## MATH 23 Exam 2 Review Solutions

Problem 1. Use the method of reduction of order to find a second solution of the given differential equation

$$
x^{2} y^{\prime \prime}-(x-0.1875) y=0, \quad x>0, \quad y_{1}(x)=x^{1 / 4} e^{2 \sqrt{x}}
$$

Solution 1. Set $y_{2}(x)=y_{1}(x) v(x)$, in which $y_{1}(x)=x^{1 / 4} e^{2 x}$. It can be verified that $y_{1}$ is a solution of the differential equation, that is,

$$
x^{2} y^{\prime \prime}-(x-0.1875) y=0
$$

Substitution of the given form of $y_{2}$ results in the differential equation

$$
2 x^{9 / 4} v^{\prime \prime}+\left(4 x^{7 / 4}+x^{5 / 4}\right) v^{\prime}=0
$$

This equation is linear in the variable $w=v^{\prime}$. An integrating factor is

$$
\mu=e^{\int\left[2 x^{-1 / 2}+1 /(2 x)\right] d x}=\sqrt{x} e^{4 \sqrt{x}}
$$

Rewrite the equation as $\left[\sqrt{x} e^{4 \sqrt{x}} v^{\prime}\right]^{\prime}=0$, from which it follows that $v^{\prime}(x)=$ $c e^{-4 \sqrt{x}} / \sqrt{x}$. Integrating, $v(x)=c_{1} e^{-4 \sqrt{x}}+c_{2}$ and as a result,

$$
y_{2}(x)=c_{1} x^{1 / 4} e^{-2 \sqrt{x}}+c_{2} x^{1 / 4} e^{2 \sqrt{x}}
$$

Setting $c_{1}=1$ and $c_{2}=0$, we obtain

$$
y_{2}(x)=x^{1 / 4} e^{-2 \sqrt{x}}
$$

Problem 2. Consider the initial value problem

$$
4 y^{\prime \prime}+4 y^{\prime}+y=0, \quad y(0)=1, \quad y^{\prime}(0)=2
$$

(a) Solve the initial value problem and plot the solution.
(b) Determine the coordinates $\left(t_{M}, y_{M}\right)$ of the maximum point.
(c) Change the second initial condition to $y^{\prime}(0)=b>0$ and find the solution as a function of $b$.
(d) Find the coordinates $\left(t_{M}, y_{M}\right)$ of the maximum point in terms of $b$. Describe the dependence of $t_{M}$ and $y_{M}$ on $b$ as $b$ increases.

Solution 2. (a) The characteristic equation is

$$
4 r^{2}+4 r+1=0
$$

which is equivalent to

$$
(2 r+1)^{2}=0
$$

The roots of the characteristic equation are

$$
r=-1 / 2,-1 / 2
$$

So the solution is $y(t)=\left(c_{1}+c_{2} t\right) e^{-t / 2}$.
Using the initial conditions, we get $c_{1}=1$ and $c_{2}=5 / 2$. The solution becomes

$$
y(t)=\left(1+\frac{5}{2}\right) e^{-t / 2}
$$

(b) To determine the maximum point,

$$
y^{\prime}(t)=0 \Longrightarrow e^{-t / 2}\left(\frac{5}{2}-\frac{5}{4} t-\frac{1}{2}\right)=0
$$

which gives $t=\frac{8}{5}$. Substituting this value of $t$ into the solution, we get

$$
y_{M}=5 e^{-4 / 5} .
$$

So, the maximum point $\left(t_{M}, y_{M}\right)=\left(\frac{8}{5}, 5 e^{-4 / 5}\right)$.
(c) By changing the second initial condition from $y^{\prime}(0)=2$ to $y^{\prime}(0)=b$ and keeping the first initial condition (i.e., $y(0)=1$ ) same, we get $c_{1}=1$ and $c_{2}=b+1 / 2$ and the solution becomes

$$
y(t)=(1+(b+1 / 2) t) e^{-t / 2} .
$$

(d) To find the maximum point in terms of $b$, we differentiate the the solution obtained in part (c),

$$
e^{-t / 2}\left(-\frac{1}{2}+(b+1 / 2)-\frac{1}{2}(b+1 / 2) t\right)=0
$$

which gives

$$
t_{M}=\frac{4 b}{2 b+1} .
$$

Note that $t_{M} \rightarrow \infty$ as $b \rightarrow \infty$.
Substituting the value of $t_{M}$ into the solution gives

$$
y_{M}=(1+2 b) \exp \left(-\frac{2 b}{1+2 b}\right) .
$$

Again, note that $y_{M} \rightarrow \infty$ as $t \rightarrow \infty$.
Problem 3. Solve the given initial value problem. Sketch the graph of the solution and describe its behaviour for increasing $t$.

$$
9 y^{\prime \prime}+6 y^{\prime}+82 y=0, \quad y(0)=-1, \quad y^{\prime}(0)=2
$$

Solution 3. The characteristic equation is

$$
9 r^{2}+6 r+82=0
$$

We obtain the complex roots $r=-1 / 3 \pm 3 i$. The general solution is

$$
y(t)=c_{1} e^{-t / 3} \cos 3 t+c_{2} e^{-t / 3} \sin 3 t .
$$

Based on the first initial condition, $c_{1}=-1$. Invoking the second initial condition, we conclude that $1 / 3+3 c_{2}=2$, or $c_{2}=5 / 9$. Hence

$$
y(t)=-e^{-t / 3} \cos 3 t+(5 / 9) e^{-t / 3} \sin 3 t
$$

The solution oscillates with an exponentially decreasing amplitude.
Problem 4. Find the general solution of the given differential equation

$$
u^{\prime \prime}+\omega_{0}^{2} u=\cos \omega t, \quad \omega^{2} \neq \omega_{0}^{2}
$$

Solution 4. The characteristic equation for the homogeneous problem is

$$
r^{2}+\omega_{0}^{2}=0,
$$

with complex roots $r= \pm \omega_{0} i$. Hence

$$
y_{c}(t)=c_{1} \cos \omega_{0} t+c_{2} \sin \omega_{0} t
$$

Since $\omega \neq \omega_{0}$, set

$$
Y=A \cos \omega t+B \sin \omega t
$$

Substitution into the ODE and comparing the coefficients results in the system of equations $\left(\omega_{0}^{2}-\omega^{2}\right) A=1$ and $\left(\omega_{0}^{2}-\omega^{2}\right) B=0$. Hence

$$
Y=\frac{1}{\omega_{0}^{2}-\omega^{2}} \cos \omega t
$$

The general solution is $y(t)=y_{c}(t)+Y$.
Problem 5. Determine a suitable form of particular solution $Y(t)$ using the method of undetermined coefficients

$$
y^{\prime \prime}+3 y^{\prime}+2 y=e^{t}\left(t^{2}+1\right) \sin 2 t+3 e^{-t} \cos t+4 e^{t}
$$

Solution 5. (a) The homogeneous solution is

$$
y_{c}(t)=c_{1} e^{-t}+c_{2} t e^{-2 t}
$$

None of the functions on the right hand side are solutions of the homogenous equation. In order to include all possible combinations of the derivatives, consider
$Y(t)=e^{t}\left(A_{0}+A_{1} t+A_{2} t^{2}\right) \cos 2 t+e^{t}\left(B_{0}+B_{1} t+B_{2} t^{2}\right) \sin 2 t++e^{-t}\left(C_{1} \cos t+C_{2} \sin t\right)+D e^{t}$.
(b) Substitution into the differential equation and comparing the coefficients results in
$Y(t)=e^{t}\left(A_{0}+A_{1} t+A_{2} t^{2}\right) \cos 2 t+e^{t}\left(B_{0}+B_{1} t+B_{2} t^{2}\right) \sin 2 t+e^{-t}\left(-\frac{3}{2} \cos t+\frac{3}{2} \sin t\right)+2 e^{t} / 3$,
in which $A_{0}=-4105 / 35152, A_{1}=73 / 676, A_{2}=-5 / 52, B_{0}=-1233 / 35152, B_{1}=$ $10 / 169, B_{2}=1 / 52$.

Problem 6. Verify that the given functions $y_{1}$ and $y_{2}$ satisfy the corresponding homogenous equation; then find a particular solution of the given nonhomogeneous equation.

$$
x^{2} y^{\prime \prime}-3 x y^{\prime}+4 y=x^{2} \ln x, \quad x>0, \quad y_{1}(x)=x^{2}, \quad y_{2}(x)=x^{2} \ln x
$$

Solution 6. Note that $g(x)=\ln x$. The functions $y_{1}(x)=x^{2}$ and $y_{2}(x)=$ $x^{2} \ln x$ are solutions of the homogeneous equation, as verified by substitution. The Wronskian of the solutions is $W\left(y_{1}, y_{2}\right)=x^{3}$. Using the method of variation of parameters, the particular solution is $Y(x)=u_{1}(x) y_{1}(x)+u_{2}(x) y_{2}(x)$, in which

$$
\begin{aligned}
& u_{1}(x)=-\int \frac{x^{2} \ln x(\ln x)}{W(x)} d x=-(\ln x)^{3} / 3 \\
& u_{2}(x)=-\int \frac{x^{2} \ln x}{W(x)} d x=-(\ln x)^{2} / 2
\end{aligned}
$$

Therefore $Y(x)=-x^{2}(\ln x)^{3} / 3+x^{2}(\ln x)^{3} / 2=x^{2}(\ln x)^{3} / 6$.
Problem 7. Verify that the given functions $y_{1}$ and $y_{2}$ satisfy the corresponding homogenous equation; then find a particular solution of the given nonhomogeneous equation.
$x^{2} y^{\prime \prime}+x y^{\prime}+\left(x^{2}-0.25\right) y=g(x), \quad x>0 ; \quad y_{1}(x)=x^{-1 / 2} \sin x, \quad y_{2}(x)=x^{-1 / 2} \cos x$
Solution 7. First write the equation in standard form. The forcing function becomes $g(x) / x^{2}$. The functions $y_{1}(x)=x^{-1 / 2} \sin x$ and $y_{2}(x)=x^{-1 / 2} \cos x$ are a fundamental set of solutions. The Wronskian of the solutions is

$$
W\left(y_{1}, y_{2}\right)=-1 / x
$$

Using the method of variation of parameters, the particular solution is $Y(x)=$ $u_{1}(x) y_{1}(x)+u_{2}(x) y_{2}(x)$, in which

$$
\begin{aligned}
& u_{1}(x)=\int_{x_{0}}^{x} \frac{\cos \tau(g(\tau))}{\tau \sqrt{\tau}} d \tau \\
& u_{2}(x)=-\int_{x_{0}}^{x} \frac{\sin \tau(g(\tau))}{\tau \sqrt{\tau}} d \tau
\end{aligned}
$$

Therefore

$$
\begin{aligned}
Y(x) & =\frac{\sin x}{\sqrt{x}} \int_{x_{0}}^{x} \frac{\cos \tau(g(\tau))}{\tau \sqrt{\tau}} d \tau-\frac{\cos x}{\sqrt{x}} \int_{x_{0}}^{x} \frac{\sin \tau(g(\tau))}{\tau \sqrt{\tau}} d \tau \\
& =\frac{1}{\sqrt{x}} \int_{x_{0}}^{x} \frac{\sin (x-\tau)(g(\tau))}{\tau \sqrt{\tau}} d \tau
\end{aligned}
$$

Problem 8. A mass weighing 3 lb stretches a spring 3 in. If the mass is pushed upward, contracting the spring a distance of 1 in, and then set in motion with a downward velocity of $2 \mathrm{ft} / \mathrm{s}$, and if there is no damping, find the position $u$ of the mass at any time $t$. Determine the frequency, period, amplitude, and phase of the motion.

Solution 8. The spring constant is $k=\frac{3}{(1 / 4)}=12 \mathrm{lb} / \mathrm{ft}$. Mass $m=3 / 32$ $l b-s^{2} / f t$. Since there is no damping, the equation of motion is

$$
3 u^{\prime \prime} / 32+12 u=0
$$

that is, $u^{\prime \prime}+128 u=0$. The initial conditions are $u(0)=-1 / 12 f t, u^{\prime}(0)=2$ $f t / s$. The general solution is

$$
u(t)=A \cos (8 \sqrt{2} t)+B \sin (8 \sqrt{2} t) .
$$

Invoking the initial conditions, we have

$$
\begin{gathered}
u(t)=-\frac{1}{12} \cos (8 \sqrt{2} t)+\frac{1}{4 \sqrt{2}} \sin (8 \sqrt{2} t) . \\
R=\sqrt{11 / 288} f t, \delta=\pi-\arctan (3 / \sqrt{2}) \mathrm{rad}, \omega_{0}=8 \sqrt{2} \mathrm{rad} / \mathrm{s}, T=\pi /(4 \sqrt{2}) s .
\end{gathered}
$$

Problem 9. A $1 / 4-\mathrm{kg}$ mass is attached to a spring with a stiffness $4 \mathrm{~N} / \mathrm{m}$. The damping constant $b$ for the system is $1 \mathrm{~N}-\mathrm{sec} / \mathrm{m}$. If the mass is displaced $1 / 2 m$ to the left and an initial velocity of $1 \mathrm{~m} / \mathrm{sec}$ to the left, find the equation of motion. What is the maximum displacement that the mass will attain?

Solution 9. The general equation is

$$
\begin{equation*}
m y^{\prime \prime}+b y^{\prime}+k y=0 \tag{1}
\end{equation*}
$$

Substituting $m=1 / 4, b=1, k=4$ into $E q$ (1), we get

$$
(1 / 4) y^{\prime \prime}+y^{\prime}+4 y=0
$$

with initial conditions

$$
y(0)=-1 / 2, \quad y^{\prime}(0)=-1 .
$$

The negative signs for the initial conditions reflect the facts that the initial displacement and push are to the left. The solution to (1) is given by

$$
y(t)=-\frac{1}{2} e^{-2 t} \cos (2 \sqrt{3} t)-\frac{1}{\sqrt{3}} e^{-2 t} \sin (2 \sqrt{3} t)
$$

or, it can be expressed as

$$
y(t)=\sqrt{\frac{7}{12}} e^{-2 t} \sin (2 \sqrt{3} t+\phi)
$$

where $\phi=\sqrt{3} / 2$ and $\phi$ lies in Quadrant III because $c_{1}=-1 / 2$ and $c_{2}=$ $-1 / \sqrt{3}$ are both negative.
To determine the maximum displacement from equilibrium, we must determine the maximum value of $|y(t)|$.

$$
\begin{gathered}
y^{\prime}(t)=e^{-2 t}\left\{\frac{5}{\sqrt{3}} \sin (2 \sqrt{3} t)-\cos (2 \sqrt{3} t)\right\}=0 \\
\frac{5}{\sqrt{3}} \sin (2 \sqrt{3} t)=\cos (2 \sqrt{3} t) \\
\tan (2 \sqrt{3} t)=\frac{\sqrt{3}}{5}
\end{gathered}
$$

Thus, the first positive root is

$$
t=\frac{1}{2 \sqrt{3}} \arctan \frac{\sqrt{3}}{5} \approx 0.096
$$

Substituting this value for $t$ back into the solution $y(t)$ gives $y(0.096) \approx-0.55$. Hence the maximum displacement, which occurs to the left of equilibrium, is approximately 0.55 m .

Problem 10. Verify that the given vector satisfies the given differential equation

$$
x^{\prime}=\left[\begin{array}{ccc}
1 & 1 & 1 \\
2 & 1 & -1 \\
0 & -1 & 1
\end{array}\right] x, \quad x=\left[\begin{array}{c}
6 \\
-8 \\
-4
\end{array}\right] e^{-t}+2\left[\begin{array}{c}
0 \\
1 \\
-1
\end{array}\right] e^{-2 t}
$$

Solution 10. It is easy to see that

$$
x^{\prime}=\left[\begin{array}{c}
-6 \\
8 \\
4
\end{array}\right] e^{-t}+\left[\begin{array}{c}
0 \\
4 \\
-4
\end{array}\right] e^{2 t}=\left[\begin{array}{c}
-6 e^{-t} \\
8 e^{-t}+4 e^{2 t} 4 e^{-t}-4 e^{-2 t}
\end{array}\right]
$$

On the other hand,

$$
\begin{aligned}
{\left[\begin{array}{ccc}
1 & 1 & 1 \\
2 & 1 & -1 \\
0 & -1 & 1
\end{array}\right] x } & =\left[\begin{array}{ccc}
1 & 1 & 1 \\
2 & 1 & -1 \\
0 & -1 & 1
\end{array}\right]\left[\begin{array}{c}
-6 \\
8 \\
4
\end{array}\right] e^{-t}+\left[\begin{array}{ccc}
1 & 1 & 1 \\
2 & 1 & -1 \\
0 & -1 & 1
\end{array}\right]\left[\begin{array}{c}
0 \\
2 \\
-2
\end{array}\right] e^{2 t} \\
& =\left[\begin{array}{c}
-6 \\
8 \\
4
\end{array}\right] e^{-t}+\left[\begin{array}{c}
0 \\
4 \\
-4
\end{array}\right] e^{2 t}
\end{aligned}
$$

Problem 11. Verify that the given matrix satisfies the given differential equation

$$
\psi^{\prime}=\left[\begin{array}{ccc}
1 & -1 & 4 \\
3 & 2 & -1 \\
2 & 1 & 1
\end{array}\right] \psi, \quad \psi(t)=\left[\begin{array}{ccc}
e^{t} & e^{-2 t} & e^{3 t} \\
-4 e^{t} & -e^{-2 t} & 2 e^{3 t} \\
-e^{t} & -e^{-2 t} & e^{3 t}
\end{array}\right]
$$

Solution 11. Differentiation, elementwise, results in

$$
\psi^{\prime}=\left[\begin{array}{ccc}
e^{t} & -2 e^{-2 t} & 3 e^{3 t} \\
-4 e^{t} & 2 e^{-2 t} & 6 e^{3 t} \\
-e^{t} & 2 e^{-2 t} & 3 e^{3 t}
\end{array}\right]
$$

On the other hand,

$$
\begin{aligned}
{\left[\begin{array}{ccc}
1 & -1 & 4 \\
3 & 2 & -1 \\
2 & 1 & 1
\end{array}\right] \psi } & =\left[\begin{array}{ccc}
1 & -1 & 4 \\
3 & 2 & -1 \\
2 & 1 & 1
\end{array}\right]\left[\begin{array}{ccc}
e^{t} & e^{-2 t} & e^{3 t} \\
-4 e^{t} & -e^{-2 t} & 2 e^{3 t} \\
-e^{t} & -e^{-2 t} & e^{3 t}
\end{array}\right] \\
& =\left[\begin{array}{ccc}
e^{t} & -2 e^{-2 t} & 3 e^{3 t} \\
-4 e^{t} & 2 e^{-2 t} & 6 e^{3 t} \\
-e^{t} & 2 e^{-2 t} & 3 e^{3 t}
\end{array}\right] .
\end{aligned}
$$

Problem 12. Verify that the given functions are solutions of the differential equation, and determine the Wronskian

$$
x y^{\prime \prime \prime}-y^{\prime \prime}=0 ; \quad 1, \quad x, \quad x^{3}
$$

Solution 12. Substitution verifies that the functions are solutions of the differential equation. Furthermore, we have $W\left(1, x, x^{3}\right)=6 x$.

Problem 13. Determine intervals in which solutions are sure to exist

$$
(x-1) y^{(4)}+(x+1) y^{\prime \prime}+(\tan x) y=0
$$

Solution 13. Writing the equation in standard form, the coefficients are rational functions with a singularity at $x_{0}=1$. Furthermore, $p_{4}(x)=\tan x /(x-$ 1) is undefined, and hence not continuous, at $x_{k}= \pm(2 k+1) \pi / 2, k=$ $0,1,2, \ldots$ Hence solutions are defined on any interval that does not contain $x_{0}$ or $x_{k}$.

Problem 14. Find the general solution of the given differential equation

$$
y^{(6)}-y^{\prime \prime}=0
$$

Solution 14. The characteristic equation can be written as

$$
r^{2}\left(r^{4}-1\right)=0
$$

The roots are given by

$$
r=0,0, \pm 1, \pm i
$$

The general solution is

$$
y=c_{1}+c_{2} t+c_{3} e^{-t}+c_{4} e^{t}+c_{5} \cos t+c_{6} \sin t
$$

Problem 15. Find the general solution of the given differential equation

$$
y^{(8)}+8 y^{(4)}+16 y=0
$$

Solution 15. The characteristic equation can be written as

$$
\left(r^{4}+4\right)^{2}=0 .
$$

The roots of the equation $r^{4}+4=0$ are

$$
r=1 \pm i,-1 \pm i
$$

Each of these roots has multiplicity two. The general solution is
$y=e^{t}\left[c_{1} \cos t+c_{2} \sin t\right]+t e^{t}\left[c_{3} \cos t+c_{4} \sin t\right]+e^{-t}\left[c_{5} \cos t+c_{6} \sin t\right]+t e^{-t}\left[c_{7} \cos t+c_{8} \sin t\right]$.

Problem 16. Determine a suitable form for the particular solution $(Y(t))$ if the method of undetermined coefficients is to be used. Do not evaluate the constants.

$$
y^{(4)}+2 y^{\prime \prime \prime}+2 y^{\prime \prime}=3 e^{t}+2 t e^{-t}+e^{-t} \sin t
$$

Solution 16. The characteristic equation can be written as

$$
r^{2}\left(r^{2}+2 r+2\right)=0,
$$

with roots $r=0$, with multiplicity two, and $r=-1 \pm i$. This means that the homogeneous solution is

$$
y_{c}=c_{1}+c_{2} t+c_{3} e^{-t} \cos t+c_{4} e^{-t} \sin t
$$

The function $g_{1}(t)=3 e^{t}+2 t e^{-t}$, and all of its derivatives, is independent of the homogeneous solution. Therefore set

$$
Y_{1}(t)=A e^{t}+(B t+C) e^{-t}
$$

Now $g_{2}(t)=e^{-t} \sin t$ is a solution of the homogeneous equation, associated with the complex roots. We need to set

$$
Y_{2}(t)=t\left(D e^{-t} \cos t+E e^{-t} \sin t\right)
$$

It follows that the particular solution has the form

$$
Y(t)=A e^{t}+(B t+C) e^{-t}+t\left(D e^{-t} \cos t+E e^{-t} \sin t\right)
$$

Problem 17. Find the solution of the initial value problem

$$
y^{\prime \prime \prime}-3 y^{\prime \prime}+2 y^{\prime}=t+e^{t} ; \quad y(0)=1, \quad y^{\prime}(0)=-1 / 4, \quad y^{\prime \prime}(0)=-3 / 2
$$

Solution 17. The characteristic equation can be written as

$$
r\left(r^{2}-3 r+2\right)=0
$$

Hence the homogeneous solution is

$$
y_{c}=c_{1}+c_{2} e^{t}+c_{3} e^{2 t} .
$$

Let $g_{1}(t)=e^{t}$ and $g_{2}(t)=t$. Note that $g_{1}$ is a solution of the homogeneous problem. Set

$$
Y_{1}(t)=A t e^{t}
$$

Substitution into the $O D E$ results in $A=-1$. Now let

$$
Y_{2}(t)=B t^{2}+C t
$$

Substitution into the $O D E$ results in $B=1 / 4$ and $C=3 / 4$. Therefore the general solution is

$$
y(t)=c_{1}+c_{2} e^{t}+c_{3} e^{2 t}-t e^{t}+\left(t^{2}+3 t\right) / 4
$$

Invoking the initial conditions, we find that $c_{1}=1, c_{2}=c_{3}=0$. The solution of the initial value problem is

$$
y(t)=1-t e^{t}+\left(t^{2}+3 t\right) / 4 .
$$

Problem 18. Given that $x, x^{2}$, and $1 / x$ are solutions of the homogeneous equation corresponding to

$$
x^{3} y^{\prime \prime \prime}+x^{2} y^{\prime \prime}-2 x y^{\prime}+2 y=2 x^{4}, \quad x>0
$$

determine a particular solution.
Solution 18. First write the equation as

$$
y^{\prime \prime \prime}+x^{-1} y^{\prime \prime}-2 x^{-2} y^{\prime}+2 x^{-3} y=2 x .
$$

The Wronskian is evaluated as

$$
W\left(x, x^{2}, 1 / x\right)=6 / x
$$

Now compute the three determinants

$$
\begin{aligned}
W_{1}(x) & =\left|\begin{array}{ccc}
0 & x^{2} & 1 / x \\
0 & 2 x & -1 / x^{2} \\
1 & 2 & 2 / x^{3}
\end{array}\right|=-3, \\
W_{2}(x) & =\left|\begin{array}{ccc}
x & 0 & 1 / x \\
1 & 0 & -1 / x^{2} \\
0 & 1 & 2 / x^{3}
\end{array}\right|=2 / x, \\
W_{3}(x) & =\left|\begin{array}{ccc}
x & x^{2} & 0 \\
1 & 2 x & 0 \\
0 & 2 & 1
\end{array}\right|=x^{2} .
\end{aligned}
$$

Hence $u_{1}(x)=-x^{3} / 3, u_{2}(x)=x^{2} / 3, u_{3}(x)=x^{5} / 15$. Therefore the particular solution can be expressed as

$$
Y(x)=x\left[-x^{3} / 3\right]+x^{2}\left[x^{2} / 3\right]+\frac{1}{x}\left[x^{5} / 15\right]=x^{4} / 15 .
$$

Problem 19. Find the solution of the given initial value problem

$$
y^{\prime \prime \prime}+y^{\prime}=\sec t ; \quad y(0)=2, \quad y^{\prime}(0)=1, \quad y^{\prime \prime}(0)=-2
$$

Solution 19. The characteristic equation is

$$
r\left(r^{2}-1\right)=0
$$

and the roots are $r=0, \pm i$. The complementary solution is given by

$$
y_{c}(t)=c_{1}+c_{2} \cos t+c_{3} \sin t
$$

The Wronskian $W(1, \cos t, \sin t)=1$ and

$$
W_{1}=1, W_{2}=-\cos t, W_{3}=-\sin t
$$

This gives

$$
\begin{aligned}
& u_{1}(t)=\int \frac{W_{1} \sec t}{W} d t=\ln |\sec t+\tan t| \\
& u_{2}(t)=\int \frac{W_{2} \sec t}{W} d t=-t \\
& u_{3}(t)=\int \frac{W_{3} \sec t}{W} d t=\ln |\sec t|
\end{aligned}
$$

The particular solution is given by

$$
Y(t)=u_{1}(t)+u_{2}(t) \cos t+u_{3}(t) \sin t
$$

and using $u_{1}, u_{2}$ and $u_{3}$, the solution becomes

$$
Y(t)=\ln |\sec t+\tan t|-t \cos t+\ln |\sec t| \sin t
$$

Problem 20. Find all eigenvalues and eigenvectors of the given matrix

$$
\left[\begin{array}{cc}
1 & i \\
-i & 1
\end{array}\right]
$$

Solution 20. The characteristic equation is given by

$$
(1-\lambda)^{2}-1=0
$$

which gives $\lambda=0,2$. For $\lambda_{1}=0$

$$
\left[\begin{array}{cc}
1 & i \\
-i & 1
\end{array}\right] \sim\left[\begin{array}{cc}
-i & 1 \\
0 & 0
\end{array}\right]
$$

which gives $-i x_{1}+x_{2}=0$. So, the eigenvector is

$$
x^{(1)}=\left[\begin{array}{l}
1 \\
i
\end{array}\right]
$$

For $\lambda_{1}=2$

$$
\left[\begin{array}{cc}
-1 & i \\
-i & -1
\end{array}\right] \sim\left[\begin{array}{cc}
-i & -1 \\
0 & 0
\end{array}\right]
$$

which gives $-i x_{1}-x_{2}=0$. So, the eigenvector is

$$
x^{(2)}=\left[\begin{array}{c}
1 \\
-i
\end{array}\right] .
$$

Problem 21. Find all eigenvalues and eigenvectors of the given matrix

$$
\left[\begin{array}{ccc}
11 / 9 & -2 / 9 & 8 / 9 \\
-2 / 9 & 2 / 9 & 10 / 9 \\
8 / 9 & 10 / 9 & 5 / 9
\end{array}\right]
$$

Solution 21. For computational purposes, note that if $\lambda$ is an eigenvalue of $B$, then $c \lambda$ is an eigenvalue of the matrix $A=c B$. Eigenvectors are unaffected, since they are only determined up to a scalar multiple. So with the associated characteristic equation is

$$
\mu^{3}-18 \mu^{2}-81 \mu+1458=0
$$

with roots $\mu_{1}=-9, \mu^{2}=9$ and $\mu_{3}=18$. Hence the eigenvalues of the given matrix, $A$, are $\lambda_{1}=-1, \lambda_{2}=1$ and $\lambda_{3}=2$. Setting $\lambda=\lambda_{1}=-1$, (which corresponds to using $\mu_{1}=-9$ in the modified problem) the reduced system of equations is

$$
\begin{array}{r}
2 x_{1}+x_{3}=0, \\
x_{2}+x_{3}=0 .
\end{array}
$$

A corresponding solution vector is given by $x^{(1)}=(1,2,-2)^{T}$. Setting $\lambda=$ $\lambda_{2}=1$, the reduced system of equations is

$$
\begin{aligned}
& x_{1}+2 x_{3}=0, \\
& x_{2}-2 x_{3}=0 .
\end{aligned}
$$

A corresponding solution vector is given by $x^{(2)}=(2,-2,-1)^{T}$. Finally, setting $\lambda=\lambda_{2}=1$, the reduced system of equations is

$$
\begin{array}{r}
x_{1}-x_{3}=0, \\
2 x_{2}-x_{3}=0 .
\end{array}
$$

A corresponding solution vector is given by $x^{(3)}=(2,1,2)^{T}$.

