

3. [14 points] Suppose that $L[y] = y'' + p(t)y' + q(t)y$. (Note that $L[y]$ here is a differential operator, not the Laplace transform $\mathcal{L}\{y\}$.)

a. [7 points] If $L[t^2] = 2 + 2tp(t) + t^2q(t) = 0$ and $L[t^2 \ln(t)] = (2 \ln(t) + 3) + (2t \ln(t) + t)p(t) + t^2 \ln(t)q(t) = 0$, which, if any, of the following functions y are solutions to $L[y] = 0$ on the domain $t > 0$? Which, if any, give a general solution on this domain? Why? (In these expressions, c_1 and c_2 are real constants.)

$$\begin{array}{lll} y_1 = 5t^2 & y_2 = 5t^2(1 + 2 \ln(t)) & y_3 = c_1 t^2 + c_2 t^2 \ln(t) \\ y_4 = -t^2 \ln(t) & y_5 = t^4 \ln(t) & y_6 = c_1 t^2(1 + \ln(t)) \\ y_7 = t^{-2} \ln(t) & y_8 = W[t^2, t^2 \ln(t)] = t^3 & y_9 = c_1(5t^2 - 2c_2 \ln(t)) \end{array}$$

Solution: Note that the Wronskian $W[t^2, t^2 \ln(t)]$ is correctly given in y_8 : $W[t^2, t^2 \ln(t)] = t^2(2t \ln(t) + t) - t^3 \ln(t) = t^3$. Thus these two functions are linearly independent, and a general linear combination of the two will give the general solution. Further, because L is linear, any linear combination of the two will be a solution. Thus all of y_1, y_2, y_3, y_4 , and y_6 are solutions. Those solutions with an arbitrary constant multiplying each of linearly independent solutions are general solutions; this is only y_3 .

b. [7 points] Now suppose that $p(t) = 2$ and $q(t) = 10$, and let $L[y] = y'' + 2y' + 10y = g(t)$. For what $g(t)$ will the steady state solution to this problem be constant? Solve your equation with this $g(t)$ and explain how your solution confirms that your $g(t)$ is correct.

Solution: We will get a constant steady state whenever $g(t) = k \in \mathbb{R}$. Note that in this case the characteristic equation is $\lambda^2 + 2\lambda + 10 = (\lambda + 1)^2 + 9 = 0$, so $\lambda = -1 \pm 3i$, and $y_c = c_1 e^{-t} \cos(3t) + c_2 e^{-t} \sin(3t)$. The particular solution is $y_p = k/10$. Thus $y = c_1 e^{-t} \cos(3t) + c_2 e^{-t} \sin(3t) + \frac{k}{10}$, and as $t \rightarrow \infty$ we see that $y_c \rightarrow 0$ and $y \rightarrow \frac{k}{10}$, a constant.