

THIS IS NOT INTENDED TO BE A SAMPLE FINAL EXAM.

1. For each differential equation, state its order and circle whether it is linear or nonlinear. **For each linear problem**, also state whether it is **homogeneous** or **nonhomogeneous**. In each case, y is a function of x .

Equation	Order	(Circle One)	If Linear, is it homogeneous?
$x dy = (y + \cos x) dx$		linear / nonlinear	Yes / No
$4y''' + 2y = \ln y$		linear / nonlinear	Yes / No
$e^x y'' + x^2 y^{(5)} - 3x = 0$		linear / nonlinear	Yes / No

2. Determine the Wronskian of the following set of functions and simplify. Then answer the question below.

$$f_1(x) = e^{3x}, \quad f_2(x) = 4e^{3x}$$

Based on the Wronskian, are functions f_1 and f_2 **linearly dependent** or **linearly independent**?

3. A certain homogeneous, linear ODE has a characteristic equation with roots

$$-3, \quad -3, \quad -2 \pm 5i, \quad \pm i, \quad \pm i$$

- (a) Write the general solution.
- (b) What is the order of the ODE?

4. Obtain the general solution of each ODE.

Answer:

(a) $y^{(5)} + 3y^{(4)} - 18y''' = 0$

$$y = c_1 + c_2x + c_3x^2 + c_4e^{3x} + c_5e^{-6x}$$

(b) $y^{(4)} + 2y''' - 8y'' = 0$

$$y = c_1 + c_2x + c_3e^{-4x} + c_4e^{2x}$$

(c) $y'' + 8y' + 20y = 0$

$$y = c_1e^{-4x} \cos 2x + c_2e^{-4x} \sin 2x$$

(d) $y^{(5)} - 12y^{(4)} + 40y''' = 0$

$$y = c_1 + c_2x + c_3x^2 + c_4e^{6x} \cos 2x + c_5e^{6x} \sin 2x$$

5. The following pertain to a spring–mass apparatus or to an RLC circuit. Circle true or false.

- **TRUE / FALSE:** The natural frequency is determined by the driving force (voltage source).
- **TRUE / FALSE:** Pure resonance cannot exist when damping is present.
- **TRUE / FALSE:** Changing the initial conditions changes the steady state term.
- **TRUE / FALSE:** A transient term decays to zero as time becomes large.
- **TRUE / FALSE:** The particular solution determines the natural frequency.
- **TRUE / FALSE:** As time increases, we may approximate the soln by the complementary soln.

6. Solve the following by **separating variables**.

Answer:

(a) $4(xy + 2y) dy + xe^{y^2} dx = 0, \quad y(-3) = 0$

$$2e^{-y^2} = x - 2 \ln |x + 2| + 5$$

(b) $(x + 3xy^2) dy + 2(1 - x^2) dx = 0, \quad y(-1) = 2$

$$y + y^3 = x^2 - 2 \ln |x| + 9$$

(c) $y \cos^2 x dy - (y^2 - 1) dx = 0, \quad y(\pi/4) = 0$

$$\ln |y^2 - 1| = 2 \tan x - 2$$

7. Verify that the given equation is **homogeneous** and state its degree. Then solve it by using an appropriate substitution. **Answer:**

(a) $x y^2 dy = (y^3 - x^3) dx, \quad y(1) = 2$

$$y^3 = x^3(8 - 3 \ln|x|)$$

(b) $x^2 dy - (xy + y^2) dx = 0, \quad y(1) = 4$

$$y = 4x/(1 - 4 \ln|x|)$$

8. Verify that the following ODE is **exact**, and then solve it accordingly. **Answer:**

(a) $(6x y^3 + \cos y) dx + (9x^2 y^2 - x \sin y) dy = 0$

$$3x^2 y^3 + x \cos y = c$$

(b) $(4x^3 y^2 + 3/x) dx + (2x^4 y + \sin y) dy = 0$

$$x^4 y^2 + 3 \ln|x| - \cos y = c$$

9. Solve the **linear** ODE using the appropriate method. Write the solution y **explicitly** in terms of x . **Answer:**

(a) $x^2 \frac{dy}{dx} + (x + 2x^3)y = 6x^2$

$$y = \frac{3 + c e^{-x^2}}{x}$$

(b) $x \frac{dy}{dx} + (3x + 1)y = 8x^3 e^{-3x}$

$$y = \frac{2x^4 + c}{x e^{3x}}$$

10. A 3 kg mass is attached to a spring with spring constant 48 N/m and immersed in a fluid that offers a resistance force numerically equal to β times the instantaneous velocity. State the range of values of β for which the resulting motion is **underdamped**. **Answer:** $\beta < 24$

11. A circuit comprises a 2 h inductor, 1/50 f capacitor, a 16 Ω resistor, and a voltage source of $(240 \cos 5t)$ V. Initially there is a 6 C charge on the capacitor and a -3 amp current in the circuit. Determine the charge stored on the capacitor a time t . Also determine the steady state charge, the steady state amplitude, and the steady state frequency. **Answer:** $q(t) = e^{-4t}(6 \cos 3t + 2 \sin 3t) + 3 \sin 5t, \quad 3C, \quad 5/(2\pi)$ Hz

12. A 2 kg mass is attached to a spring with constant 50 N/m and immersed in a fluid which offers a resistance force numerically equal to 12 times the instantaneous velocity. Initially the mass is given a downward velocity of 1 m/sec from 3 m above the equilibrium position. Obtain the equation of motion $x(t)$, and state whether it is overdamped, underdamped, or critically damped. **Answer:** $x(t) = -e^{-3t}(3 \cos 4t + 2 \sin 4t), \quad UD$

13. Suppose an RLC circuit has solution

$$q(t) = 8 \cos 4t - 6 \sin 4t + e^{-3t}(-4 \cos 2t + 3 \sin 2t).$$

- What is the steady state charge?
- What is the amplitude of the steady state charge?
- What is the frequency of the steady state charge? (include units)
- What is the steady state current?

14. **[6 pts]** Identify each function as overdamped, underdamped, critically damped, or simple harmonic.

- $x(t) = e^{-3t}(2 \cos 4t - 5 \sin 4t)$
- $x(t) = 2 \cos 4t - 5 \sin 4t$
- $x(t) = e^{-3t}(2 - 5t)$

15. An electrical circuit comprises a 2 h inductor, a 1/18 f capacitor, and is subject to an external voltage source of $72 \cos 3t$ V. There is no resistor.

- (a) Write the differential equation governing the charge $q(t)$. Do **NOT** solve it.
- (b) Determine the complementary solution. Do **NOT** determine the general solution.
- (c) What is the natural frequency?
- (d) Will the circuit undergo pure resonance? Briefly explain.
- (e) Now solve the ODE to obtain the charge $q(t)$ to confirm your answer.

16. Use **undetermined coefficients** to obtain the general solution of the ODE.

Answer:

(a) $y'' - 2y' - 8y = 18e^{4x} + 64x^2$

$$y = c_1e^{4x} + c_2e^{-2x} - 3 + 4x - 8x^2 + 3xe^{4x}$$

(b) $y'' - 9y = 10 \cos x + 12e^{-3x}$

$$y = c_1e^{3x} + c_2e^{-3x} - \cos x - 2xe^{-3x}$$

17. Use **variation of parameters** to obtain **and simplify** the general solution of the ODE.

Answer:

(a) $y'' - y' - 2y = 9e^{2x}$

$$y = c_1e^{2x} + c_2e^{-x} + 3xe^{2x}$$

(b) $y'' - 3y' + 2y = 8 + e^{2x}$

$$y = c_1e^{2x} + c_2e^x + 4 + xe^{2x}$$

18. Determine the following:

Answer:

(a) $\mathcal{L}\{e^{2t} + 6 \sin 5t\}$

$$\frac{1}{s-2} + \frac{30}{s^2+25}$$

(b) $\mathcal{L}\{t^3 - \cosh 5t\}$

$$\frac{6}{s^4} - \frac{s}{s^2-25}$$

(c) $\mathcal{L}\{\sin^2 5t\}$

$$\frac{1}{2} \left(\frac{1}{s} - \frac{s}{s^2+100} \right)$$

(d) $\mathcal{L}\{\sin 5t \cos 5t\}$

$$\frac{5}{s^2+100}$$

(e) $\mathcal{L}\{e^{2t} \sin 5t\}$

$$\frac{5}{(s-2)^2+25}$$

(f) $\mathcal{L}\{e^{3t} \cos 5t\}$

$$\frac{s-3}{(s-3)^2+25}$$

(g) $\mathcal{L}\{e^{4t} \cosh 5t\}$

$$\frac{s-4}{(s-4)^2-25}$$

(h) $\mathcal{L}\{e^t \sinh 5t\}$

$$\frac{5}{(s-1)^2-25}$$

(i) $\mathcal{L}\{t^5 e^{6t}\}$

$$\frac{120}{(s-6)^6}$$

(j) $\mathcal{L}\{t^2 \mathcal{U}(t-5)\}$

$$e^{-5s} \left(\frac{2}{s^3} + \frac{10}{s^2} + \frac{25}{s} \right)$$

(k) $\mathcal{L}\{t^2 e^{3t} \mathcal{U}(t-5)\}$

$$e^{-5(s-3)} \left[\frac{2}{(s-3)^3} + \frac{10}{(s-3)^2} + \frac{25}{s-3} \right]$$

(l) $\mathcal{L}\left\{ \int_0^t (t-\tau)^4 \cos 5\tau d\tau \right\}$

$$\frac{24}{s^4(s^2+25)}$$

(m) $\mathcal{L}\left\{ \int_0^t \tau^3 \sinh[5(t-\tau)] d\tau \right\}$

$$\frac{30}{s^4(s^2-25)}$$

(n) $\mathcal{L}\left\{ \int_0^t e^{2(\tau-t)} \cos 5\tau d\tau \right\}$

$$\frac{s}{(s+2)(s^2+25)}$$

(o) $\mathcal{L}\left\{ \int_0^t e^{2\tau} \cos 5\tau d\tau \right\}$

$$\frac{s-2}{s[(s-2)^2+25]}$$

(p) $\mathcal{L}^{-1}\left\{ \frac{1}{2s+8} \right\}$

$$\frac{1}{2} e^{-4t}$$

(q) $\mathcal{L}^{-1}\left\{ \frac{7}{s^2+9} \right\}$

$$\frac{7}{3} \sin 3t$$

(r) $\mathcal{L}^{-1}\left\{ \frac{s}{s^2-16} \right\}$

$$\cosh 4t$$

(s) $\mathcal{L}^{-1}\left\{ \frac{s}{(s-5)^4} \right\}$

$$e^{5t} \left(\frac{1}{2} t^2 + \frac{5}{6} t^3 \right)$$

(t) $\mathcal{L}^{-1} \left\{ \frac{s}{(s-5)^2 + 16} \right\}$	$e^{5t} \left(\cos 4t + \frac{5}{4} \sin 4t \right)$
(u) $\mathcal{L}^{-1} \left\{ \frac{s}{s^2 - 10s + 41} \right\}$	$e^{5t} \left(\cos 4t + \frac{5}{4} \sin 4t \right)$
(v) $\mathcal{L}^{-1} \left\{ \frac{6s - 2}{s^2 + 2s - 3} \right\}$	$e^t + 5e^{-3t}$ or $e^{-t} (6 \cosh 2t - 4 \sinh 2t)$
(w) $\mathcal{L}^{-1} \left\{ \frac{s}{s^2 + 6s + 25} \right\}$	$e^{-3t} \left(\cos 4t - \frac{3}{4} \sin 4t \right)$
(x) $\mathcal{L}^{-1} \left\{ \frac{e^{-3s}}{s^2 + 16} \right\}$	$\frac{1}{4} \mathcal{U}(t-3) \sin 4(t-3)$
(y) $\mathcal{L}^{-1} \left\{ \frac{s e^{-3s}}{s^2 + 16} \right\}$	$\mathcal{U}(t-3) \cos 4(t-3)$
(z) $\mathcal{L}^{-1} \left\{ \frac{e^{-3s}}{(s-5)^2 + 16} \right\}$	$\frac{1}{4} \mathcal{U}(t-3) e^{5(t-3)} \sin 4(t-3)$
(z.1) $\mathcal{L}^{-1} \left\{ \frac{e^{-3s}}{s^2 - 10s + 41} \right\}$	$\frac{1}{4} \mathcal{U}(t-3) e^{5(t-3)} \sin 4(t-3)$

19. Use **Laplace transforms** to solve for $y(t)$ or $f(t)$:

(a) $y'' - 10y' + 25y = 24t^2 e^{5t}$, $y(0) = -2$, $y'(0) = -10$	$y(t) = e^{5t} (2t^4 - 2)$
(b) $y'' - 10y' + 25y = 24t^2 e^{5t}$, $y(0) = -2$, $y'(0) = 10$	$y(t) = e^{5t} (2t^4 + 20t - 2)$
(c) $y'' - 2y' + y = e^t$, $y(0) = 3$, $y'(0) = -4$	$y(t) = \frac{1}{2} e^t (t^2 - 14t + 6)$
(d) $y'' - 6y' + 13y = 0$, $y(0) = 0$, $y'(0) = -3$	$y(t) = -\frac{3}{2} e^{3t} \sin 2t$
(e) $y'' - 5y' + 6y = \mathcal{U}(t-1)$, $y(0) = 0$, $y'(0) = 1$	$y(t) = e^{3t} - e^{2t} + \frac{1}{6} \mathcal{U}(t-1) \left[1 - 3e^{2(t-1)} + 2e^{3(t-1)} \right]$
(f) $y'' - 2y' = 8e^{-2t}$, $y(0) = 1$, $y'(0) = -4$	$y(t) = e^{-2t} - e^{2t} + 1$
(g) $y'' + 16y = 1$, $y(0) = 1$, $y'(0) = 2$	$y(t) = \frac{1}{16} (15 \cos 4t + 8 \sin 4t + 1)$
(h) $y' - 4y = 8\mathcal{U}(t-3)$, $y(0) = 2$	$y(t) = 2e^{4t} + 2\mathcal{U}(t-3) [e^{4(t-3)} - 1]$
(i) $y' - 4y = 3 - 4 \int_0^t y(\tau) d\tau$, $y(0) = -6$	$y(t) = -e^{2t} (6 + 9t)$
(j) $y' = \cos t + \int_0^t y(\tau) \cos(t-\tau) d\tau$, $y(0) = 1$	$y(t) = \frac{1}{2} t^2 + t + 1$
(k) $f(t) = 8 - 15 \int_0^t \sin 5\tau f(t-\tau) d\tau$	$f(t) = 2 + 6 \cos 10t$
(l) $f(t) = 2e^{-5t} - 10 \int_0^t e^{5\tau} f(t-\tau) d\tau$	$f(t) = (2 - 20t) e^{-5t}$
(m) $f(t) = 14e^{-5t} - 3 \int_0^t e^{5\tau} f(t-\tau) d\tau$	$f(t) = 20e^{-5t} - 6e^{2t}$

20. Express $f(t)$ in terms of unit steps functions, and then determine $\mathcal{L}\{f(t)\}$.

$f(t) = \begin{cases} t^2, & 0 \leq t < 3 \\ -e^{5t}, & t \geq 3 \end{cases}$	$\mathcal{L}\{f(t)\} = \frac{2}{s^3} - e^{-3s} \left(\frac{9}{s} + \frac{6}{s^2} + \frac{2}{s^3} \right) - \frac{e^{-3(s-5)}}{s-5}$
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