

AI Sol's

1. a) $4y'' + y' = 0$

char eqn: $4r^2 + r = 0$ (\Leftrightarrow) $r(4r+1) = 0$

$\Leftrightarrow r = 0$ or $r = -\frac{1}{4}$

\therefore the general sol'n is

$y = C_1 + C_2 e^{-\frac{1}{4}t}$

b) $y'' - y' - 6y = 0$

char eqn: $r^2 - r - 6 = 0$ (\Leftrightarrow) $(r-3)(r+2) = 0$

$\Leftrightarrow r = 3$ or $r = -2$

\therefore gen'l sol'n is

$y = C_1 e^{3t} + C_2 e^{-2t}$

c) $12y'' - 5y' - 2y = 0$

char eqn: $12r^2 - 5r - 2 = 0$ (\Leftrightarrow) $r = \frac{5 \pm \sqrt{25 + 96}}{24}$

$\Leftrightarrow r = \frac{5 \pm \sqrt{121}}{24}$

$= \frac{5 \pm 11}{24}$

$= \frac{16}{24}$ or $-\frac{6}{24}$

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$$\therefore r = \frac{2}{3} \text{ or } r = -\frac{1}{4}$$

and the gen'l sol'n is

$$y = c_1 e^{\frac{2}{3}t} + c_2 e^{-\frac{1}{4}t}$$

$$2. \quad y'' + y' + 2y = 0, \quad \begin{cases} y(0) = 1 \\ y'(0) = 0 \end{cases}$$

char eqn:

$$r^2 + r + 2 = 0 \Leftrightarrow r = \frac{-1 \pm \sqrt{1-8}}{2} = \frac{-1 \pm \sqrt{-7}}{2}$$

$$= -\frac{1}{2} \pm \frac{\sqrt{7}}{2} i$$

$$\therefore y(t) = e^{-\frac{1}{2}t} \left(c_1 \cos\left(\frac{\sqrt{7}}{2}t\right) + c_2 \sin\left(\frac{\sqrt{7}}{2}t\right) \right)$$

apply the ICs:

$$\begin{cases} y(0) = 1 \\ y'(0) = 0 \end{cases} \Leftrightarrow \begin{cases} c_1 = 1 \\ -\frac{1}{2}c_1 + \frac{\sqrt{7}}{2}c_2 = 0 \end{cases} \Leftrightarrow \begin{cases} c_1 = 1 \\ c_2 = \frac{2}{\sqrt{7}} \cdot \frac{1}{2} = \frac{1}{\sqrt{7}} \end{cases}$$

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$$\therefore y(t) = e^{-\frac{1}{2}t} \left(\cos\left(\frac{\sqrt{7}}{2}t\right) + \frac{1}{\sqrt{7}} \sin\left(\frac{\sqrt{7}}{2}t\right) \right)$$

$$3. y'' + \lambda y = 0 \quad \begin{cases} y(0) = 0 \\ y\left(\frac{\pi}{2}\right) = 0 \end{cases}$$

Char eqn:

$$r^2 + \lambda = 0 \Leftrightarrow r^2 = -\lambda \Leftrightarrow r = \pm \sqrt{-\lambda}$$

Cases

$$i) \lambda < 0 \text{ or } \lambda = -\omega^2$$

$$r = \pm \omega \text{ and } y(t) = c_1 e^{\omega t} + c_2 e^{-\omega t}$$

apply ICs:

$$\begin{cases} y(0) = 0 \\ y\left(\frac{\pi}{2}\right) = 0 \end{cases} \Leftrightarrow \begin{cases} 0 = c_1 + c_2 \\ 0 = c_1 e^{\frac{\omega\pi}{2}} + c_2 e^{-\frac{\omega\pi}{2}} \end{cases}$$

$$\Leftrightarrow \begin{cases} c_2 = -c_1 \\ 0 = c_1 \left(e^{\frac{\omega\pi}{2}} - e^{-\frac{\omega\pi}{2}} \right) \end{cases}$$

$$\Leftrightarrow \begin{cases} c_2 = 0 \\ c_1 = 0 \end{cases}$$

\therefore only trivial solutions.

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ii) $\lambda > 0$ or $\lambda = \omega^2$

$$r = \pm i\omega \text{ and } y(t) = c_1 \cos(\omega t) + c_2 \sin(\omega t)$$

apply ICs:

$$\begin{cases} y(0) = 0 \\ y(\frac{\pi}{2}) = 0 \end{cases} \Leftrightarrow \begin{cases} c_1 = 0 \\ c_2 \sin(\frac{\pi}{2} \omega) = 0 \end{cases}$$

If $\frac{\pi}{2} \omega = n\pi$, $n \in \mathbb{Z}$, then c_2 arbitrary
else $c_2 = 0$.

Thus, we have

a) only trivial solutions if $\lambda < 0$ or if $\lambda > 0$, i.e.
 $\lambda = \omega^2$ and $\omega \neq 2n$, $n \in \mathbb{Z}$

b) nontrivial solutions if $\lambda > 0$, i.e. $\lambda = \omega^2$
and $\omega = 2n$, $n \in \mathbb{Z}$

$$(\text{so } \lambda = 4n^2)$$

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4. PDE: $u_x + u_y = 0$

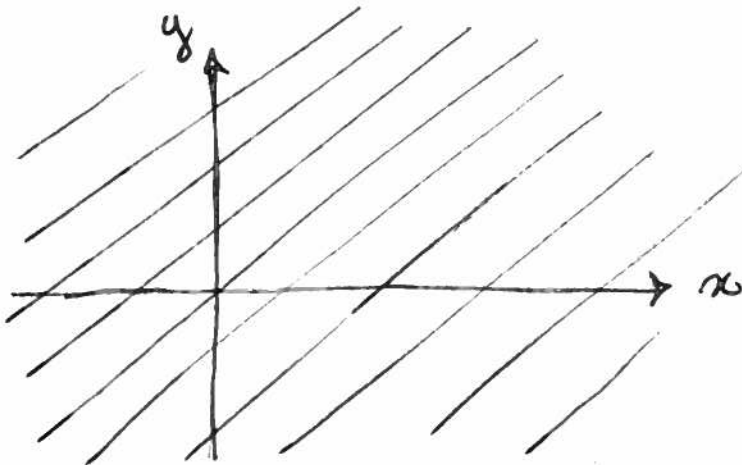
preferred direction: $\hat{i} + \hat{j} = (1, 1)$

\therefore the family of characteristic lines is given by

$$w = x - y$$

for different constant values of w . Thus, each value of w corresponds to a different line:

$$w = x - y \Leftrightarrow y = x - w$$



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$$5. u_x + u_y + u = e^{-3xy} \quad \dots (1)$$

preferred direction: $\vec{m} = \hat{i} + \hat{j}$

$$\begin{cases} w = x - y \\ z = y \end{cases} \quad \text{or} \quad \begin{cases} x = w + z \\ y = z \end{cases} \quad \dots (2)$$

let $v(w, z) = u(x, y)$. Then $u_x + u_y = v_z$ and
so eq. (1) becomes

$$v_z + v = e^{-3z^2} \quad \text{or} \quad \frac{dv}{dz} + v = e^{-3z^2} \quad \dots (3)$$

Integrating factor:

$$\mu(z) = e^{\int 1 dz} = e^z \quad \dots (4)$$

Multiplying (3) by $\mu(z)$ we obtain

$$e^z \frac{dv}{dz} + e^z v = e^{-2z^2} \Leftrightarrow \frac{d}{dz} (e^z v) = e^{-2z^2} \Leftrightarrow \int$$

$$\frac{1}{e^z} \Leftrightarrow e^z v = \int e^{-2z^2} dz = -\frac{1}{2} e^{-2z^2} + C(w)$$

$$\Leftrightarrow v = -\frac{1}{2} e^{-3z^2} + e^{-z} C(w) \quad \dots (5)$$

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Using (2) we rewrite (5) in terms of x & y :

$$u(x, y) = -\frac{1}{2} e^{-3xy} + e^{-y} c(x+y).$$

This is the general solution.

6.

$$\begin{cases} u_{tt} = 4u_{xx} & 0 < x < L, t > 0 \\ u(0, t) = u(L, t) = 0 \\ u(x, 0) = 4 \sin\left(\frac{3\pi x}{4}\right) \end{cases}$$

a) Let $v(x, t) = K \sin\left(\frac{3\pi x}{4}\right) \cos\left(\frac{6\pi t}{4}\right)$, and see if $u(x, t) = v(x, t)$ is a solution to the PDE:

$$\begin{aligned} \text{LHS} = v_{tt} &= -K \sin\left(\frac{3\pi x}{4}\right) \left(\frac{6\pi}{4}\right)^2 \sin\left(\frac{6\pi t}{4}\right) \\ &= -\frac{9K\pi^2}{4} \sin\left(\frac{3\pi x}{4}\right) \sin\left(\frac{6\pi t}{4}\right) \end{aligned}$$

$$\begin{aligned} \text{RHS} = 4v_{xx} &= 4K \left(-\left(\frac{9\pi}{4}\right)^2 \sin\left(\frac{3\pi x}{4}\right)\right) \cos\left(\frac{6\pi t}{4}\right) \\ &= -\frac{9K\pi^2}{4} \sin\left(\frac{3\pi x}{4}\right) \cos\left(\frac{6\pi t}{4}\right) \end{aligned}$$

\therefore LHS = RHS, $v(x, t)$ is a solution of the PDE.

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Now we test the BCs & IC (eq. (2)):

$$u(0,t) = v(0,t) = 0 \quad \checkmark$$

$$u(4,t) = v(4,t) = 0 \quad \checkmark$$

$$u(x,0) = v(x,0) = K \sin\left(\frac{3\pi x}{4}\right) = 4 \sin\left(\frac{3\pi x}{4}\right)$$

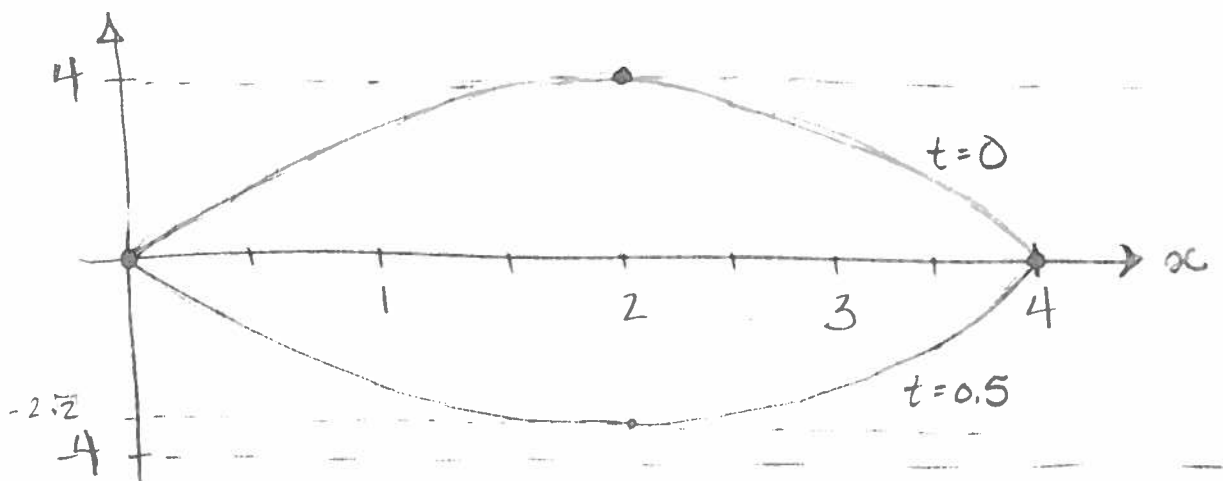
$\therefore v(x,0)$ is a solution of (1) with (2) if $K=4$.

b) @ $t=0$, $u(x,0) = 4 \sin\left(\frac{3\pi x}{4}\right)$

$$\text{@ } t=0.5, u(x,0) = 4 \sin\left(\frac{3\pi x}{4}\right) \cos\left(\frac{3\pi}{4} \cdot \frac{1}{2}\right)$$

$$= 4 \sin\left(\frac{3\pi x}{4}\right) \cos\left(\frac{3\pi}{4}\right)$$

$$= -\frac{4\sqrt{2}}{2} \sin\left(\frac{3\pi x}{4}\right) = -2\sqrt{2} \sin\left(\frac{3\pi x}{4}\right)$$



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7. \because The functions $\sin(n\pi x)$, $n=1,2,3,\dots$, are all linearly independent, and \because the LHS and RHS are each a linear combination of these same linearly independent functions, the coefficients on each side of the equation must match.

$$\therefore b_2 = 5, b_5 = -7, b_9 = 2$$

$$\text{and } b_n = 0 \quad \forall n \in \mathbb{N} \setminus \{2, 5, 9\}$$

(where $\mathbb{N} = \{1, 2, 3, 4, \dots\}$).