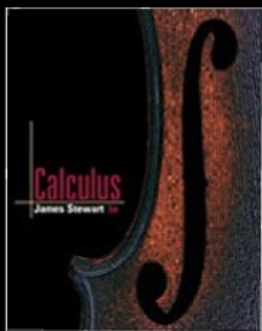


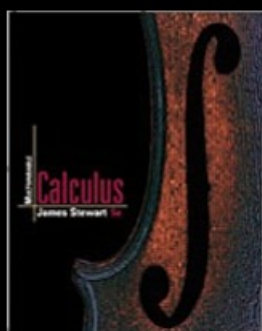
Chapter 18

Adapted from the
Complete Solutions Manual

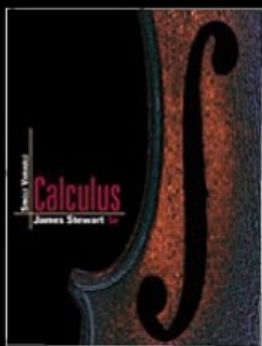
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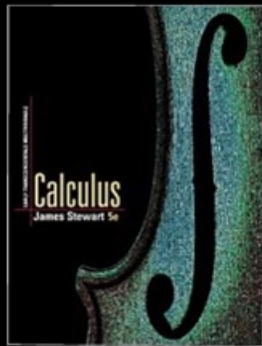
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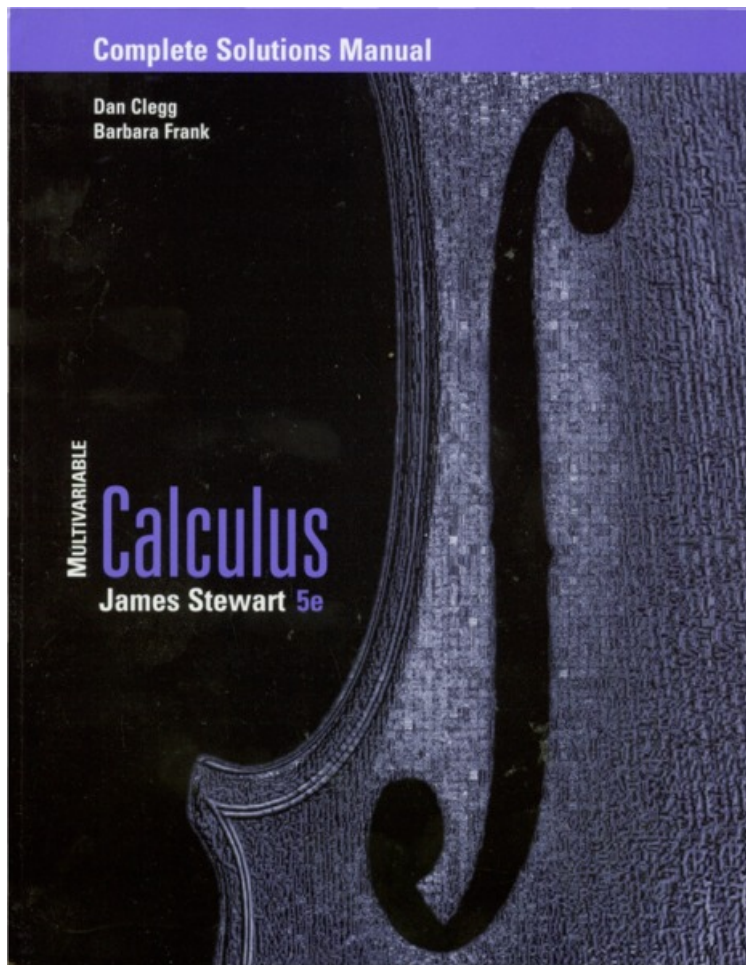
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18 □ SECOND-ORDER DIFFERENTIAL EQUATIONS □ ET 17

18.1 Second-Order Linear Equations

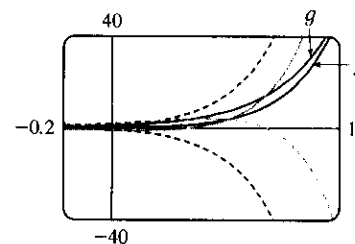
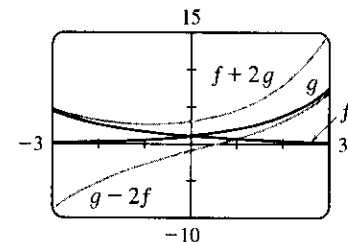
ET 17.1

- The auxiliary equation is $r^2 - 6r + 8 = 0 \Rightarrow (r - 4)(r - 2) = 0 \Rightarrow r = 4, r = 2$. Then by (8) the general solution is $y = c_1 e^{4x} + c_2 e^{2x}$.
- The auxiliary equation is $r^2 - 4r + 8 = 0 \Rightarrow r = 2 \pm 2i$. Then by (11) the general solution is $y = e^{2x}(c_1 \cos 2x + c_2 \sin 2x)$.
- The auxiliary equation is $r^2 + 8r + 41 = 0 \Rightarrow r = -4 \pm 5i$. Then by (11) the general solution is $y = e^{-4x}(c_1 \cos 5x + c_2 \sin 5x)$.
- The auxiliary equation is $2r^2 - r - 1 = (2r + 1)(r - 1) = 0 \Rightarrow r = 1, r = -\frac{1}{2}$. Then the general solution is $y = c_1 e^x + c_2 e^{-x/2}$.
- The auxiliary equation is $r^2 - 2r + 1 = (r - 1)^2 = 0 \Rightarrow r = 1$. Then by (10), the general solution is $y = c_1 e^x + c_2 x e^x$.
- The auxiliary equation is $3r^2 - 5r = r(3r - 5) = 0 \Rightarrow r = 0, r = \frac{5}{3}$, so $y = c_1 + c_2 e^{5x/3}$.
- The auxiliary equation is $4r^2 + 1 = 0 \Rightarrow r = \pm \frac{1}{2}i$, so $y = c_1 \cos(\frac{1}{2}x) + c_2 \sin(\frac{1}{2}x)$.
- The auxiliary equation is $16r^2 + 24r + 9 = (4r + 3)^2 = 0 \Rightarrow r = -\frac{3}{4}$, so $y = c_1 e^{-3x/4} + c_2 x e^{-3x/4}$.
- The auxiliary equation is $4r^2 + r = r(4r + 1) = 0 \Rightarrow r = 0, r = -\frac{1}{4}$, so $y = c_1 + c_2 e^{-x/4}$.
- The auxiliary equation is $9r^2 + 4 = 0 \Rightarrow r = \pm \frac{2}{3}i$, so $y = c_1 \cos(\frac{2}{3}x) + c_2 \sin(\frac{2}{3}x)$.
- The auxiliary equation is $r^2 - 2r - 1 = 0 \Rightarrow r = 1 \pm \sqrt{2}$, so $y = c_1 e^{(1+\sqrt{2})t} + c_2 e^{(1-\sqrt{2})t}$.
- The auxiliary equation is $r^2 - 6r + 4 = 0 \Rightarrow r = 3 \pm \sqrt{5}$, so $y = c_1 e^{(3+\sqrt{5})t} + c_2 e^{(3-\sqrt{5})t}$.
- The auxiliary equation is $r^2 + r + 1 = 0 \Rightarrow r = -\frac{1}{2} \pm \frac{\sqrt{3}}{2}i$, so $y = e^{-t/2} [c_1 \cos(\frac{\sqrt{3}}{2}t) + c_2 \sin(\frac{\sqrt{3}}{2}t)]$.
- $6r^2 - r - 2 = (2r + 1)(3r - 2) = 0$ so

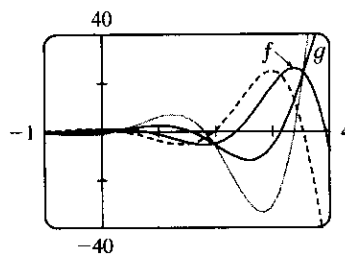
$y = c_1 e^{-x/2} + c_2 e^{2x/3}$. The solutions $(c_1, c_2) = (0, 1), (1, 0), (1, 2), (-2, 1)$ are shown. Each solution consists of a single continuous curve that approaches either 0 or $\pm\infty$ as $x \rightarrow \pm\infty$.

- $r^2 - 8r + 16 = (r - 4)^2 = 0$ so $y = c_1 e^{4x} + c_2 x e^{4x}$.

The graphs are all asymptotic to the x -axis as $x \rightarrow -\infty$, and as $x \rightarrow \infty$ the solutions tend to $\pm\infty$.



16. $r^2 - 2r + 5 = 0 \Rightarrow r = 1 \pm 2i$ and the solution is $y = e^x(c_1 \cos 2x + c_2 \sin 2x)$. Graphs for $(c_1, c_2) = (1, 0), (0, 1), (1, -1), (-1, 2)$ are shown. The solutions are all asymptotic to the x -axis as $x \rightarrow -\infty$ and they all oscillate. The amplitudes of the oscillations become arbitrarily large as $x \rightarrow \infty$ and arbitrarily small as $x \rightarrow -\infty$.



17. $2r^2 + 5r + 3 = (2r + 3)(r + 1) = 0$, so $r = -\frac{3}{2}, r = -1$ and the general solution is $y = c_1 e^{-3x/2} + c_2 e^{-x}$. Then $y(0) = 3 \Rightarrow c_1 + c_2 = 3$ and $y'(0) = -4 \Rightarrow -\frac{3}{2}c_1 - c_2 = -4$, so $c_1 = 2$ and $c_2 = 1$. Thus the solution to the initial-value problem is $y = 2e^{-3x/2} + e^{-x}$.
18. $r^2 + 3 = 0 \Rightarrow r = \pm\sqrt{3}i$ and the general solution is $y = e^{0x}(c_1 \cos(\sqrt{3}x) + c_2 \sin(\sqrt{3}x)) = c_1 \cos(\sqrt{3}x) + c_2 \sin(\sqrt{3}x)$. Then $y(0) = 1 \Rightarrow c_1 = 1$ and $y'(0) = 3 \Rightarrow c_2 = \sqrt{3}$, so the solution to the initial-value problem is $y = \cos(\sqrt{3}x) + \sqrt{3} \sin(\sqrt{3}x)$.
19. $4r^2 - 4r + 1 = (2r - 1)^2 = 0 \Rightarrow r = \frac{1}{2}$ and the general solution is $y = c_1 e^{x/2} + c_2 x e^{x/2}$. Then $y(0) = 1 \Rightarrow c_1 = 1$ and $y'(0) = -1.5 \Rightarrow \frac{1}{2}c_1 + c_2 = -1.5$, so $c_2 = -2$ and the solution to the initial-value problem is $y = e^{x/2} - 2x e^{x/2}$.
20. $2r^2 + 5r - 3 = (2r - 1)(r + 3) = 0 \Rightarrow r = \frac{1}{2}, r = -3$ and the general solution is $y = c_1 e^{x/2} + c_2 e^{-3x}$. Then $1 = y(0) = c_1 + c_2$ and $4 = y'(0) = \frac{1}{2}c_1 - 3c_2$ so $c_1 = 2, c_2 = -1$ and the solution to the initial-value problem is $y = 2e^{x/2} - e^{-3x}$.
21. $r^2 + 16 = 0 \Rightarrow r = \pm 4i$ and the general solution is $y = e^{0x}(c_1 \cos 4x + c_2 \sin 4x) = c_1 \cos 4x + c_2 \sin 4x$. Then $y(\frac{\pi}{4}) = -3 \Rightarrow -c_1 = -3 \Rightarrow c_1 = 3$ and $y'(\frac{\pi}{4}) = 4 \Rightarrow -4c_2 = 4 \Rightarrow c_2 = -1$, so the solution to the initial-value problem is $y = 3 \cos 4x - \sin 4x$.
22. $r^2 - 2r + 5 = 0 \Rightarrow r = 1 \pm 2i$ and the general solution is $y = e^x(c_1 \cos 2x + c_2 \sin 2x)$. Then $0 = y(\pi) = e^\pi(c_1 + 0) \Rightarrow c_1 = 0$ and $2 = y'(\pi) = (c_1 + 2c_2)e^\pi \Rightarrow c_2 = 1/e^\pi$ and the solution to the initial-value problem is $y = \frac{e^x}{e^\pi} \sin 2x = e^{x-\pi} \sin 2x$.
23. $r^2 + 2r + 2 = 0 \Rightarrow r = -1 \pm i$ and the general solution is $y = e^{-x}(c_1 \cos x + c_2 \sin x)$. Then $2 = y(0) = c_1$ and $1 = y'(0) = c_2 - c_1 \Rightarrow c_2 = 3$ and the solution to the initial-value problem is $y = e^{-x}(2 \cos x + 3 \sin x)$.
24. $r^2 + 12r + 36 = (r + 6)^2 = 0 \Rightarrow r = -6$ and the general solution is $y = c_1 e^{-6x} + c_2 x e^{-6x}$. Then $0 = y(1) = c_1 e^{-6} + c_2 e^{-6} \Rightarrow c_1 + c_2 = 0$ and $1 = y'(1) = -6c_1 e^{-6} - 5c_2 e^{-6} \Rightarrow 6c_1 + 5c_2 = -e^6$, so $c_1 = -e^6$ and $c_2 = e^6$. The solution to the initial-value problem is $y = -e^6 e^{-6x} + e^6 x e^{-6x} = (x - 1)e^{6-6x}$.
25. $4r^2 + 1 = 0 \Rightarrow r = \pm \frac{1}{2}i$ and the general solution is $y = c_1 \cos(\frac{1}{2}x) + c_2 \sin(\frac{1}{2}x)$. Then $3 = y(0) = c_1$ and $-4 = y(\pi) = c_2$, so the solution of the boundary-value problem is $y = 3 \cos(\frac{1}{2}x) - 4 \sin(\frac{1}{2}x)$.
26. $r^2 + 2r = r(2 + r) = 0 \Rightarrow r = 0, r = -2$ and the general solution is $y = c_1 + c_2 e^{-2x}$. Then $1 = y(0) = c_1 + c_2$ and $2 = y(1) = c_1 + c_2 e^{-2}$ so $c_2 = \frac{e^2}{1 - e^2}, c_1 = \frac{1 - 2e^2}{1 - e^2}$. The solution of the boundary-value problem is $y = \frac{1 - 2e^2}{1 - e^2} + \frac{e^2}{1 - e^2} \cdot e^{-2x}$.

27. $r^2 - 3r + 2 = (r - 2)(r - 1) = 0 \Rightarrow r = 1, r = 2$ and the general solution is $y = c_1 e^x + c_2 e^{2x}$. Then $1 = y(0) = c_1 + c_2$ and $0 = y(3) = c_1 e^3 + c_2 e^6$ so $c_2 = 1/(1 - e^3)$ and $c_1 = e^3/(e^3 - 1)$. The solution of the boundary-value problem is $y = \frac{e^{x+3}}{e^3 - 1} + \frac{e^{2x}}{1 - e^3}$.
28. $r^2 + 100 = 0 \Rightarrow r = \pm 10i$ and the general solution is $y = c_1 \cos 10x + c_2 \sin 10x$. But $2 = y(0) = c_1$ and $5 = y(\pi) = c_1$, so there is no solution.
29. $r^2 - 6r + 25 = 0 \Rightarrow r = 3 \pm 4i$ and the general solution is $y = e^{3x}(c_1 \cos 4x + c_2 \sin 4x)$. But $1 = y(0) = c_1$ and $2 = y(\pi) = c_1 e^{3\pi} \Rightarrow c_1 = 2/e^{3\pi}$, so there is no solution.
30. $r^2 - 6r + 9 = (r - 3)^2 = 0 \Rightarrow r = 3$ and the general solution is $y = c_1 e^{3x} + c_2 x e^{3x}$. Then $1 = y(0) = c_1$ and $0 = y(1) = c_1 e^3 + c_2 e^3 \Rightarrow c_2 = -1$. The solution of the boundary-value problem is $y = e^{3x} - x e^{3x}$.
31. $r^2 + 4r + 13 = 0 \Rightarrow r = -2 \pm 3i$ and the general solution is $y = e^{-2x}(c_1 \cos 3x + c_2 \sin 3x)$. But $2 = y(0) = c_1$ and $1 = y(\frac{\pi}{2}) = e^{-\pi}(-c_2)$, so the solution to the boundary-value problem is $y = e^{-2x}(2 \cos 3x - e^\pi \sin 3x)$.
32. $9r^2 - 18r + 10 = 0 \Rightarrow r = 1 \pm \frac{1}{3}i$ and the general solution is $y = e^x(c_1 \cos \frac{x}{3} + c_2 \sin \frac{x}{3})$. Then $0 = y(0) = c_1$ and $1 = y(\pi) = e^\pi(\frac{1}{2}c_1 + \frac{\sqrt{3}}{2}c_2) \Rightarrow c_2 = \frac{2}{\sqrt{3}e^\pi}$. The solution of the boundary-value problem is $y = \frac{2e^x}{\sqrt{3}e^\pi} \sin\left(\frac{x}{3}\right) = \frac{2}{\sqrt{3}} e^{x-\pi} \sin\left(\frac{x}{3}\right)$.
33. (a) *Case 1* ($\lambda = 0$): $y'' + \lambda y = 0 \Rightarrow y'' = 0$ which has an auxiliary equation $r^2 = 0 \Rightarrow r = 0 \Rightarrow y = c_1 + c_2 x$ where $y(0) = 0$ and $y(L) = 0$. Thus, $0 = y(0) = c_1$ and $0 = y(L) = c_2 L \Rightarrow c_1 = c_2 = 0$. Thus, $y = 0$.
- Case 2* ($\lambda < 0$): $y'' + \lambda y = 0$ has auxiliary equation $r^2 = -\lambda \Rightarrow r = \pm\sqrt{-\lambda}$ (distinct and real since $\lambda < 0$) $\Rightarrow y = c_1 e^{\sqrt{-\lambda}x} + c_2 e^{-\sqrt{-\lambda}x}$ where $y(0) = 0$ and $y(L) = 0$. Thus, $0 = y(0) = c_1 + c_2$ (*) and $0 = y(L) = c_1 e^{\sqrt{-\lambda}L} + c_2 e^{-\sqrt{-\lambda}L}$ (†).
- Multiplying (*) by $e^{\sqrt{-\lambda}L}$ and subtracting (†) gives $c_2(e^{\sqrt{-\lambda}L} - e^{-\sqrt{-\lambda}L}) = 0 \Rightarrow c_2 = 0$ and thus $c_1 = 0$ from (*). Thus, $y = 0$ for the cases $\lambda = 0$ and $\lambda < 0$.
- (b) $y'' + \lambda y = 0$ has an auxiliary equation $r^2 + \lambda = 0 \Rightarrow r = \pm i\sqrt{\lambda} \Rightarrow y = c_1 \cos \sqrt{\lambda}x + c_2 \sin \sqrt{\lambda}x$ where $y(0) = 0$ and $y(L) = 0$. Thus, $0 = y(0) = c_1$ and $0 = y(L) = c_2 \sin \sqrt{\lambda}L$ since $c_1 = 0$. Since we cannot have a trivial solution, $c_2 \neq 0$ and thus $\sin \sqrt{\lambda}L = 0 \Rightarrow \sqrt{\lambda}L = n\pi$ where n is an integer $\Rightarrow \lambda = n^2\pi^2/L^2$ and $y = c_2 \sin(n\pi x/L)$ where n is an integer.
34. The auxiliary equation is $ar^2 + br + c = 0$. If $b^2 - 4ac > 0$, then any solution is of the form $y(x) = c_1 e^{r_1 x} + c_2 e^{r_2 x}$ where $r_1 = \frac{-b + \sqrt{b^2 - 4ac}}{2a}$ and $r_2 = \frac{-b - \sqrt{b^2 - 4ac}}{2a}$. But a, b , and c are all positive so both r_1 and r_2 are negative and $\lim_{x \rightarrow \infty} y(x) = 0$. If $b^2 - 4ac = 0$, then any solution is of the form $y(x) = c_1 e^{rx} + c_2 x e^{rx}$ where $r = -b/(2a) < 0$ since a, b are positive. Hence $\lim_{x \rightarrow \infty} y(x) = 0$. Finally if $b^2 - 4ac < 0$, then any solution is of the form $y(x) = e^{\alpha x}(c_1 \cos \beta x + c_2 \sin \beta x)$ where $\alpha = -b/(2a) < 0$ since a and b are positive. Thus $\lim_{x \rightarrow \infty} y(x) = 0$.

18.2 Nonhomogeneous Linear Equations

ET 17.2

1. The auxiliary equation is $r^2 + 3r + 2 = (r + 2)(r + 1) = 0$, so the complementary solution is

$y_c(x) = c_1 e^{-2x} + c_2 e^{-x}$. We try the particular solution $y_p(x) = Ax^2 + Bx + C$, so $y'_p = 2Ax + B$ and $y''_p = 2A$. Substituting into the differential equation, we have $(2A) + 3(2Ax + B) + 2(Ax^2 + Bx + C) = x^2$ or $2Ax^2 + (6A + 2B)x + (2A + 3B + 2C) = x^2$. Comparing coefficients gives $2A = 1$, $6A + 2B = 0$, and $2A + 3B + 2C = 0$, so $A = \frac{1}{2}$, $B = -\frac{3}{2}$, and $C = \frac{7}{4}$. Thus the general solution is

$$y(x) = y_c(x) + y_p(x) = c_1 e^{-2x} + c_2 e^{-x} + \frac{1}{2}x^2 - \frac{3}{2}x + \frac{7}{4}.$$

2. The auxiliary equation is $r^2 + 9 = 0$ with roots $r = \pm 3i$, so the complementary solution is

$y_c(x) = c_1 \cos(3x) + c_2 \sin(3x)$. Try the particular solution $y_p(x) = Ae^{3x}$, so $y'_p = 3Ae^{3x}$ and $y''_p = 9Ae^{3x}$. Substitution into the differential equation gives $9Ae^{3x} + 9(Ae^{3x}) = e^{3x}$ or $18Ae^{3x} = e^{3x}$. Thus $A = \frac{1}{18}$ and the general solution is $y(x) = y_c(x) + y_p(x) = c_1 \cos(3x) + c_2 \sin(3x) + \frac{1}{18}e^{3x}$.

3. The auxiliary equation is $r^2 - 2r = r(r - 2) = 0$, so the complementary solution is $y_c(x) = c_1 + c_2 e^{2x}$. Try the particular solution $y_p(x) = A \cos 4x + B \sin 4x$, so $y'_p = -4A \sin 4x + 4B \cos 4x$

and $y''_p = -16A \cos 4x - 16B \sin 4x$. Substitution into the differential equation gives $(-16A \cos 4x - 16B \sin 4x) - 2(-4A \sin 4x + 4B \cos 4x) = \sin 4x \Rightarrow (-16A - 8B) \cos 4x + (8A - 16B) \sin 4x = \sin 4x$. Then $-16A - 8B = 0$ and $8A - 16B = 1 \Rightarrow A = \frac{1}{40}$ and $B = -\frac{1}{20}$. Thus the general solution is $y(x) = y_c(x) + y_p(x) = c_1 + c_2 e^{2x} + \frac{1}{40} \cos 4x - \frac{1}{20} \sin 4x$.

4. The auxiliary equation is $r^2 + 6r + 9 = (r + 3)^2 = 0$, so the complementary solution is

$y_c(x) = c_1 e^{-3x} + c_2 x e^{-3x}$. Try the particular solution $y_p(x) = Ax + B$, so $y'_p = A$ and $y''_p = 0$. Substitution into the differential equation gives $0 + 6A + 9(Ax + B) = 1 + x$ or $(9A)x + (6A + 9B) = 1 + x$. Comparing coefficients, we have $9A = 1$ and $6A + 9B = 1$, so $A = \frac{1}{9}$ and $B = \frac{1}{27}$. Thus the general solution is

$$y(x) = c_1 e^{-3x} + c_2 x e^{-3x} + \frac{1}{9}x + \frac{1}{27}.$$

5. The auxiliary equation is $r^2 - 4r + 5 = 0$ with roots $r = 2 \pm i$, so the complementary solution is

$y_c(x) = e^{2x}(c_1 \cos x + c_2 \sin x)$. Try $y_p(x) = Ae^{-x}$, so $y'_p = -Ae^{-x}$ and $y''_p = Ae^{-x}$. Substitution gives $Ae^{-x} - 4(-Ae^{-x}) + 5(Ae^{-x}) = e^{-x} \Rightarrow 10Ae^{-x} = e^{-x} \Rightarrow A = \frac{1}{10}$. Thus the general solution is

$$y(x) = e^{2x}(c_1 \cos x + c_2 \sin x) + \frac{1}{10}e^{-x}.$$

6. $y_c(x) = e^{-x}(c_1 x + c_2)$. Try $y_p(x) = x^2(Ax + B)e^{-x}$ so that no term in y_p is a solution of the complementary equation. Then $y'_p = [-Ax^3 + (3A - B)x^2 + 2Bx]e^{-x}$,

$y''_p = [Ax^3 + (B - 6A)x^2 + (6A - 4B)x + 2B]e^{-x}$ and substitution gives $[Ax^3 + (B - 6A)x^2 + (6A - 4B)x + 2B] + 2[-Ax^3 + (3A - B)x^2 + 2Bx] + (Ax^3 + Bx^2) = x \Rightarrow 6Ax + 2B = x$. So $y_p(x) = x^2(\frac{1}{6}x)e^{-x}$ and the general solution is $y(x) = e^{-x}(c_1 x + c_2) + \frac{1}{6}x^3 e^{-x}$.

7. The auxiliary equation is $r^2 + 1 = 0$ with roots $r = \pm i$, so the complementary solution is

$y_c(x) = c_1 \cos x + c_2 \sin x$. For $y'' + y = e^x$ try $y_{p_1}(x) = Ae^x$. Then $y'_{p_1} = y''_{p_1} = Ae^x$ and substitution gives $Ae^x + Ae^x = e^x \Rightarrow A = \frac{1}{2}$, so $y_{p_1}(x) = \frac{1}{2}e^x$. For $y'' + y = x^3$ try $y_{p_2}(x) = Ax^3 + Bx^2 + Cx + D$.

Then $y'_{p_2} = 3Ax^2 + 2Bx + C$ and $y''_{p_2} = 6Ax + 2B$. Substituting, we have

$6Ax + 2B + Ax^3 + Bx^2 + Cx + D = x^3$, so $A = 1, B = 0, 6A + C = 0 \Rightarrow C = -6$, and $2B + D = 0$

$\Rightarrow D = 0$. Thus $y_{p_2}(x) = x^3 - 6x$ and the general solution is

$y(x) = y_c(x) + y_{p_1}(x) + y_{p_2}(x) = c_1 \cos x + c_2 \sin x + \frac{1}{2}e^x + x^3 - 6x$. But $2 = y(0) = c_1 + \frac{1}{2} \Rightarrow c_1 = \frac{3}{2}$

and $0 = y'(0) = c_2 + \frac{1}{2} - 6 \Rightarrow c_2 = \frac{11}{2}$. Thus the solution to the initial-value problem is

$$y(x) = \frac{3}{2} \cos x + \frac{11}{2} \sin x + \frac{1}{2}e^x + x^3 - 6x.$$

8. The auxiliary equation is $r^2 - 4 = 0$ with roots $r = \pm 2$, so the complementary

solution is $y_c(x) = c_1 e^{2x} + c_2 e^{-2x}$. Try $y_p(x) = e^x(A \cos x + B \sin x)$, so

$y'_p = e^x(A \cos x + B \sin x + B \cos x - A \sin x)$ and $y''_p = e^x(2B \cos x - 2A \sin x)$. Substitution gives

$e^x(2B \cos x - 2A \sin x) - 4e^x(A \cos x + B \sin x) = e^x \cos x \Rightarrow$

$(2B - 4A)e^x \cos x + (-2A - 4B)e^x \sin x = e^x \cos x \Rightarrow A = -\frac{1}{5}, B = \frac{1}{10}$. Thus the general solution is

$y(x) = c_1 e^{2x} + c_2 e^{-2x} + e^x(-\frac{1}{5} \cos x + \frac{1}{10} \sin x)$. But $1 = y(0) = c_1 + c_2 - \frac{1}{5}$ and

$2 = y'(0) = 2c_1 - 2c_2 - \frac{1}{10}$. Then $c_1 = \frac{9}{8}, c_2 = \frac{3}{40}$, and the solution to the initial-value problem is

$$y(x) = \frac{9}{8}e^{2x} + \frac{3}{40}e^{-2x} + e^x(-\frac{1}{5} \cos x + \frac{1}{10} \sin x).$$

9. The auxiliary equation is $r^2 - r = 0$ with roots $r = 0, r = 1$ so the complementary solution is $y_c(x) = c_1 + c_2 e^x$.

Try $y_p(x) = x(Ax + B)e^x$ so that no term in y_p is a solution of the complementary equation. Then

$y'_p = (Ax^2 + (2A + B)x + B)e^x$ and $y''_p = (Ax^2 + (4A + B)x + (2A + 2B))e^x$. Substitution into the

differential equation gives $(Ax^2 + (4A + B)x + (2A + 2B))e^x - (Ax^2 + (2A + B)x + B)e^x = xe^x \Rightarrow$

$(2Ax + (2A + B))e^x = xe^x \Rightarrow A = \frac{1}{2}, B = -1$. Thus $y_p(x) = (\frac{1}{2}x^2 - x)e^x$ and the general solution is

$y(x) = c_1 + c_2 e^x + (\frac{1}{2}x^2 - x)e^x$. But $2 = y(0) = c_1 + c_2$ and $1 = y'(0) = c_2 - 1$, so $c_2 = 2$ and $c_1 = 0$. The

solution to the initial-value problem is $y(x) = 2e^x + (\frac{1}{2}x^2 - x)e^x = e^x(\frac{1}{2}x^2 - x + 2)$.

10. $y_c(x) = c_1 e^x + c_2 e^{-2x}$. For $y'' + y' - 2y = x$ try $y_{p_1}(x) = Ax + B$. Then $y'_{p_1} = A, y''_{p_1} = 0$, and substitution

gives $0 + A - 2(Ax + B) = x \Rightarrow A = -\frac{1}{2}, B = -\frac{1}{4}$, so $y_{p_1}(x) = -\frac{1}{2}x - \frac{1}{4}$. For $y'' + y' - 2y = \sin 2x$ try

$y_{p_2}(x) = A \cos 2x + B \sin 2x$. Then $y'_{p_2} = -2A \sin 2x + 2B \cos 2x, y''_{p_2} = -4A \cos 2x - 4B \sin 2x$, and

substitution gives $(-4A \cos 2x - 4B \sin 2x) + (-2A \sin 2x + 2B \cos 2x) - 2(A \cos 2x + B \sin 2x) = \sin 2x$

$\Rightarrow A = -\frac{1}{20}, B = -\frac{3}{20}$. Thus $y_{p_2}(x) = -\frac{1}{20} \cos 2x - \frac{3}{20} \sin 2x$ and the general solution is

$y(x) = c_1 e^x + c_2 e^{-2x} - \frac{1}{2}x - \frac{1}{4} - \frac{1}{20} \cos 2x - \frac{3}{20} \sin 2x$. But $1 = y(0) = c_1 + c_2 - \frac{1}{4} - \frac{1}{20}$ and

$0 = y'(0) = c_1 - 2c_2 - \frac{1}{2} - \frac{3}{10} \Rightarrow c_1 = \frac{17}{15}$ and $c_2 = \frac{1}{6}$. Thus the solution to the initial-value problem is

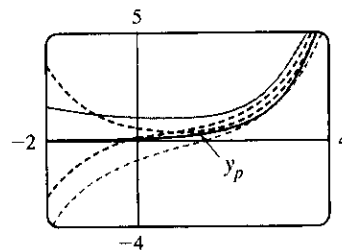
$$y(x) = \frac{17}{15}e^x + \frac{1}{6}e^{-2x} - \frac{1}{2}x - \frac{1}{4} - \frac{1}{20} \cos 2x - \frac{3}{20} \sin 2x.$$

11. $y_c(x) = c_1 e^{-x/4} + c_2 e^{-x}$. Try $y_p(x) = Ae^x$. Then

$10Ae^x = e^x$, so $A = \frac{1}{10}$ and the general solution is

$y(x) = c_1 e^{-x/4} + c_2 e^{-x} + \frac{1}{10} e^x$. The solutions are all composed

of exponential curves and with the exception of the particular solution (which approaches 0 as $x \rightarrow -\infty$), they all approach either ∞ or $-\infty$ as $x \rightarrow -\infty$. As $x \rightarrow \infty$, all solutions are asymptotic to $y_p = \frac{1}{10} e^x$.



12. The auxiliary equation is $(2r + 1)(r + 1) = 0$, so $r = -1, -\frac{1}{2}$ and $y_c(x) = c_1 e^{-x} + c_2 e^{-x/2}$. For

$2y'' + 3y' + y = 1$, try $y_{p1}(x) = A$; substituting gives $y_{p1}(x) = 1$. For $2y'' + 3y' + y = \cos 2x$ try

$y_{p2} = A \cos 2x + B \sin 2x \Rightarrow y'_{p2} = -2A \sin 2x + 2B \cos 2x, y''_{p2} = -4A \cos 2x - 4B \sin 2x$.

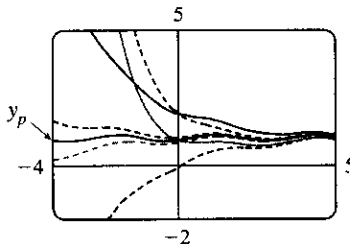
Substituting into the differential equation gives $\cos 2x = (6B - 7A) \cos 2x + (-7B - 6A) \sin 2x$.

Then solving the equations $6B - 7A = 1$ and $-7B - 6A = 0$ gives $A = -\frac{7}{85}$,

$B = \frac{6}{85}$. Thus, $y_{p2}(x) = -\frac{7}{85} \cos 2x + \frac{6}{85} \sin 2x$ and the general solution is

$y(x) = c_1 e^{-x} + c_2 e^{-x/2} + 1 - \frac{7}{85} \cos 2x + \frac{6}{85} \sin 2x$.

The graph shows $y_p = y_{p1} + y_{p2}$ and several other solutions. Notice that all solutions are asymptotic to y_p as $x \rightarrow \infty$.



13. Here $y_c(x) = c_1 \cos 3x + c_2 \sin 3x$. For $y'' + 9y = e^{2x}$ try $y_{p1}(x) = Ae^{2x}$ and for $y'' + 9y = x^2 \sin x$ try

$y_{p2}(x) = (Bx^2 + Cx + D) \cos x + (Ex^2 + Fx + G) \sin x$. Thus a trial solution is

$y_p(x) = y_{p1}(x) + y_{p2}(x) = Ae^{2x} + (Bx^2 + Cx + D) \cos x + (Ex^2 + Fx + G) \sin x$.

14. Since $y_c(x) = c_1 + c_2 e^{-9x}$, try $y_p(x) = (Ax + B)e^{-x} \cos \pi x + (Cx + D)e^{-x} \sin \pi x$.

15. Here $y_c(x) = c_1 + c_2 e^{-9x}$. For $y'' + 9y' = 1$ try $y_{p1}(x) = Ax$ (since $y = A$ is a solution to the complementary equation) and for $y'' + 9y' = xe^{9x}$ try $y_{p2}(x) = (Bx + C)e^{9x}$.

16. Since $y_c(x) = c_1 e^x + c_2 e^{-4x}$ try $y_p(x) = x(Ax^3 + Bx^2 + Cx + D)e^x$ so that no term of $y_p(x)$ satisfies the complementary equation.

17. Since $y_c(x) = e^{-x}(c_1 \cos 3x + c_2 \sin 3x)$ we try

$y_p(x) = x(Ax^2 + Bx + C)e^{-x} \cos 3x + x(Dx^2 + Ex + F)e^{-x} \sin 3x$ (so that no term of y_p is a solution of the complementary equation).

18. Here $y_c(x) = c_1 \cos 2x + c_2 \sin 2x$. For $y'' + 4y = e^{3x}$ try $y_{p1}(x) = Ae^{3x}$ and for $y'' + 4y = x \sin 2x$ try $y_{p2}(x) = x(Bx + C) \cos 2x + x(Dx + E) \sin 2x$ (so that no term of y_{p2} is a solution of the complementary equation).

Note: Solving Equations (7) and (9) in The Method of Variation of Parameters gives

$$u_1' = -\frac{Gy_2}{a(y_1y_2' - y_2y_1')} \quad \text{and} \quad u_2' = \frac{Gy_1}{a(y_1y_2' - y_2y_1')}$$

We will use these equations rather than resolving the system in each of the remaining exercises in this section.

19. (a) The complementary solution is $y_c(x) = c_1 \cos 2x + c_2 \sin 2x$. A particular solution is of the form $y_p(x) = Ax + B$. Thus, $4Ax + 4B = x \Rightarrow A = \frac{1}{4}$ and $B = 0 \Rightarrow y_p(x) = \frac{1}{4}x$. Thus, the general solution is $y = y_c + y_p = c_1 \cos 2x + c_2 \sin 2x + \frac{1}{4}x$.
- (b) In (a), $y_c(x) = c_1 \cos 2x + c_2 \sin 2x$, so set $y_1 = \cos 2x$, $y_2 = \sin 2x$. Then $y_1y_2' - y_2y_1' = 2 \cos^2 2x + 2 \sin^2 2x = 2$ so $u_1' = -\frac{1}{2}x \sin 2x \Rightarrow u_1(x) = -\frac{1}{2} \int x \sin 2x dx = -\frac{1}{4}(-x \cos 2x + \frac{1}{2} \sin 2x)$ [by parts] and $u_2' = \frac{1}{2}x \cos 2x \Rightarrow u_2(x) = \frac{1}{2} \int x \cos 2x dx = \frac{1}{4}(x \sin 2x + \frac{1}{2} \cos 2x)$ [by parts]. Hence $y_p(x) = -\frac{1}{4}(-x \cos 2x + \frac{1}{2} \sin 2x) \cos 2x + \frac{1}{4}(x \sin 2x + \frac{1}{2} \cos 2x) \sin 2x = \frac{1}{4}x$. Thus $y(x) = y_c(x) + y_p(x) = c_1 \cos 2x + c_2 \sin 2x + \frac{1}{4}x$.
20. (a) Here $r^2 - 3r + 2 = 0 \Rightarrow r = 1$ or 2 and $y_c(x) = c_1 e^{2x} + c_2 e^x$. We try a particular solution of the form $y_p(x) = A \cos x + B \sin x \Rightarrow y_p' = -A \sin x + B \cos x$ and $y_p'' = -A \cos x - B \sin x$. Then the equation $y'' - 3y' + 2y = \sin x$ becomes $(A - 3B) \cos x + (B + 3A) \sin x = \sin x \Rightarrow A - 3B = 0$ and $B + 3A = 1 \Rightarrow A = \frac{3}{10}$ and $B = \frac{1}{10}$. Thus, $y_p(x) = \frac{3}{10} \cos x + \frac{1}{10} \sin x$. Therefore, the general solution is $y(x) = y_c(x) + y_p(x) = c_1 e^{2x} + c_2 e^x + \frac{3}{10} \cos x + \frac{1}{10} \sin x$.
- (b) From (a) we know that $y_c(x) = c_1 e^{2x} + c_2 e^x$. Setting $y_1 = e^{2x}$, $y_2 = e^x$, we have $y_1y_2' - y_2y_1' = e^{3x} - 2e^{3x} = -e^{3x}$. Thus $u_1' = -\frac{\sin x e^{2x}}{-e^{3x}} = \sin x e^{-2x}$ and $u_2' = \frac{\sin x e^{2x}}{-e^{3x}} = -\sin x e^{-x}$. Then $u_1(x) = \int e^{-2x} \sin x dx = \frac{1}{5} e^{-2x} (-2 \sin x - \cos x)$ [by parts] and $u_2(x) = -\int e^{-x} \sin x dx = -\frac{1}{2} e^{-x} (-\sin x - \cos x)$. Thus $y_p(x) = \frac{1}{5}(-2 \sin x - \cos x) + \frac{1}{2}(\sin x + \cos x) = \frac{1}{10} \sin x + \frac{3}{10} \cos x$ and the general solution is $y(x) = y_c(x) + y_p(x) = c_1 e^{2x} + c_2 e^x + \frac{1}{10} \sin x + \frac{3}{10} \cos x$.
21. (a) $r^2 - r = r(r - 1) = 0 \Rightarrow r = 0, 1$, so the complementary solution is $y_c(x) = c_1 e^x + c_2 x e^x$. A particular solution is of the form $y_p(x) = Ae^{2x}$. Thus $4Ae^{2x} - 4Ae^{2x} + Ae^{2x} = e^{2x} \Rightarrow Ae^{2x} = e^{2x} \Rightarrow A = 1 \Rightarrow y_p(x) = e^{2x}$. So a general solution is $y(x) = y_c(x) + y_p(x) = c_1 e^x + c_2 x e^x + e^{2x}$.
- (b) From (a), $y_c(x) = c_1 e^x + c_2 x e^x$, so set $y_1 = e^x$, $y_2 = x e^x$. Then, $y_1y_2' - y_2y_1' = e^{2x}(1 + x) - x e^{2x} = e^{2x}$ and so $u_1' = -x e^x \Rightarrow u_1(x) = -\int x e^x dx = -(x - 1)e^x$ [by parts] and $u_2' = e^x \Rightarrow u_2(x) = \int e^x dx = e^x$. Hence $y_p(x) = (1 - x)e^{2x} + x e^{2x} = e^{2x}$ and the general solution is $y(x) = y_c(x) + y_p(x) = c_1 e^x + c_2 x e^x + e^{2x}$.
22. (a) Here $r^2 - 2r + 1 = (r - 1)^2 = 0 \Rightarrow r = 1$ and $y_c(x) = c_1 + c_2 e^x$ and so we try a particular solution of the form $y_p(x) = Axe^x$. Thus, after calculating the necessary derivatives, we get $y'' - y' = e^x \Rightarrow Ae^x(2 + x) - Ae^x(1 + x) = e^x \Rightarrow A = 1$. Thus $y_p(x) = x e^x$ and the general solution is $y(x) = c_1 + c_2 e^x + x e^x$.

(b) From (a) we know that $y_c(x) = c_1 + c_2e^x$, so setting $y_1 = 1$, $y_2 = e^x$, then $y_1y_2' - y_2y_1' = e^x - 0 = e^x$. Thus $u_1' = -e^{2x}/e^x = -e^x$ and $u_2' = e^x/e^x = 1$. Then $u_1(x) = -\int e^x dx = -e^x$ and $u_2(x) = x$. Thus $y_p(x) = -e^x + xe^x$ and the general solution is $y(x) = c_1 + c_2e^x - e^x + xe^x = c_1 + c_3e^x + xe^x$.

23. As in Example 6, $y_c(x) = c_1 \sin x + c_2 \cos x$, so set $y_1 = \sin x$, $y_2 = \cos x$. Then

$$y_1y_2' - y_2y_1' = -\sin^2 x - \cos^2 x = -1, \text{ so } u_1' = -\frac{\sec x \cos x}{-1} = 1 \Rightarrow u_1(x) = x \text{ and}$$

$$u_2' = \frac{\sec x \sin x}{-1} = -\tan x \Rightarrow u_2(x) = -\int \tan x dx = \ln |\cos x| = \ln(\cos x) \text{ on } 0 < x < \frac{\pi}{2}. \text{ Hence}$$

$$y_p(x) = x \sin x + \cos x \ln(\cos x) \text{ and the general solution is } y(x) = (c_1 + x) \sin x + [c_2 + \ln(\cos x)] \cos x.$$

24. Setting $y_1 = \sin x$, $y_2 = \cos x$, then $y_1y_2' - y_2y_1' = -\sin^2 x - \cos^2 x = -1$. Thus $u_1' = -\frac{\cot x \cos x}{-1} = \frac{\cos^2 x}{\sin x}$

$$\text{and } u_2' = \frac{\cot x \sin x}{-1} = -\cos x. \text{ Then } u_1(x) = \int \frac{\cos^2 x}{\sin x} dx = \int (\csc x - \sin x) dx = \ln(\csc x - \cot x) + \cos x$$

and $u_2(x) = -\sin x$. Thus $y_p(x) = [\cos x + \ln(\csc x - \cot x)] \sin x + (-\sin x)(\cos x)$ and the general solution is $y(x) = c_1 \sin x + c_2 \cos x + \sin x \ln(\csc x - \cot x)$.

25. $y_1 = e^x$, $y_2 = e^{2x}$ and $y_1y_2' - y_2y_1' = e^{3x}$. So $u_1' = \frac{-e^{2x}}{(1+e^{-x})e^{3x}} = -\frac{e^{-x}}{1+e^{-x}}$ and

$$u_1(x) = \int -\frac{e^{-x}}{1+e^{-x}} dx = \ln(1+e^{-x}). \quad u_2' = \frac{e^x}{(1+e^{-x})e^{3x}} = \frac{e^x}{e^{3x}+e^{2x}} \text{ so}$$

$$u_2(x) = \int \frac{e^x}{e^{3x}+e^{2x}} dx = \ln\left(\frac{e^x+1}{e^x}\right) - e^{-x} = \ln(1+e^{-x}) - e^{-x}. \text{ Hence}$$

$y_p(x) = e^x \ln(1+e^{-x}) + e^{2x}[\ln(1+e^{-x}) - e^{-x}]$ and the general solution is

$$y(x) = [c_1 + \ln(1+e^{-x})]e^x + [c_2 - e^{-x} + \ln(1+e^{-x})]e^{2x}.$$

26. $y_1 = e^{-x}$, $y_2 = e^{-2x}$ and $y_1y_2' - y_2y_1' = -e^{-3x}$. So $u_1' = -\frac{(\sin e^x)e^{-2x}}{-e^{-3x}} = e^x \sin e^x$ and

$$u_2' = \frac{(\sin e^x)e^{-x}}{-e^{-3x}} = -e^{2x} \sin e^x. \text{ Hence } u_1(x) = \int e^x \sin e^x dx = -\cos e^x \text{ and}$$

$u_2(x) = \int -e^{2x} \sin e^x dx = e^x \cos e^x - \sin e^x$. Then $y_p(x) = -e^{-x} \cos e^x - e^{-2x}[\sin e^x - e^x \cos e^x]$ and the general solution is $y(x) = (c_1 - \cos e^x)e^{-x} + [c_2 - \sin e^x + e^x \cos e^x]e^{-2x}$.

27. $y_1 = e^{-x}$, $y_2 = e^x$ and $y_1y_2' - y_2y_1' = 2$. So $u_1' = -\frac{e^x}{2x}$, $u_2' = \frac{e^{-x}}{2x}$ and

$$y_p(x) = -e^{-x} \int \frac{e^x}{2x} dx + e^x \int \frac{e^{-x}}{2x} dx. \text{ Hence the general solution is}$$

$$y(x) = \left(c_1 - \int \frac{e^x}{2x} dx\right)e^{-x} + \left(c_2 + \int \frac{e^{-x}}{2x} dx\right)e^x.$$

28. $y_1 = e^{-2x}$, $y_2 = xe^{-2x}$ and $y_1y_2' - y_2y_1' = e^{-4x}$. Then $u_1' = \frac{-e^{-2x}xe^{-2x}}{x^3e^{-4x}} = -\frac{1}{x^2}$ so $u_1(x) = x^{-1}$ and

$$u_2' = \frac{e^{-2x}e^{-2x}}{x^3e^{-4x}} = \frac{1}{x^3} \text{ so } u_2(x) = -\frac{1}{2x^2}. \text{ Thus } y_p(x) = \frac{e^{-2x}}{x} - \frac{xe^{-2x}}{2x^2} = \frac{e^{-2x}}{2x} \text{ and the general solution is}$$

$$y(x) = e^{-2x}[c_1 + c_2x + 1/(2x)].$$

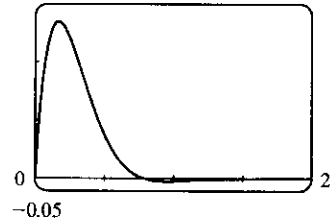
18.3 Applications of Second-Order Differential Equations

ET 17.3

1. By Hooke's Law $k(0.6) = 20$ so $k = \frac{100}{3}$ is the spring constant and the differential equation is $3x'' + \frac{100}{3}x = 0$. The general solution is $x(t) = c_1 \cos(\frac{10}{3}t) + c_2 \sin(\frac{10}{3}t)$. But $0 = x(0) = c_1$ and $1.2 = x'(0) = \frac{10}{3}c_2$, so the position of the mass after t seconds is $x(t) = 0.36 \sin(\frac{10}{3}t)$.
2. $k(0.3) = 24.3$ or $k = 81$ is the spring constant and the resulting initial-value problem is $4x'' + 81x = 0$, $x(0) = -0.5$ (since compressed), $x'(0) = 0$. The general solution is $x(t) = c_1 \cos(\frac{9}{2}t) + c_2 \sin(\frac{9}{2}t)$. But $-0.2 = x(0) = c_1$ and $0 = x'(0) = \frac{9}{2}c_2$. Thus the position is given by $x(t) = -0.2 \cos(4.5t)$.
3. $k(0.5) = 6$ or $k = 12$ is the spring constant, so the initial-value problem is $2x'' + 14x' + 12x = 0$, $x(0) = 1$, $x'(0) = 0$. The general solution is $x(t) = c_1 e^{-6t} + c_2 e^{-t}$. But $1 = x(0) = c_1 + c_2$ and $0 = x'(0) = -6c_1 - c_2$. Thus the position is given by $x(t) = -\frac{1}{5}e^{-6t} + \frac{6}{5}e^{-t}$.

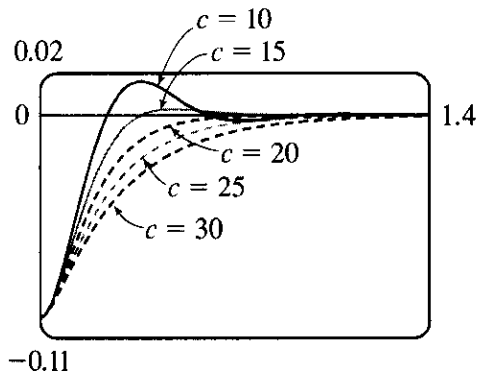
4. (a) The differential equation is $3x'' + 30x' + 123x = 0$ with general solution $x(t) = e^{-5t}(c_1 \cos 4t + c_2 \sin 4t)$. Then $0 = x(0) = c_1$ and $2 = x'(0) = 4c_2$, so the position is given by $x(t) = \frac{1}{2}e^{-5t} \sin 4t$.

(b) 0.15

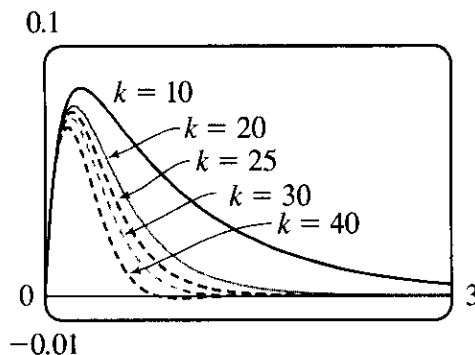


5. For critical damping we need $c^2 - 4mk = 0$ or $m = c^2/(4k) = 14^2/(4 \cdot 12) = \frac{49}{12}$ kg.
6. For critical damping we need $c^2 = 4mk$ or $c = 2\sqrt{mk} = 2\sqrt{3 \cdot 123} = 6\sqrt{41}$.
7. We are given $m = 1$, $k = 100$, $x(0) = -0.1$ and $x'(0) = 0$. From (3), the differential equation is $\frac{d^2x}{dt^2} + c \frac{dx}{dt} + 100x = 0$ with auxiliary equation $r^2 + cr + 100 = 0$. If $c = 10$, we have two complex roots $r = -5 \pm 5\sqrt{3}i$, so the motion is underdamped and the solution is $x = e^{-5t}[c_1 \cos(5\sqrt{3}t) + c_2 \sin(5\sqrt{3}t)]$. Then $-0.1 = x(0) = c_1$ and $0 = x'(0) = 5\sqrt{3}c_2 - 5c_1 \Rightarrow c_2 = -\frac{1}{10\sqrt{3}}$, so $x = e^{-5t}[-0.1 \cos(5\sqrt{3}t) - \frac{1}{10\sqrt{3}} \sin(5\sqrt{3}t)]$. If $c = 15$, we again have underdamping since the auxiliary equation has roots $r = -\frac{15}{2} \pm \frac{5\sqrt{7}}{2}i$. The general solution is $x = e^{-15t/2}[c_1 \cos(\frac{5\sqrt{7}}{2}t) + c_2 \sin(\frac{5\sqrt{7}}{2}t)]$, so $-0.1 = x(0) = c_1$ and $0 = x'(0) = \frac{5\sqrt{7}}{2}c_2 - \frac{15}{2}c_1 \Rightarrow c_2 = -\frac{3}{10\sqrt{7}}$. Thus $x = e^{-15t/2}[-0.1 \cos(\frac{5\sqrt{7}}{2}t) - \frac{3}{10\sqrt{7}} \sin(\frac{5\sqrt{7}}{2}t)]$. For $c = 20$, we have equal roots $r_1 = r_2 = -10$, so the oscillation is critically damped and the solution is $x = (c_1 + c_2t)e^{-10t}$. Then $-0.1 = x(0) = c_1$ and $0 = x'(0) = -10c_1 + c_2 \Rightarrow c_2 = -1$, so $x = (-0.1 - t)e^{-10t}$. If $c = 25$ the auxiliary equation has roots $r_1 = -5$, $r_2 = -20$, so we have overdamping and the solution is $x = c_1 e^{-5t} + c_2 e^{-20t}$. Then $-0.1 = x(0) = c_1 + c_2$ and $0 = x'(0) = -5c_1 - 20c_2 \Rightarrow c_1 = -\frac{2}{15}$ and $c_2 = \frac{1}{30}$.

so $x = -\frac{2}{15}e^{-5t} + \frac{1}{30}e^{-20t}$. If $c = 30$ we have roots
 $r = -15 \pm 5\sqrt{5}$, so the motion is overdamped and the
 solution is $x = c_1e^{(-15+5\sqrt{5})t} + c_2e^{(-15-5\sqrt{5})t}$. Then
 $-0.1 = x(0) = c_1 + c_2$ and
 $0 = x'(0) = (-15 + 5\sqrt{5})c_1 + (-15 - 5\sqrt{5})c_2 \Rightarrow$
 $c_1 = \frac{-5-3\sqrt{5}}{100}$ and $c_2 = \frac{-5+3\sqrt{5}}{100}$, so
 $x = \left(\frac{-5-3\sqrt{5}}{100}\right)e^{(-15+5\sqrt{5})t} + \left(\frac{-5+3\sqrt{5}}{100}\right)e^{(-15-5\sqrt{5})t}$.



8. We are given $m = 1$, $c = 10$, $x(0) = 0$ and $x'(0) = 1$. The differential equation is $\frac{d^2x}{dt^2} + 10\frac{dx}{dt} + kx = 0$ with auxiliary equation $r^2 + 10r + k = 0$. $k = 10$: the auxiliary equation has roots $r = -5 \pm \sqrt{15}$ so we have overdamping and the solution is $x = c_1e^{(-5+\sqrt{15})t} + c_2e^{(-5-\sqrt{15})t}$. Entering the initial conditions gives $c_1 = \frac{1}{2\sqrt{15}}$ and $c_2 = -\frac{1}{2\sqrt{15}}$, so $x = \frac{1}{2\sqrt{15}}e^{(-5+\sqrt{15})t} - \frac{1}{2\sqrt{15}}e^{(-5-\sqrt{15})t}$. $k = 20$: $r = -5 \pm \sqrt{5}$ and the solution is $x = c_1e^{(-5+\sqrt{5})t} + c_2e^{(-5-\sqrt{5})t}$ so again the motion is overdamped. The initial conditions give $c_1 = \frac{1}{2\sqrt{5}}$ and $c_2 = -\frac{1}{2\sqrt{5}}$, so $x = \frac{1}{2\sqrt{5}}e^{(-5+\sqrt{5})t} - \frac{1}{2\sqrt{5}}e^{(-5-\sqrt{5})t}$. $k = 25$: we have equal roots $r_1 = r_2 = -5$, so the motion is critically damped and the solution is $x = (c_1 + c_2t)e^{-5t}$. The initial conditions give $c_1 = 0$ and $c_2 = 1$, so $x = te^{-5t}$. $k = 30$: $r = -5 \pm \sqrt{5}i$ so the motion is underdamped and the solution is $x = e^{-5t}[c_1 \cos(\sqrt{5}t) + c_2 \sin(\sqrt{5}t)]$. The initial conditions give $c_1 = 0$ and $c_2 = \frac{1}{\sqrt{5}}$, so $x = \frac{1}{\sqrt{5}}e^{-5t} \sin(\sqrt{5}t)$. $k = 40$: $r = -5 \pm \sqrt{15}i$ so we again have underdamping. The solution is $x = e^{-5t}[c_1 \cos(\sqrt{15}t) + c_2 \sin(\sqrt{15}t)]$, and the initial conditions give $c_1 = 0$ and $c_2 = \frac{1}{\sqrt{15}}$. Thus $x = \frac{1}{\sqrt{15}}e^{-5t} \sin(\sqrt{15}t)$.



9. The differential equation is $mx'' + kx = F_0 \cos \omega_0 t$ and $\omega_0 \neq \omega = \sqrt{k/m}$. Here the auxiliary equation is $mr^2 + k = 0$ with roots $\pm \sqrt{k/m}i = \pm \omega i$ so $x_c(t) = c_1 \cos \omega t + c_2 \sin \omega t$. Since $\omega_0 \neq \omega$, try

$x_p(t) = A \cos \omega_0 t + B \sin \omega_0 t$. Then we need

$$(m)(-\omega_0^2)(A \cos \omega_0 t + B \sin \omega_0 t) + k(A \cos \omega_0 t + B \sin \omega_0 t) = F_0 \cos \omega_0 t \text{ or } A(k - m\omega_0^2) = F_0 \text{ and}$$

$$B(k - m\omega_0^2) = 0. \text{ Hence } B = 0 \text{ and } A = \frac{F_0}{k - m\omega_0^2} = \frac{F_0}{m(\omega^2 - \omega_0^2)} \text{ since } \omega^2 = \frac{k}{m}. \text{ Thus the motion of the}$$

$$\text{mass is given by } x(t) = c_1 \cos \omega t + c_2 \sin \omega t + \frac{F_0}{m(\omega^2 - \omega_0^2)} \cos \omega_0 t.$$

10. As in Exercise 9, $x_c(t) = c_1 \cos \omega t + c_2 \sin \omega t$. But the natural frequency of the system equals the frequency of the external force, so try $x_p(t) = t(A \cos \omega t + B \sin \omega t)$. Then we need

$$m(2\omega B - \omega^2 A t) \cos \omega t - m(2\omega A + \omega^2 B t) \sin \omega t + k A t \cos \omega t + k B t \sin \omega t = F_0 \cos \omega t \text{ or } 2m\omega B = F_0 \text{ and}$$

$$-2m\omega A = 0 \text{ (noting } -m\omega^2 A + kA = 0 \text{ and } -m\omega^2 B + kB = 0 \text{ since } \omega^2 = k/m). \text{ Hence the general solution is}$$

$$x(t) = c_1 \cos \omega t + c_2 \sin \omega t + [F_0 t / (2m\omega)] \sin \omega t.$$

11. From Equation 6, $x(t) = f(t) + g(t)$ where $f(t) = c_1 \cos \omega t + c_2 \sin \omega t$ and $g(t) = \frac{F_0}{m(\omega^2 - \omega_0^2)} \cos \omega_0 t$. Then f is periodic, with period $\frac{2\pi}{\omega}$, and if $\omega \neq \omega_0$, g is periodic with period $\frac{2\pi}{\omega_0}$. If $\frac{\omega}{\omega_0}$ is a rational number, then we can say $\frac{\omega}{\omega_0} = \frac{a}{b} \Rightarrow a = \frac{b\omega}{\omega_0}$ where a and b are non-zero integers. Then

$$x(t + a \cdot \frac{2\pi}{\omega}) = f(t + a \cdot \frac{2\pi}{\omega}) + g(t + a \cdot \frac{2\pi}{\omega}) = f(t) + g(t + \frac{b\omega}{\omega_0} \cdot \frac{2\pi}{\omega})$$

$$= f(t) + g(t + b \cdot \frac{2\pi}{\omega_0}) = f(t) + g(t) = x(t)$$

so $x(t)$ is periodic.

12. (a) The graph of $x = c_1 e^{r_1 t} + c_2 t e^{r_2 t}$ has a t -intercept when $c_1 e^{r_1 t} + c_2 t e^{r_2 t} = 0 \Leftrightarrow e^{r_2 t}(c_1 + c_2 t) = 0 \Leftrightarrow c_1 = -c_2 t$. Since $t > 0$, x has a t -intercept if and only if c_1 and c_2 have opposite signs.

(b) For $t > 0$, the graph of x crosses the t -axis when $c_1 e^{r_1 t} + c_2 t e^{r_2 t} = 0 \Leftrightarrow c_2 t e^{r_2 t} = -c_1 e^{r_1 t} \Leftrightarrow$

$$c_2 = -c_1 \frac{e^{r_1 t}}{t e^{r_2 t}} = -c_1 e^{(r_1 - r_2)t} / t. \text{ But } r_1 > r_2 \Rightarrow r_1 - r_2 > 0 \text{ and since } t > 0, e^{(r_1 - r_2)t} > 1. \text{ Thus}$$

$$|c_2| = |c_1| e^{(r_1 - r_2)t} / t > |c_1|, \text{ and the graph of } x \text{ can cross the } t\text{-axis only if } |c_2| > |c_1|.$$

13. Here the initial-value problem for the charge is $Q'' + 20Q' + 500Q = 12$, $Q(0) = Q'(0) = 0$. Then

$$Q_c(t) = e^{-10t}(c_1 \cos 20t + c_2 \sin 20t) \text{ and try } Q_p(t) = A \Rightarrow 500A = 12 \text{ or } A = \frac{3}{125}.$$

The general solution is $Q(t) = e^{-10t}(c_1 \cos 20t + c_2 \sin 20t) + \frac{3}{125}$. But $0 = Q(0) = c_1 + \frac{3}{125}$ and

$$Q'(t) = I(t) = e^{-10t}[(-10c_1 + 20c_2) \cos 20t + (-10c_2 - 20c_1) \sin 20t] \text{ but } 0 = Q'(0) = -10c_1 + 20c_2. \text{ Thus}$$

the charge is $Q(t) = -\frac{1}{250} e^{-10t}(6 \cos 20t + 3 \sin 20t) + \frac{3}{125}$ and the current is $I(t) = e^{-10t}(\frac{3}{5}) \sin 20t$.

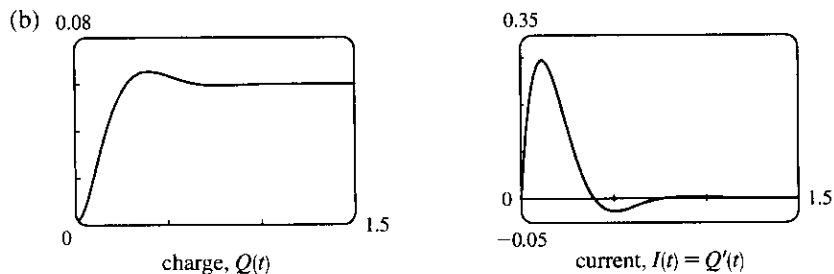
14. (a) Here the initial-value problem for the charge is $2Q'' + 24Q' + 200Q = 12$ with $Q(0) = 0.001$ and $Q'(0) = 0$.

Then $Q_c(t) = e^{-6t}(c_1 \cos 8t + c_2 \sin 8t)$ and try $Q_p(t) = A \Rightarrow A = \frac{3}{50}$ and the general solution is

$$Q(t) = e^{-6t}(c_1 \cos 8t + c_2 \sin 8t) + \frac{3}{50}. \text{ But } 0.001 = Q(0) = c_1 + \frac{3}{50} \text{ so } c_1 = -0.059. \text{ Also}$$

$$Q'(t) = I(t) = e^{-6t}[(-6c_1 + 8c_2) \cos 8t + (-6c_2 - 8c_1) \sin 8t] \text{ and } 0 = Q'(0) = -6c_1 + 8c_2 \text{ so}$$

$c_2 = -0.04425$. Hence the charge is $Q(t) = -e^{-6t}(0.059 \cos 8t + 0.04425 \sin 8t) + \frac{3}{50}$ and the current is $I(t) = e^{-6t}(0.7375) \sin 8t$.



15. As in Exercise 13, $Q_c(t) = e^{-10t}(c_1 \cos 20t + c_2 \sin 20t)$ but $E(t) = 12 \sin 10t$ so try

$Q_p(t) = A \cos 10t + B \sin 10t$. Substituting into the differential equation gives

$$(-100A + 200B + 500A) \cos 10t + (-100B - 200A + 500B) \sin 10t = 12 \sin 10t \Rightarrow 400A + 200B = 0$$

and $400B - 200A = 12$. Thus $A = -\frac{3}{250}$, $B = \frac{3}{125}$ and the general solution is

$$Q(t) = e^{-10t}(c_1 \cos 20t + c_2 \sin 20t) - \frac{3}{250} \cos 10t + \frac{3}{125} \sin 10t. \text{ But } 0 = Q(0) = c_1 - \frac{3}{250} \text{ so } c_1 = \frac{3}{250}.$$

Also $Q'(t) = \frac{3}{25} \sin 10t + \frac{6}{25} \cos 10t + e^{-10t}[(-10c_1 + 20c_2) \cos 20t + (-10c_2 - 20c_1) \sin 20t]$ and

$$0 = Q'(0) = \frac{6}{25} - 10c_1 + 20c_2 \text{ so } c_2 = -\frac{3}{500}. \text{ Hence the charge is given by}$$

$$Q(t) = e^{-10t} \left[\frac{3}{250} \cos 20t - \frac{3}{500} \sin 20t \right] - \frac{3}{250} \cos 10t + \frac{3}{125} \sin 10t.$$

16. (a) As in Exercise 14, $Q_c(t) = e^{-6t}(c_1 \cos 8t + c_2 \sin 8t)$ but try $Q_p(t) = A \cos 10t + B \sin 10t$.

Substituting into the differential equation gives

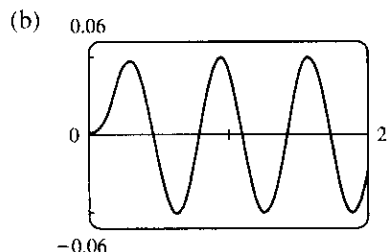
$$(-200A + 240B + 200A) \cos 10t + (-200B - 240A + 200B) \sin 10t = 12 \sin 10t, \text{ so } B = 0 \text{ and}$$

$A = -\frac{1}{20}$. Hence, the general solution is $Q(t) = e^{-6t}(c_1 \cos 8t + c_2 \sin 8t) - \frac{1}{20} \cos 10t$. But

$$0.001 = Q(0) = c_1 - \frac{1}{20}, Q'(t) = e^{-6t}[(-6c_1 + 8c_2) \cos 8t + (-6c_2 - 8c_1) \sin 8t] - \frac{1}{2} \sin 10t \text{ and}$$

$0 = Q'(0) = -6c_1 + 8c_2$, so $c_1 = 0.051$ and $c_2 = 0.03825$. Thus the charge is given by

$$Q(t) = e^{-6t}(0.051 \cos 8t + 0.03825 \sin 8t) - \frac{1}{20} \cos 10t.$$



17. $x(t) = A \cos(\omega t + \delta) \Leftrightarrow x(t) = A[\cos \omega t \cos \delta - \sin \omega t \sin \delta] \Leftrightarrow x(t) = A\left(\frac{c_1}{A} \cos \omega t + \frac{c_2}{A} \sin \omega t\right)$

where $\cos \delta = c_1/A$ and $\sin \delta = -c_2/A \Leftrightarrow x(t) = c_1 \cos \omega t + c_2 \sin \omega t$. (Note that $\cos^2 \delta + \sin^2 \delta = 1 \Rightarrow c_1^2 + c_2^2 = A^2$.)

18. (a) We approximate $\sin \theta$ by θ and, with $L = 1$ and $g = 9.8$, the differential equation becomes $\frac{d^2\theta}{dt^2} + 9.8\theta = 0$.

The auxiliary equation is $r^2 + 9.8 = 0 \Rightarrow r = \pm\sqrt{9.8}i$, so the general solution is

$$\theta(t) = c_1 \cos(\sqrt{9.8}t) + c_2 \sin(\sqrt{9.8}t). \text{ Then } 0.2 = \theta(0) = c_1 \text{ and } 1 = \theta'(0) = \sqrt{9.8}c_2 \Rightarrow c_2 = \frac{1}{\sqrt{9.8}},$$

so the equation is $\theta(t) = 0.2 \cos(\sqrt{9.8}t) + \frac{1}{\sqrt{9.8}} \sin(\sqrt{9.8}t)$.

- (b) $\theta'(t) = -0.2\sqrt{9.8}\sin(\sqrt{9.8}t) + \cos(\sqrt{9.8}t) = 0$ or $\tan(\sqrt{9.8}t) = \frac{5}{\sqrt{9.8}}$, so the critical numbers are

$$t = \frac{1}{\sqrt{9.8}} \tan^{-1}\left(\frac{5}{\sqrt{9.8}}\right) + \frac{\pi}{\sqrt{9.8}} n \text{ (} n \text{ any integer). The maximum angle from the vertical is}$$

$$\theta\left(\frac{1}{\sqrt{9.8}} \tan^{-1}\left(\frac{5}{\sqrt{9.8}}\right)\right) \approx 0.377 \text{ radians (or about } 21.7^\circ).$$

- (c) From part (b), the critical numbers of $\theta(t)$ are spaced $\frac{\pi}{\sqrt{9.8}}$ apart, and the time between successive maximum

values is $2\left(\frac{\pi}{\sqrt{9.8}}\right)$. Thus the period of the pendulum is $\frac{2\pi}{\sqrt{9.8}} \approx 2.007$ seconds.

- (d) $\theta(t) = 0 \Rightarrow 0.2 \cos(\sqrt{9.8}t) + \frac{1}{\sqrt{9.8}} \sin(\sqrt{9.8}t) = 0 \Rightarrow \tan(\sqrt{9.8}t) = -0.2\sqrt{9.8} \Rightarrow$

$$t = \frac{1}{\sqrt{9.8}} [\tan^{-1}(-0.2\sqrt{9.8}) + \pi] \approx 0.825 \text{ seconds.}$$

- (e) $\theta'(0.825) \approx -1.180$ rad/s.

18.4 Series Solutions

ET 17.4

1. Let $y(x) = \sum_{n=0}^{\infty} c_n x^n$. Then $y'(x) = \sum_{n=1}^{\infty} n c_n x^{n-1}$ and the given equation, $y' - y = 0$, becomes

$$\sum_{n=1}^{\infty} n c_n x^{n-1} - \sum_{n=0}^{\infty} c_n x^n = 0. \text{ Replacing } n \text{ by } n+1 \text{ in the first sum gives } \sum_{n=0}^{\infty} (n+1)c_{n+1}x^n - \sum_{n=0}^{\infty} c_n x^n = 0,$$

so $\sum_{n=0}^{\infty} [(n+1)c_{n+1} - c_n]x^n = 0$. Equating coefficients gives $(n+1)c_{n+1} - c_n = 0$, so the recursion relation is

$$c_{n+1} = \frac{c_n}{n+1}, \quad n = 0, 1, 2, \dots \text{ Then } c_1 = c_0, c_2 = \frac{1}{2}c_1 = \frac{c_0}{2}, c_3 = \frac{1}{3}c_2 = \frac{1}{3} \cdot \frac{1}{2}c_0 = \frac{c_0}{3!}, c_4 = \frac{1}{4}c_3 = \frac{c_0}{4!}, \text{ and}$$

in general, $c_n = \frac{c_0}{n!}$. Thus, the solution is

$$y(x) = \sum_{n=0}^{\infty} c_n x^n = \sum_{n=0}^{\infty} \frac{c_0}{n!} x^n = c_0 \sum_{n=0}^{\infty} \frac{x^n}{n!} = c_0 e^x$$

2. Let $y(x) = \sum_{n=0}^{\infty} c_n x^n$. Then $y' = xy \Rightarrow y' - xy = 0 \Rightarrow \sum_{n=1}^{\infty} n c_n x^{n-1} - x \sum_{n=0}^{\infty} c_n x^n = 0$ or

$$\sum_{n=1}^{\infty} n c_n x^{n-1} - \sum_{n=0}^{\infty} c_n x^{n+1} = 0. \text{ Replacing } n \text{ with } n+1 \text{ in the first sum and } n \text{ with } n-1 \text{ in the second}$$

$$\text{gives } \sum_{n=0}^{\infty} (n+1)c_{n+1}x^n - \sum_{n=1}^{\infty} c_{n-1}x^n = 0 \text{ or } c_1 + \sum_{n=1}^{\infty} (n+1)c_{n+1}x^n - \sum_{n=1}^{\infty} c_{n-1}x^n = 0. \text{ Thus,}$$

$c_1 + \sum_{n=1}^{\infty} [(n+1)c_{n+1} - c_{n-1}]x^n = 0$. Equating coefficients gives $c_1 = 0$ and $(n+1)c_{n+1} - c_{n-1} = 0$. Thus, the recursion relation is $c_{n+1} = \frac{c_{n-1}}{n+1}$, $n = 1, 2, \dots$. But $c_1 = 0$, so $c_3 = 0$ and $c_5 = 0$ and in general $c_{2n+1} = 0$. Also, $c_2 = \frac{c_0}{2}$, $c_4 = \frac{c_2}{4} = \frac{c_0}{4 \cdot 2} = \frac{c_0}{2^2 \cdot 2!}$, $c_6 = \frac{c_4}{6} = \frac{c_0}{6 \cdot 4 \cdot 2} = \frac{c_0}{2^3 \cdot 3!}$ and in general $c_{2n} = \frac{c_0}{2^n \cdot n!}$. Thus, the solution is

$$y(x) = \sum_{n=0}^{\infty} c_n x^n = \sum_{n=0}^{\infty} c_{2n} x^{2n} = \sum_{n=0}^{\infty} \frac{c_0}{2^n \cdot n!} x^{2n} = c_0 \sum_{n=0}^{\infty} \frac{(x^2/2)^n}{n!} = c_0 e^{x^2/2}$$

3. Assuming $y(x) = \sum_{n=0}^{\infty} c_n x^n$, we have $y'(x) = \sum_{n=1}^{\infty} n c_n x^{n-1} = \sum_{n=0}^{\infty} (n+1)c_{n+1}x^n$ and

$$-x^2 y = -\sum_{n=0}^{\infty} c_n x^{n+2} = -\sum_{n=2}^{\infty} c_{n-2} x^n. \text{ Hence, the equation } y' = x^2 y \text{ becomes}$$

$$\sum_{n=0}^{\infty} (n+1)c_{n+1}x^n - \sum_{n=2}^{\infty} c_{n-2}x^n = 0 \text{ or } c_1 + 2c_2x + \sum_{n=2}^{\infty} [(n+1)c_{n+1} - c_{n-2}]x^n = 0. \text{ Equating coefficients}$$

gives $c_1 = c_2 = 0$ and $c_{n+1} = \frac{c_{n-2}}{n+1}$ for $n = 2, 3, \dots$. But $c_1 = 0$, so $c_4 = 0$ and $c_7 = 0$ and in general

$$c_{3n+1} = 0. \text{ Similarly } c_2 = 0 \text{ so } c_{3n+2} = 0. \text{ Finally } c_3 = \frac{c_0}{3}, c_6 = \frac{c_3}{6} = \frac{c_0}{6 \cdot 3} = \frac{c_0}{3^2 \cdot 2!},$$

$$c_9 = \frac{c_6}{9} = \frac{c_0}{9 \cdot 6 \cdot 3} = \frac{c_0}{3^3 \cdot 3!}, \dots, \text{ and } c_{3n} = \frac{c_0}{3^n \cdot n!}. \text{ Thus, the solution is}$$

$$y(x) = \sum_{n=0}^{\infty} c_n x^n = \sum_{n=0}^{\infty} c_{3n} x^{3n} = \sum_{n=0}^{\infty} \frac{c_0}{3^n \cdot n!} x^{3n} = c_0 \sum_{n=0}^{\infty} \frac{x^{3n}}{3^n n!} = c_0 \sum_{n=0}^{\infty} \frac{(x^3/3)^n}{n!} = c_0 e^{x^3/3}$$

4. Let $y(x) = \sum_{n=0}^{\infty} c_n x^n \Rightarrow y'(x) = \sum_{n=1}^{\infty} n c_n x^{n-1} = \sum_{n=0}^{\infty} (n+1)c_{n+1}x^n$. Then the differential

$$\text{equation becomes } (x-3) \sum_{n=0}^{\infty} (n+1)c_{n+1}x^n + 2 \sum_{n=0}^{\infty} c_n x^n = 0 \Rightarrow$$

$$\sum_{n=0}^{\infty} (n+1)c_{n+1}x^{n+1} - 3 \sum_{n=0}^{\infty} (n+1)c_{n+1}x^n + 2 \sum_{n=0}^{\infty} c_n x^n = 0 \Rightarrow$$

$$\sum_{n=1}^{\infty} n c_n x^n - \sum_{n=0}^{\infty} 3(n+1)c_{n+1}x^n + \sum_{n=0}^{\infty} 2c_n x^n = 0 \Rightarrow \sum_{n=0}^{\infty} [(n+2)c_n - 3(n+1)c_{n+1}]x^n = 0$$

(since $\sum_{n=1}^{\infty} n c_n x^n = \sum_{n=0}^{\infty} n c_n x^n$). Equating coefficients gives $(n+2)c_n - 3(n+1)c_{n+1} = 0$, thus the

recursion relation is $c_{n+1} = \frac{(n+2)c_n}{3(n+1)}$, $n = 0, 1, 2, \dots$. Then $c_1 = \frac{2c_0}{3}$, $c_2 = \frac{3c_1}{3(2)} = \frac{3c_0}{3^2}$,

$$c_3 = \frac{4c_2}{3(3)} = \frac{4c_0}{3^3}, c_4 = \frac{5c_3}{3(4)} = \frac{5c_0}{3^4}, \text{ and in general, } c_n = \frac{(n+1)c_0}{3^n}. \text{ Thus the solution is}$$

$$y(x) = \sum_{n=0}^{\infty} c_n x^n = c_0 \sum_{n=0}^{\infty} \frac{n+1}{3^n} x^n. \left[\text{Note that } c_0 \sum_{n=0}^{\infty} \frac{n+1}{3^n} x^n = \frac{9c_0}{(3-x)^2} \text{ for } |x| < 3. \right]$$

5. Let $y(x) = \sum_{n=0}^{\infty} c_n x^n \Rightarrow y'(x) = \sum_{n=1}^{\infty} n c_n x^{n-1}$ and $y''(x) = \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n$. The differential equation becomes $\sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n + x \sum_{n=1}^{\infty} n c_n x^{n-1} + \sum_{n=0}^{\infty} c_n x^n = 0$ or

$\sum_{n=0}^{\infty} [(n+2)(n+1)c_{n+2} + n c_n + c_n]x^n$ (since $\sum_{n=1}^{\infty} n c_n x^n = \sum_{n=0}^{\infty} n c_n x^n$). Equating coefficients gives

$$(n+2)(n+1)c_{n+2} + (n+1)c_n = 0, \text{ thus the recursion relation is } c_{n+2} = \frac{-(n+1)c_n}{(n+2)(n+1)} = -\frac{c_n}{n+2},$$

$n = 0, 1, 2, \dots$. Then the even coefficients are given by $c_2 = -\frac{c_0}{2}, c_4 = -\frac{c_2}{4} = \frac{c_0}{2 \cdot 4}, c_6 = -\frac{c_4}{6} = -\frac{c_0}{2 \cdot 4 \cdot 6}$,

and in general, $c_{2n} = (-1)^n \frac{c_0}{2 \cdot 4 \cdot \dots \cdot 2n} = \frac{(-1)^n c_0}{2^n n!}$. The odd coefficients are $c_3 = -\frac{c_1}{3}, c_5 = -\frac{c_3}{5} = \frac{c_1}{3 \cdot 5}$,

$c_7 = -\frac{c_5}{7} = -\frac{c_1}{3 \cdot 5 \cdot 7}$, and in general, $c_{2n+1} = (-1)^n \frac{c_1}{3 \cdot 5 \cdot 7 \cdot \dots \cdot (2n+1)} = \frac{(-1)^n n! c_1}{(2n+1)!}$. The solution is

$$y(x) = c_0 \sum_{n=0}^{\infty} \frac{(-1)^n}{2^n n!} x^{2n} + c_1 \sum_{n=0}^{\infty} \frac{(-2)^n n!}{(2n+1)!} x^{2n+1}.$$

6. Let $y(x) = \sum_{n=0}^{\infty} c_n x^n$. Then $y''(x) = \sum_{n=2}^{\infty} n(n-1)c_n x^{n-2} = \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n$. Hence, the equation

$y'' = y$ becomes $\sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n - \sum_{n=0}^{\infty} c_n x^n = 0$ or $\sum_{n=0}^{\infty} [(n+2)(n+1)c_{n+2} - c_n]x^n = 0$. So the

recursion relation is $c_{n+2} = \frac{c_n}{(n+2)(n+1)}, n = 0, 1, \dots$. Given c_0 and $c_1, c_2 = \frac{c_0}{2 \cdot 1}, c_4 = \frac{c_2}{4 \cdot 3} = \frac{c_0}{4!}$,

$c_6 = \frac{c_4}{6 \cdot 5} = \frac{c_0}{6!}, \dots, c_{2n} = \frac{c_0}{(2n)!}$ and $c_3 = \frac{c_1}{3 \cdot 2}, c_5 = \frac{c_3}{5 \cdot 4} = \frac{c_1}{5 \cdot 4 \cdot 3 \cdot 2} = \frac{c_1}{5!}, c_7 = \frac{c_5}{7 \cdot 6} = \frac{c_1}{7!}, \dots$,

$c_{2n+1} = \frac{c_1}{(2n+1)!}$. Thus, the solution is

$$y(x) = \sum_{n=0}^{\infty} c_n x^n = \sum_{n=0}^{\infty} c_{2n} x^{2n} + \sum_{n=0}^{\infty} c_{2n+1} x^{2n+1} = c_0 \sum_{n=0}^{\infty} \frac{x^{2n}}{(2n)!} + c_1 \sum_{n=0}^{\infty} \frac{x^{2n+1}}{(2n+1)!}$$

The solution can be written as $y(x) = c_0 \cosh x + c_1 \sinh x$

$$\left[\text{or } y(x) = c_0 \frac{e^x + e^{-x}}{2} + c_1 \frac{e^x - e^{-x}}{2} = \frac{c_0 + c_1}{2} e^x + \frac{c_0 - c_1}{2} e^{-x} \right].$$

7. Let $y(x) = \sum_{n=0}^{\infty} c_n x^n$. Then $y'' = \sum_{n=0}^{\infty} n(n-1)c_n x^{n-2}, xy' = \sum_{n=0}^{\infty} n c_n x^n$ and

$(x^2 + 1)y'' = \sum_{n=0}^{\infty} n(n-1)c_n x^n + \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n$. The differential equation becomes

$\sum_{n=0}^{\infty} [(n+2)(n+1)c_{n+2} + [n(n-1) + n-1]c_n]x^n = 0$. The recursion relation is $c_{n+2} = -\frac{(n-1)c_n}{n+2}$,

$n = 0, 1, 2, \dots$. Given c_0 and $c_1, c_2 = \frac{c_0}{2}, c_4 = -\frac{c_2}{4} = -\frac{c_0}{2^2 \cdot 2!}, c_6 = -\frac{3c_4}{6} = (-1)^2 \frac{3c_0}{2^3 \cdot 3!}, \dots$,

$c_{2n} = (-1)^{n-1} \frac{1 \cdot 3 \cdot \dots \cdot (2n-3)c_0}{2^n n!} = (-1)^{n-1} \frac{(2n-3)! c_0}{2^n 2^{n-2} n! (n-2)!} = (-1)^{n-1} \frac{(2n-3)! c_0}{2^{2n-2} n! (n-2)!}$ for

$n = 2, 3, \dots, c_3 = \frac{0 \cdot c_1}{3} = 0 \Rightarrow c_{2n+1} = 0$ for $n = 1, 2, \dots$. Thus the solution is

$$y(x) = c_0 + c_1 x + c_0 \frac{x^2}{2} + c_0 \sum_{n=2}^{\infty} \frac{(-1)^{n-1} (2n-3)!}{2^{2n-2} n! (n-2)!} x^{2n}.$$

8. Assuming $y(x) = \sum_{n=0}^{\infty} c_n x^n$, $y''(x) = \sum_{n=2}^{\infty} n(n-1)c_n x^{n-2} = \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2} x^n$ and

$$-xy(x) = -\sum_{n=0}^{\infty} c_n x^{n+1} = -\sum_{n=1}^{\infty} c_{n-1} x^n. \text{ The equation } y'' = xy \text{ becomes}$$

$$\sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2} x^n - \sum_{n=1}^{\infty} c_{n-1} x^n = 0 \text{ or } 2c_2 + \sum_{n=1}^{\infty} [(n+2)(n+1)c_{n+2} - c_{n-1}]x^n = 0. \text{ Equating}$$

coefficients gives $c_2 = 0$ and $c_{n+2} = \frac{c_{n-1}}{(n+2)(n+1)}$ for $n = 1, 2, \dots$. Since $c_2 = 0$,

$$c_{3n+2} = 0 \text{ for } n = 0, 1, 2, \dots. \text{ Given } c_0, c_3 = \frac{c_0}{3 \cdot 2}, c_6 = \frac{c_3}{6 \cdot 5} = \frac{c_0}{6 \cdot 5 \cdot 3 \cdot 2}, \dots,$$

$$c_{3n} = \frac{c_0}{3n(3n-1)(3n-2)\dots 6 \cdot 5 \cdot 3 \cdot 2}. \text{ Given } c_1, c_4 = \frac{c_1}{4 \cdot 3}, c_7 = \frac{c_4}{7 \cdot 6} = \frac{c_1}{7 \cdot 6 \cdot 4 \cdot 3}, \dots,$$

$$c_{3n+1} = \frac{c_1}{(3n+1)3n(3n-2)(3n-3)\dots 7 \cdot 6 \cdot 4 \cdot 3}. \text{ The solution can be written as}$$

$$y(x) = c_0 \sum_{n=0}^{\infty} \frac{(3n-2)(3n-5)\dots 7 \cdot 4 \cdot 1}{(3n)!} x^{3n} + c_1 \sum_{n=0}^{\infty} \frac{(3n-1)(3n-4)\dots 8 \cdot 5 \cdot 2}{(3n+1)!} x^{3n+1}$$

9. Let $y(x) = \sum_{n=0}^{\infty} c_n x^n$. Then $-xy'(x) = -x \sum_{n=1}^{\infty} n c_n x^{n-1} = -\sum_{n=1}^{\infty} n c_n x^n = -\sum_{n=0}^{\infty} n c_n x^n$,

$$y''(x) = \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2} x^n, \text{ and the equation } y'' - xy' - y = 0 \text{ becomes}$$

$$\sum_{n=0}^{\infty} [(n+2)(n+1)c_{n+2} - n c_n - c_n] x^n = 0. \text{ Thus, the recursion relation is}$$

$$c_{n+2} = \frac{n c_n + c_n}{(n+2)(n+1)} = \frac{c_n(n+1)}{(n+2)(n+1)} = \frac{c_n}{n+2} \text{ for } n = 0, 1, 2, \dots. \text{ One of the given conditions is}$$

$$y(0) = 1. \text{ But } y(0) = \sum_{n=0}^{\infty} c_n (0)^n = c_0 + 0 + 0 + \dots = c_0, \text{ so } c_0 = 1. \text{ Hence, } c_2 = \frac{c_0}{2} = \frac{1}{2}, c_4 = \frac{c_2}{4} = \frac{1}{2 \cdot 4},$$

$$c_6 = \frac{c_4}{6} = \frac{1}{2 \cdot 4 \cdot 6}, \dots, c_{2n} = \frac{1}{2^n n!}. \text{ The other given condition is } y'(0) = 0. \text{ But}$$

$$y'(0) = \sum_{n=1}^{\infty} n c_n (0)^{n-1} = c_1 + 0 + 0 + \dots = c_1, \text{ so } c_1 = 0. \text{ By the recursion relation, } c_3 = \frac{c_1}{3} = 0, c_5 = 0, \dots,$$

$c_{2n+1} = 0$ for $n = 0, 1, 2, \dots$. Thus, the solution to the initial-value problem is

$$y(x) = \sum_{n=0}^{\infty} c_n x^n = \sum_{n=0}^{\infty} c_{2n} x^{2n} = \sum_{n=0}^{\infty} \frac{x^{2n}}{2^n n!} = \sum_{n=0}^{\infty} \frac{(x^2/2)^n}{n!} = e^{x^2/2}$$

10. Assuming that $y(x) = \sum_{n=0}^{\infty} c_n x^n$, we have $x^2 y = \sum_{n=0}^{\infty} c_n x^{n+2}$ and

$$y''(x) = \sum_{n=2}^{\infty} n(n-1)c_n x^{n-2} = \sum_{n=-2}^{\infty} (n+4)(n+3)c_{n+4} x^{n+2}$$

$$= 2c_2 + 6c_3 x + \sum_{n=0}^{\infty} (n+4)(n+3)c_{n+4} x^{n+2}$$

Thus, the equation $y'' + x^2y = 0$ becomes $2c_2 + 6c_3x + \sum_{n=0}^{\infty} [(n+4)(n+3)c_{n+4} + c_n]x^{n+2} = 0$. So

$$c_2 = c_3 = 0 \text{ and the recursion relation is } c_{n+4} = -\frac{c_n}{(n+4)(n+3)}, n = 0, 1, 2, \dots$$

But $c_1 = y'(0) = 0 = c_2 = c_3$ and by the recursion relation, $c_{4n+1} = c_{4n+2} = c_{4n+3} = 0$ for $n = 0, 1, 2, \dots$

Also, $c_0 = y(0) = 1$, so

$$c_4 = -\frac{c_0}{4 \cdot 3} = -\frac{1}{4 \cdot 3}, c_8 = -\frac{c_4}{8 \cdot 7} = \frac{(-1)^2}{8 \cdot 7 \cdot 4 \cdot 3}, \dots, c_{4n} = \frac{(-1)^n}{4n(4n-1)(4n-4)(4n-5) \cdots 4 \cdot 3}.$$

Thus, the solution to the initial-value problem is

$$y(x) = \sum_{n=0}^{\infty} c_n x^n = c_0 + \sum_{n=0}^{\infty} c_{4n} x^{4n} = 1 + \sum_{n=1}^{\infty} (-1)^n \frac{x^{4n}}{4n(4n-1)(4n-4)(4n-5) \cdots 4 \cdot 3}$$

11. Assuming that $y(x) = \sum_{n=0}^{\infty} c_n x^n$, we have $xy = x \sum_{n=0}^{\infty} c_n x^n = \sum_{n=0}^{\infty} c_n x^{n+1}$,

$$x^2 y' = x^2 \sum_{n=1}^{\infty} n c_n x^{n-1} = \sum_{n=0}^{\infty} n c_n x^{n+1},$$

$$y''(x) = \sum_{n=2}^{\infty} n(n-1)c_n x^{n-2} = \sum_{n=-1}^{\infty} (n+3)(n+2)c_{n+3} x^{n+1} \quad [\text{replace } n \text{ with } n+3]$$

$$= 2c_2 + \sum_{n=0}^{\infty} (n+3)(n+2)c_{n+3} x^{n+1},$$

and the equation $y'' + x^2 y' + xy = 0$ becomes $2c_2 + \sum_{n=0}^{\infty} [(n+3)(n+2)c_{n+3} + n c_n + c_n] x^{n+1} = 0$.

So $c_2 = 0$ and the recursion relation is $c_{n+3} = \frac{-n c_n - c_n}{(n+3)(n+2)} = -\frac{(n+1)c_n}{(n+3)(n+2)}$, $n = 0, 1, 2, \dots$

But $c_0 = y(0) = 0 = c_2$ and by the recursion relation, $c_{3n} = c_{3n+2} = 0$ for $n = 0, 1, 2, \dots$

Also, $c_1 = y'(0) = 1$, so

$$c_4 = -\frac{2c_1}{4 \cdot 3} = -\frac{2}{4 \cdot 3}, c_7 = -\frac{5c_4}{7 \cdot 6} = (-1)^2 \frac{2 \cdot 5}{7 \cdot 6 \cdot 4 \cdot 3} = (-1)^2 \frac{2^2 5^2}{7!}, \dots,$$

$c_{3n+1} = (-1)^n \frac{2^2 5^2 \cdots (3n-1)^2}{(3n+1)!}$. Thus, the solution is

$$y(x) = \sum_{n=0}^{\infty} c_n x^n = x + \sum_{n=1}^{\infty} \left[(-1)^n \frac{2^2 5^2 \cdots (3n-1)^2 x^{3n+1}}{(3n+1)!} \right]$$

12. (a) Let $y(x) = \sum_{n=0}^{\infty} c_n x^n$. Then $x^2 y''(x) = \sum_{n=2}^{\infty} n(n-1)c_n x^n = \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2} x^{n+2}$,

$$x y'(x) = \sum_{n=1}^{\infty} n c_n x^n = \sum_{n=-1}^{\infty} (n+2)c_{n+2} x^{n+2} = c_1 x + \sum_{n=0}^{\infty} (n+2)c_{n+2} x^{n+2}, \text{ and the equation}$$

$x^2 y'' + x y' + x^2 y = 0$ becomes $c_1 x + \sum_{n=0}^{\infty} \{[(n+2)(n+1) + (n+2)]c_{n+2} + c_n\} x^{n+2} = 0$. So $c_1 = 0$

and the recursion relation is $c_{n+2} = -\frac{c_n}{(n+2)^2}$, $n = 0, 1, 2, \dots$. But $c_1 = y'(0) = 0$ so $c_{2n+1} = 0$ for

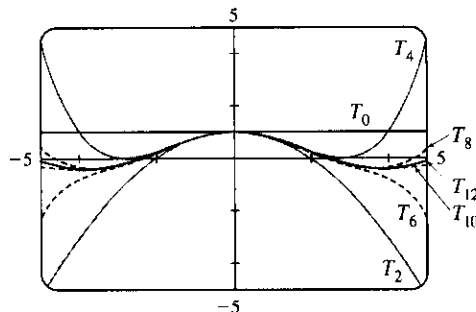
$n = 0, 1, 2, \dots$. Also, $c_0 = y(0) = 1$, so $c_2 = -\frac{1}{2^2}$, $c_4 = -\frac{c_2}{4^2} = (-1)^2 \frac{1}{4^2 2^2} = (-1)^2 \frac{1}{2^4 (2!)^2}$,

$c_6 = -\frac{c_4}{6^2} = (-1)^3 \frac{1}{2^6 (3!)^2}, \dots, c_{2n} = (-1)^n \frac{1}{2^{2n} (n!)^2}$. The solution is

$$y(x) = \sum_{n=0}^{\infty} c_n x^n = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{2^{2n} (n!)^2}$$

(b) The Taylor polynomials T_0 to T_{12} are shown in the graph.

Because T_{10} and T_{12} are close together throughout the interval $[-5, 5]$, it is reasonable to assume that T_{12} is a good approximation to the Bessel function on that interval.



18 Review

ET 17

CONCEPT CHECK

- (a) $ay'' + by' + cy = 0$ where a , b , and c are constants.

(b) $ar^2 + br + c = 0$

(c) If the auxiliary equation has two distinct real roots r_1 and r_2 , the solution is $y = c_1 e^{r_1 x} + c_2 e^{r_2 x}$. If the roots are real and equal, the solution is $y = c_1 e^{rx} + c_2 x e^{rx}$ where r is the common root. If the roots are complex, we can write $r_1 = \alpha + i\beta$ and $r_2 = \alpha - i\beta$, and the solution is $y = e^{\alpha x} (c_1 \cos \beta x + c_2 \sin \beta x)$.
- (a) An initial-value problem consists of finding a solution y of a second-order differential equation that also satisfies given conditions $y(x_0) = y_0$ and $y'(x_0) = y_1$, where y_0 and y_1 are constants.

(b) A boundary-value problem consists of finding a solution y of a second-order differential equation that also satisfies given boundary conditions $y(x_0) = y_0$ and $y(x_1) = y_1$.
- (a) $ay'' + by' + cy = G(x)$ where a , b , and c are constants and G is a continuous function.

(b) The complementary equation is the related homogeneous equation $ay'' + by' + cy = 0$. If we find the general solution y_c of the complementary equation and y_p is any particular solution of the original differential equation, then the general solution of the original differential equation is $y(x) = y_p(x) + y_c(x)$.

(c) See Examples 1–5 and the associated discussion in Section 18.2 [ET 17.2].

(d) See the discussion on pages 1188–1190 [ET 1152–1154].
- Second-order linear differential equations can be used to describe the motion of a vibrating spring or to analyze an electric circuit; see the discussion in Section 18.3 [ET 17.3].
- See Example 1 and the preceding discussion in Section 18.4 [ET 17.4].

TRUE-FALSE QUIZ

1. True. See Theorem 18.1.3 [ET 17.1.3].
2. False. The differential equation is not homogeneous.
3. True. $\cosh x$ and $\sinh x$ are linearly independent solutions of this linear homogeneous equation.
4. False. $y = Ae^x$ is a solution of the complementary equation, so we have to take $y_p(x) = Axe^x$.

EXERCISES

1. The auxiliary equation is $r^2 - 2r - 15 = 0 \Rightarrow (r - 5)(r + 3) = 0 \Rightarrow r = 5, r = -3$. Then the general solution is $y = c_1e^{5x} + c_2e^{-3x}$.
2. The auxiliary equation is $r^2 + 4r + 13 = 0 \Rightarrow r = -2 \pm 3i$, so $y = e^{-2x}(c_1 \cos 3x + c_2 \sin 3x)$.
3. The auxiliary equation is $r^2 + 3 = 0 \Rightarrow r = \pm\sqrt{3}i$. Then the general solution is $y = c_1 \cos(\sqrt{3}x) + c_2 \sin(\sqrt{3}x)$.
4. The auxiliary equation is $4r^2 + 4r + 1 = 0 \Rightarrow (2r + 1)^2 = 0 \Rightarrow r = -\frac{1}{2}$, so the general solution is $y = c_1e^{-x/2} + c_2xe^{-x/2}$.
5. $r^2 - 4r + 5 = 0 \Rightarrow r = 2 \pm i$, so $y_c(x) = e^{2x}(c_1 \cos x + c_2 \sin x)$. Try $y_p(x) = Ae^{2x} \Rightarrow y'_p = 2Ae^{2x}$ and $y''_p = 4Ae^{2x}$. Substitution into the differential equation gives $4Ae^{2x} - 8Ae^{2x} + 5Ae^{2x} = e^{2x} \Rightarrow A = 1$ and the general solution is $y(x) = e^{2x}(c_1 \cos x + c_2 \sin x) + e^{2x}$.
6. $r^2 + r - 2 = 0 \Rightarrow r = 1, r = -2$ and $y_c(x) = c_1e^x + c_2e^{-2x}$. Try $y_p(x) = Ax^2 + Bx + C \Rightarrow y'_p = 2Ax + B$ and $y''_p = 2A$. Substitution gives $2A + 2Ax + B - 2Ax^2 - 2Bx - 2C = x^2 \Rightarrow A = B = -\frac{1}{2}, C = -\frac{3}{4}$ so the general solution is $y(x) = c_1e^x + c_2e^{-2x} - \frac{1}{2}x^2 - \frac{1}{2}x - \frac{3}{4}$.
7. $r^2 - 2r + 1 = 0 \Rightarrow r = 1$ and $y_c(x) = c_1e^x + c_2xe^x$. Try $y_p(x) = (Ax + B) \cos x + (Cx + D) \sin x \Rightarrow y'_p = (C - Ax - B) \sin x + (A + Cx + D) \cos x$ and $y''_p = (2C - B - Ax) \cos x + (-2A - D - Cx) \sin x$. Substitution gives $(-2Cx + 2C - 2A - 2D) \cos x + (2Ax - 2A + 2B - 2C) \sin x = x \cos x \Rightarrow A = 0, B = C = D = -\frac{1}{2}$. The general solution is $y(x) = c_1e^x + c_2xe^x - \frac{1}{2} \cos x - \frac{1}{2}(x + 1) \sin x$.
8. $r^2 + 4 = 0 \Rightarrow r = \pm 2i$ and $y_c(x) = c_1 \cos 2x + c_2 \sin 2x$. Try $y_p(x) = Ax \cos 2x + Bx \sin 2x$ so that no term of y_p is a solution of the complementary equation. Then $y'_p = (A + 2Bx) \cos 2x + (B - 2Ax) \sin 2x$ and $y''_p = (4B - 4Ax) \cos 2x + (-4A - 4Bx) \sin 2x$. Substitution gives $4B \cos 2x - 4A \sin 2x = \sin 2x \Rightarrow A = -\frac{1}{4}$ and $B = 0$. The general solution is $y(x) = c_1 \cos 2x + c_2 \sin 2x - \frac{1}{4}x \cos 2x$.
9. $r^2 - r - 6 = 0 \Rightarrow r = -2, r = 3$ and $y_c(x) = c_1e^{-2x} + c_2e^{3x}$. For $y'' - y' - 6y = 1$, try $y_{p1}(x) = A$. Then $y'_{p1}(x) = y''_{p1}(x) = 0$ and substitution into the differential equation gives $A = -\frac{1}{6}$. For $y'' - y' - 6y = e^{-2x}$ try $y_{p2}(x) = Bxe^{-2x}$ (since $y = Be^{-2x}$ satisfies the complementary equation). Then $y'_{p2} = (B - 2Bx)e^{-2x}$ and $y''_{p2} = (4Bx - 4B)e^{-2x}$, and substitution gives $-5Be^{-2x} = e^{-2x} \Rightarrow B = -\frac{1}{5}$. The general solution then is $y(x) = c_1e^{-2x} + c_2e^{3x} + y_{p1}(x) + y_{p2}(x) = c_1e^{-2x} + c_2e^{3x} - \frac{1}{6} - \frac{1}{5}xe^{-2x}$.
10. Using variation of parameters, $y_c(x) = c_1 \cos x + c_2 \sin x, u'_1(x) = -\csc x \sin x = -1 \Rightarrow u_1(x) = -x$, and $u'_2(x) = \frac{\csc x \cos x}{x} = \cot x \Rightarrow u_2(x) = \ln |\sin x| \Rightarrow y_p = -x \cos x + \sin x \ln |\sin x|$. The solution is $y(x) = (c_1 - x) \cos x + (c_2 + \ln |\sin x|) \sin x$.

11. The auxiliary equation is $r^2 + 6r = 0$ and the general solution is $y(x) = c_1 + c_2e^{-6x} = k_1 + k_2e^{-6(x-1)}$. But $3 = y(1) = k_1 + k_2$ and $12 = y'(1) = -6k_2$. Thus $k_2 = -2$, $k_1 = 5$ and the solution is $y(x) = 5 - 2e^{-6(x-1)}$.
12. The auxiliary equation is $r^2 - 6r + 25 = 0$ and the general solution is $y(x) = e^{3x}(c_1 \cos 4x + c_2 \sin 4x)$. But $2 = y(0) = c_1$ and $1 = y'(0) = 3c_1 + 4c_2$. Thus the solution is $y(x) = e^{3x}(2 \cos 4x - \frac{5}{4} \sin 4x)$.
13. The auxiliary equation is $r^2 - 5r + 4 = 0$ and the general solution is $y(x) = c_1e^x + c_2e^{4x}$. But $0 = y(0) = c_1 + c_2$ and $1 = y'(0) = c_1 + 4c_2$, so the solution is $y(x) = \frac{1}{3}(e^{4x} - e^x)$.
14. $y_c(x) = c_1 \cos(x/3) + c_2 \sin(x/3)$. For $9y'' + y = 3x$, try $y_{p1}(x) = Ax + B$. Then $y_{p1}(x) = 3x$. For $9y'' + y = e^{-x}$, try $y_{p2}(x) = Ae^{-x}$. Then $9Ae^{-x} + Ae^{-x} = e^{-x}$ or $y_{p2}(x) = \frac{1}{10}e^{-x}$. Thus the general solution is $y(x) = c_1 \cos(x/3) + c_2 \sin(x/3) + 3x + \frac{1}{10}e^{-x}$. But $1 = y(0) = c_1 + \frac{1}{10}$ and $2 = y'(0) = \frac{1}{3}c_2 + 3 - \frac{1}{10}$, so $c_1 = \frac{9}{10}$ and $c_2 = -\frac{27}{10}$. Hence the solution is $y(x) = \frac{1}{10}[9 \cos(x/3) - 27 \sin(x/3)] + 3x + \frac{1}{10}e^{-x}$.
15. Let $y(x) = \sum_{n=0}^{\infty} c_n x^n$. Then $y''(x) = \sum_{n=0}^{\infty} n(n-1)c_n x^{n-2} = \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2} x^n$ and the differential equation becomes $\sum_{n=0}^{\infty} [(n+2)(n+1)c_{n+2} + (n+1)c_n]x^n = 0$. Thus the recursion relation is $c_{n+2} = -c_n/(n+2)$ for $n = 0, 1, 2, \dots$. But $c_0 = y(0) = 0$, so $c_{2n} = 0$ for $n = 0, 1, 2, \dots$. Also $c_1 = y'(0) = 1$, so $c_3 = -\frac{1}{3}$, $c_5 = \frac{(-1)^2}{3 \cdot 5}$, $c_7 = \frac{(-1)^3}{3 \cdot 5 \cdot 7} = \frac{(-1)^3 2^3 3!}{7!}$, \dots , $c_{2n+1} = \frac{(-1)^n 2^n n!}{(2n+1)!}$ for $n = 0, 1, 2, \dots$. Thus the solution to the initial-value problem is $y(x) = \sum_{n=0}^{\infty} c_n x^n = \sum_{n=0}^{\infty} \frac{(-1)^n 2^n n!}{(2n+1)!} x^{2n+1}$.
16. Let $y(x) = \sum_{n=0}^{\infty} c_n x^n$. Then $y''(x) = \sum_{n=0}^{\infty} n(n-1)c_n x^{n-2} = \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2} x^n$ and the differential equation becomes $\sum_{n=0}^{\infty} [(n+2)(n+1)c_{n+2} - (n+2)c_n]x^n = 0$. Thus the recursion relation is $c_{n+2} = \frac{c_n}{n+1}$ for $n = 0, 1, 2, \dots$. Given c_0 and c_1 , we have $c_2 = \frac{c_0}{1}$, $c_4 = \frac{c_2}{3} = \frac{c_0}{1 \cdot 3}$, $c_6 = \frac{c_4}{5} = \frac{c_0}{1 \cdot 3 \cdot 5}$, \dots , $c_{2n} = \frac{c_0}{1 \cdot 3 \cdot 5 \cdot \dots \cdot (2n-1)} = c_0 \frac{2^{n-1}(n-1)!}{(2n-1)!}$. Similarly $c_3 = \frac{c_1}{2}$, $c_5 = \frac{c_3}{4} = \frac{c_1}{2 \cdot 4}$, $c_7 = \frac{c_5}{6} = \frac{c_1}{2 \cdot 4 \cdot 6}$, \dots , $c_{2n+1} = \frac{c_1}{2 \cdot 4 \cdot 6 \cdot \dots \cdot 2n} = \frac{c_1}{2^n n!}$. Thus the general solution is $y(x) = \sum_{n=0}^{\infty} c_n x^n = c_0 + c_0 \sum_{n=1}^{\infty} \frac{2^{n-1}(n-1)! x^{2n}}{(2n-1)!} + c_1 \sum_{n=0}^{\infty} \frac{x^{2n+1}}{2^n n!}$. But $\sum_{n=0}^{\infty} \frac{x^{2n+1}}{2^n n!} = x \sum_{n=0}^{\infty} \frac{(\frac{1}{2}x^2)^n}{n!} = xe^{x^2/2}$, so $y(x) = c_1 xe^{x^2/2} + c_0 + c_0 \sum_{n=1}^{\infty} \frac{2^{n-1}(n-1)! x^{2n}}{(2n-1)!}$.
17. Here the initial-value problem is $2Q'' + 40Q' + 400Q = 12$, $Q(0) = 0.01$, $Q'(0) = 0$. Then $Q_c(t) = e^{-10t}(c_1 \cos 10t + c_2 \sin 10t)$ and we try $Q_p(t) = A$. Thus the general solution is $Q(t) = e^{-10t}(c_1 \cos 10t + c_2 \sin 10t) + \frac{3}{100}$. But $0.01 = Q(0) = c_1 + 0.03$ and $0 = Q'(0) = -10c_1 + 10c_2$, so $c_1 = -0.02 = c_2$. Hence the charge is given by $Q(t) = -0.02e^{-10t}(\cos 10t + \sin 10t) + 0.03$.

18. By Hooke's Law the spring constant is $k = 64$ and the initial-value problem is $2x'' + 16x' + 64x = 0$, $x(0) = 0$, $x'(0) = 2.4$. Thus the general solution is $x(t) = e^{-4t}(c_1 \cos 4t + c_2 \sin 4t)$. But $0 = x(0) = c_1$ and $2.4 = x'(0) = -4c_1 + 4c_2 \Rightarrow c_1 = 0, c_2 = 0.6$. Thus the position of the mass is given by $x(t) = 0.6e^{-4t} \sin 4t$.

19. (a) Since we are assuming that the earth is a solid sphere of uniform density, we can calculate the density ρ as follows: $\rho = \frac{\text{mass of earth}}{\text{volume of earth}} = \frac{M}{\frac{4}{3}\pi R^3}$. If V_r is the volume of the portion of the earth which lies within a

distance r of the center, then $V_r = \frac{4}{3}\pi r^3$ and $M_r = \rho V_r = \frac{Mr^3}{R^3}$. Thus $F_r = -\frac{GM_r m}{r^2} = -\frac{GMm}{R^3}r$.

- (b) The particle is acted upon by a varying gravitational force during its motion. By Newton's Second Law of

Motion, $m \frac{d^2 y}{dt^2} = F_y = -\frac{GMm}{R^3}y$, so $y''(t) = -k^2 y(t)$ where $k^2 = \frac{GM}{R^3}$. At the surface,

$$-mg = F_R = -\frac{GMm}{R^2}, \text{ so } g = \frac{GM}{R^2}. \text{ Therefore } k^2 = \frac{g}{R}.$$

- (c) The differential equation $y'' + k^2 y = 0$ has auxiliary equation $r^2 + k^2 = 0$. (This is the r of Section 18.1 [ET 17.1], not the r measuring distance from the earth's center.) The roots of the auxiliary equation are $\pm ik$, so by (11) in Section 18.1 [ET 17.1], the general solution of our differential equation for t is

$y(t) = c_1 \cos kt + c_2 \sin kt$. It follows that $y'(t) = -c_1 k \sin kt + c_2 k \cos kt$. Now $y(0) = R$ and $y'(0) = 0$, so $c_1 = R$ and $c_2 k = 0$. Thus $y(t) = R \cos kt$ and $y'(t) = -kR \sin kt$. This is simple harmonic motion (see Section 18.3 [ET 17.3]) with amplitude R , frequency k , and phase angle 0. The period is $T = 2\pi/k$.

$$R \approx 3960 \text{ mi} = 3960 \cdot 5280 \text{ ft and } g = 32 \text{ ft/s}^2, \text{ so } k = \sqrt{g/R} \approx 1.24 \times 10^{-3} \text{ s}^{-1} \text{ and}$$

$$T = 2\pi/k \approx 5079 \text{ s} \approx 85 \text{ min.}$$

- (d) $y(t) = 0 \Leftrightarrow \cos kt = 0 \Leftrightarrow kt = \frac{\pi}{2} + \pi n$ for some integer $n \Rightarrow$

$y'(t) = -kR \sin(\frac{\pi}{2} + \pi n) = \pm kR$. Thus the particle passes through the center of the earth with speed $kR \approx 4.899 \text{ mi/s} \approx 17,600 \text{ mi/h}$.