$$

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**Problem 3:** Use the Laplace transform to solve the following initial value problem:

$$y'' - 2y' + 4y = 0$$
,  $y(0) = 2$ ,  $y'(0) = 0$ .

$$(s^{2}Y - sy(0) - y'(0)) - 2(sY - y(0)) + 4Y = 0$$

$$\implies (s^{2}Y - 2s) - 2(sY - 2) + 4Y = 0$$

$$\implies (s^{2} - 2s + 4)Y - 2s + 4 = 0$$

$$\implies Y(s) = \frac{2s - 4}{s^{2} - 2s + 4} = \frac{2(s - 1) - 2}{(s - 1)^{2} + 3}$$

$$\implies y(t) = \mathcal{L}^{-1} \left\{ \frac{2(s - 1) - 2}{(s - 1)^{2} + 3} \right\}$$

$$= e^{t} \mathcal{L}^{-1} \left\{ \frac{2s - 2}{s^{2} + 3} \right\}$$

$$= e^{t} \mathcal{L}^{-1} \left\{ 2 \cdot \frac{s}{s^{2} + (\sqrt{3})^{2}} - \frac{2}{\sqrt{3}} \cdot \frac{\sqrt{3}}{s^{2} + (\sqrt{3})^{2}} \right\}$$

$$= \left[ e^{t} \left[ 2\cos(\sqrt{3}t) - \frac{2}{\sqrt{3}}\sin(\sqrt{3}t) \right] \right]$$