

Calculators of any kind are not allowed.

All communication devices must be switched off.

Answer the following questions.

1. [5 Pts] (a) Show that the functions $u_1 = t \sin\left(\frac{1}{t}\right)$ and $u_2 = t \cos\left(\frac{1}{t}\right)$ are linearly independent on the interval $(0, \infty)$.

[5 Pts] (b) Find $A = (xD - 1)(D + 2x)$.

2. [15 Pts] Use the exponential shift rule to find the general solution of the equation

$$y'' - 4y' + 4y = e^{2x} \sec^2 x$$

3. [15 Pts] Solve the initial value problem

$$y''' - y'' + 4y' - 4y = 0; \quad y(0) = -4, \quad y'(0) = 1 \quad \text{and} \quad y''(0) = 1.$$

4. Consider the nonhomogeneous linear equation $F(D)y = R(x)$, where

$$F(D) = (D^2 + D - 2)(D^3 + D + 10)$$

and

$$R(x) = 5 - 3xe^{-2x} + 2xe^{3x} \cos 3x$$

(a) [10 Pts] Find the general solution of the homogeneous linear equation $F(D)y = 0$.

(b) [10 Pts] For the nonhomogeneous equation $F(D)y = R(x)$, **set up** the appropriate form of a particular solution y_p , but **do not determine** the values of the coefficients.

5. [20 Pts] Find the general solution of the differential equation

$$x^2 y'' - xy' + y = 6x \ln x; \quad x > 0$$

given that $y_1 = x$ is a solution of the corresponding homogeneous equation.

6. [20 Pts] Use the method of **variation of parameters** to find the general solution of the differential equation

$$y'' + y = \cot x$$

$$1.a \quad W(u_1, u_2) = \begin{vmatrix} t \sin\left(\frac{1}{t}\right) & t \cos\left(\frac{1}{t}\right) \\ \sin\left(\frac{1}{t}\right) - \frac{1}{t} \cos\left(\frac{1}{t}\right) & \cos\left(\frac{1}{t}\right) + \frac{1}{t} \sin\left(\frac{1}{t}\right) \end{vmatrix} = 1 \neq 0$$

1.b

$$\begin{aligned} Ay &= (xD - 1)(D + 2x)y = (xD - 1)(y' + 2xy) \\ &= xD(y' + 2xy) - (y' + 2xy) = x(y'' + 2y + 2xy') - y' - 2xy \\ &= xy'' + (2x^2 - 1)y' = [xD^2 + (2x^2 - 1)D]y \end{aligned}$$

$$\boxed{A = xD^2 + (2x^2 - 1)D}$$

$$2. \quad (D^2 - 4D + 4)y = e^{2x} \sec^2 x \implies e^{-2x}(D - 2)^2 y = \sec^2 x \implies D^2(e^{-2x}y) = \sec^2 x$$

$$D(e^{-2x}y) = \tan x + c_1 \implies e^{-2x}y = \ln|\sec x| + c_1x + c_2$$

$$\boxed{y = [c_1x + c_2 + \ln|\sec x|]e^{2x}}$$

$$3. \quad m^3 - m^2 + 4m - 4 = 0 \implies (m - 1)(m^2 + 4) = 0 \implies m = 1, \pm 2i$$

$$y = c_1e^x + c_2 \cos 2x + c_3 \sin 2x$$

$$y' = c_1e^x - 2 \sin 2x + 2c_3 \cos 2x \text{ and } y'' = c_1e^x - 4c_2 \cos 2x - 4c_3 \sin 2x$$

$$y(0) = -4, \quad y'(0) = 1 \text{ and } y''(0) = 1 \implies c_1 + c_2 = -4, \quad c_1 + 2c_3 = 1 \text{ and}$$

$c_1 - 4c_2 = 1$ respectively. Solving this linear system we obtain $c_1 = -3$, $c_2 = -1$ and $c_3 = 2$

$$\boxed{y = -3e^x - \cos 2x + 2 \sin 2x}$$

$$4.a \quad (m^2 + m - 2)(m^3 + m + 10) = 0 \implies (m - 1)(m + 2)(m + 2) \left[\left((m - 1)^2 + 4 \right) \right] = 0$$

$$m = 1, -2, -2, 1 \pm 2i$$

$$\boxed{y_c = c_1e^x + c_2e^{-2x} + c_3xe^{-2x} + c_4e^x \cos 2x + c_5e^x \sin 2x}$$

$$4.b \quad m' = 0, -2, -2, 3 \pm 3i, 3 \pm 3i$$

$$\boxed{y_p = A + (Bx^2 + Cx^3)e^{-2x} + (E + Fx)e^{3x} \cos 3x + (G + Hx)e^{3x} \sin 3x}$$

5. $y = y_1 u = xu, \quad y' = xu' + u, \quad y'' = xu'' + 2u'$

$$u'' + \left(\frac{1}{x}\right)u' = \frac{6 \ln x}{x^2} \implies \mu = \exp\left(\int \frac{dx}{x}\right) = x$$

$$xu' = 6 \int x \left(\frac{\ln x}{x^2}\right) dx + c_1 = 6 \int \left(\frac{\ln x}{x}\right) dx + c_1 = 3(\ln x)^2 + c_1$$

$$u = 3 \int \frac{(\ln x)^2}{x} dx + c_1 \int \frac{dx}{x} + c_2 = (\ln x)^3 + c_1 \ln x + c_2$$

$$\boxed{y = x \left[c_1 \ln x + c_2 + (\ln x)^3 \right].}$$

6. $y = y_c + y_p$

$$m^2 + 1 = 0 \implies \boxed{y_c = c_1 \cos x + c_2 \sin x.}$$

$$y_p = A \cos x + B \sin x$$

$$\begin{cases} A' \cos x + B' \sin x & = 0 \\ A' (-\sin x) + B' \cos x & = \cot x \end{cases} \implies \begin{cases} A' & = -\cos x \\ B' & = \frac{\cos^2 x}{\sin x} = \csc x - \sin x \end{cases}$$

$$\begin{cases} A & = -\sin x \\ B & = \ln |\csc x - \cot x| + \cos x \end{cases}$$

$$\boxed{y_p = \sin x \ln |\csc x - \cot x| .}$$
