

7. Suppose that it is desired to construct a set of polynomials $f_0(x)$, $f_1(x)$, $f_2(x)$, ..., $f_k(x)$, ..., where $f_k(x)$ is of degree k , that are orthonormal on the interval $0 \leq x \leq 1$. That is, the set of polynomials must satisfy

$$(f_j, f_k) = \int_0^1 f_j(x) f_k(x) dx = \delta_{jk}.$$

a. Find $f_0(x)$ by choosing the polynomial of degree zero such that $(f_0, f_0) = 1$.

b. Find $f_1(x)$ by determining the polynomial of degree one such that $(f_0, f_1) = 0$ and $(f_1, f_1) = 1$.

c. Find $f_2(x)$.

d. The normalization condition $(f_k, f_k) = 1$ is somewhat awkward to apply. Let $g_0(x)$, $g_1(x)$, ..., $g_k(x)$, ... be the sequence of polynomials that are orthogonal on $0 \leq x \leq 1$ and that are normalized by the condition $g_k(1) = 1$. Find $g_0(x)$, $g_1(x)$, and $g_2(x)$, and compare them with $f_0(x)$, $f_1(x)$, and $f_2(x)$.

8. Suppose that it is desired to construct a set of polynomials $P_0(x)$, $P_1(x)$, ..., $P_k(x)$, ..., where $P_k(x)$ is of degree k , that are orthogonal on the interval $-1 \leq x \leq 1$; see Problem 7. Suppose further that $P_k(x)$ is normalized by the condition $P_k(1) = 1$. Find $P_0(x)$, $P_1(x)$, $P_2(x)$, and $P_3(x)$. Note that these are the first four Legendre polynomials (see Problem 19 of Section 5.3).

9. This problem develops some further results associated with mean convergence. Define $R_n(a_1, \dots, a_n)$, $S_n(x)$, and a_i by equations (2), (6), and (9), respectively.

a. Show that

$$R_n = \int_0^1 r(x) f^2(x) dx - \sum_{i=1}^n a_i^2.$$

Hint: Substitute for $S_n(x)$ in equation (6) and integrate, using the orthogonality relation (1).

b. Show that $\sum_{i=1}^n a_i^2 \leq \int_0^1 r(x) f^2(x) dx$. This result is known as **Bessel's inequality**.

c. Show that $\sum_{i=1}^{\infty} a_i^2$ converges.

d. Show that $\lim_{n \rightarrow \infty} R_n = \int_0^1 r(x) f^2(x) dx - \sum_{i=1}^{\infty} a_i^2$.

e. Show that $\sum_{i=1}^{\infty} a_i \phi_i(x)$ converges to $f(x)$ in the mean if and only if

$$\int_0^1 r(x) f^2(x) dx = \sum_{i=1}^{\infty} a_i^2.$$

This result is known as **Parseval's equation**.

In Problems 10 through 12, let $\phi_1, \phi_2, \dots, \phi_n, \dots$ be the normalized eigenfunctions of the Sturm-Liouville problem (11), (12).

10. Show that if a_n is the n th Fourier coefficient of a square integrable function f , then $\lim_{n \rightarrow \infty} a_n = 0$.

Hint: Use Bessel's inequality, Problem 9b.

11. Show that the series

$$\phi_1(x) + \phi_2(x) + \dots + \phi_n(x) + \dots$$

cannot be the eigenfunction series for any square integrable function.

Hint: See Problem 10.

12. Show that the series

$$\phi_1(x) + \frac{\phi_2(x)}{\sqrt{2}} + \dots + \frac{\phi_n(x)}{\sqrt{n}} + \dots$$

is not the eigenfunction series for any square integrable function.

Hint: Use Bessel's inequality, Problem 9b.

13. Show that Parseval's equation in Problem 9e is obtained formally by squaring the series (10) corresponding to f , multiplying by the weight function r , and integrating term by term.

References

The following books were mentioned in the text in connection with certain theorems about Sturm-Liouville problems:

Birkhoff, G., and Rota, G.-C., *Ordinary Differential Equations* (4th ed.) (New York: John Wiley & Sons, 1989).

Sagan, H., *Boundary and Eigenvalue Problems in Mathematical Physics* (New York: John Wiley & Sons, 1961; New York: Dover, 1989).

Weinberger, H. F., *A First Course in Partial Differential Equations with Complex Variables and Transform Methods* (New York: Blaisdell, 1965; New York: Dover, 1995).

Yosida, K., *Lectures on Differential and Integral Equations* (New York: Interscience Publishers, 1960; New York: Dover, 1991).

The following book is a convenient source of numerical and graphical data about Bessel and Legendre functions:

Abramowitz, M., and Stegun, I. A. (eds.), *Handbook of Mathematical Functions with Formulas, Graphs, and Mathematical Tables* (New York: Dover, 1965); originally

published by the National Bureau of Standards, Washington, DC, 1964.

The digital successor to Abramowitz and Stegun is Digital Library of Mathematical Functions. Release date August 29, 2011. National Institute of Standards and Technology from <http://dlmf.nist.gov/>.

The following books also contain much information about Sturm-Liouville problems:

Cole, R. H., *Theory of Ordinary Differential Equations* (New York: Appleton-Century-Crofts, 1968).

Hochstadt, H., *Differential Equations: A Modern Approach* (New York: Holt, Rinehart, and Winston, 1964; New York: Dover, 1975).

Miller, R. K., and Michel, A. N., *Ordinary Differential Equations* (New York: Academic Press, 1982; Mineola, NY: Dover, 2007).

Tricomi, F. G., *Differential Equations* (translated by Elizabeth A. McHarg) (New York: Hafner, 1961; Mineola, NY: Dover, 2012).

Answers to Problems

Chapter 1

Section 1.1, page 8

1. $y \rightarrow 3/2$ as $t \rightarrow \infty$
2. y diverges from $3/2$ as $t \rightarrow \infty$
3. $y \rightarrow -1/2$ as $t \rightarrow \infty$
4. y diverges from $-1/2$ as $t \rightarrow \infty$
5. $y' = 2 - 3y$
6. $y' = y - 2$

7. $y = 0$ and $y = 4$ are equilibrium solutions; $y \rightarrow 4$ if initial value is positive; y diverges from 0 if initial value is negative.

8. $y = 0$ and $y = 5$ are equilibrium solutions; y diverges from 5 if initial value is greater than 5; $y \rightarrow 0$ if initial value is less than 5.

9. $y = 0$ is equilibrium solution; $y \rightarrow 0$ if initial value is negative; y diverges from 0 if initial value is positive.

10. $y = 0$ and $y = 2$ are equilibrium solutions; y diverges from 0 if initial value is negative; $y \rightarrow 2$ if initial value is between 0 and 2; y diverges from 2 if initial value is greater than 2.

11. (j)

12. (c)

13. (g)

14. (b)

15. (h)

16. (e)

17. a. $da/dt = 3 - 3 \times 10^{-4}a$; a in g, t in h

b. $a \rightarrow 10^4$ g; no

c. $\frac{dc}{dt} = 3 \times 10^{-6} - 3 \times 10^{-4}c$, with initial condition $c(10) = a(0)/10^6 = a_0/10^6$

18. $dV/dt = -kV^{2/3}$ for some $k > 0$.

19. $du/dt = -0.05(u - 70)$; u in °F, t in min

20. a. $dq/dt = 500 - 0.4q$; q in mg, t in h

b. $q \rightarrow 1250$ mg

21. a. $mv' = mg - kv^2$

b. $v \rightarrow \sqrt{mg/k}$

c. $k = 2/49$

22. y is asymptotic to $t - 3$ as $t \rightarrow \infty$

23. $y \rightarrow \infty$, 0, or $-\infty$ depending on the initial value of y

24. $y \rightarrow \infty$ or $-\infty$ or y oscillates depending on the initial value of y

25. $y(t_f) = 0$ and then y fails to exist after some $t_f \geq 0$

Section 1.2, page 15

1. a. $y = 5 + (y_0 - 5)e^{-t}$
b. $y = (5/2) + (y_0 - 5/2)e^{-2t}$
c. $y = 5 + (y_0 - 5)e^{-2t}$

Equilibrium solution is $y = 5$ in (a) and (c), $y = 5/2$ in (b); solution approaches equilibrium faster in (b) and (c) than in (a).

2. a. $y = 5 + (y_0 - 5)e^t$
b. $y = 5/2 + (y_0 - 5/2)e^{2t}$

c. $y = 5 + (y_0 - 5)e^{2t}$

Equilibrium solution is $y = 5$ in (a) and (c), $y = 5/2$ in (b); solution diverges from equilibrium faster in (b) and (c) than in (a).

3. a. $y = ce^{-at} + b/a$

b. (i) Equilibrium is lower and is approached more rapidly.
(ii) Equilibrium is higher. (iii) Equilibrium remains the same and is approached more rapidly.

4. a. $y_e = (b/a)$

b. $Y' = aY$

5. a. $y_1(t) = ce^{at}$

b. $y = ce^{at} + b/a$

6. $y = ce^{-at} + b/a$

7. a. $T = 2 \ln 18 \cong 5.78$ months
b. $T = 2 \ln(900/(900 - p_0))$ months
c. $p_0 = 900(1 - e^{-6}) \cong 897.8$

8. a. $T = 5 \ln 50 \cong 19.56$ s

b. 718.34 m

9. b. $v = 49 \tanh(t/5)$ m/s

e. $x = 245 \ln \cosh(t/5)$ m

f. $T \cong 9.48$ s

10. a. $r \cong 0.02828$ day $^{-1}$
b. $Q(t) = 100e^{-0.02828t}$
c. $T \cong 24.5$ d

12. a. $u = T + (u_0 - T)e^{-kt}$
b. $kt = \ln 2$

13. a. $Q(t) = CV(1 - e^{-t/RC})$
b. $Q(t) \rightarrow CV = Q_L$
c. $Q(t) = CV \exp(-(t - t_1)/(RC))$

14. a. $Q' = 3(1 - 10^{-4}Q)$, $Q(0) = 0$
b. $Q(t) = 10^4 \left(1 - e^{-3t/10^4}\right)$, t in h; after 1 year $Q \cong 9277.77$ g

c. $Q' = -3Q/10^4$, $Q(0) = 9277.77$

d. $Q(t) = 9277.77e^{-3t/10^4}$, t in h; after 1 year $Q \cong 670.07$ g

e. $T \cong 2.60$ yr

Section 1.3, page 22

1. Second order, linear

2. Second order, nonlinear

3. Fourth order, linear

4. Second order, nonlinear

11. $r = -2$

12. $r = 2, -3$

13. $r = 0, 1, 2$

14. $r = -1, -2$

15. $r = 1, 4$

16. Second order, linear

17. Fourth order, linear
18. Second order, nonlinear

Chapter 2

Section 2.1, page 31

1. c. $y = ce^{-3t} + t/3 - 1/9 + e^{-2t}$; y is asymptotic to $t/3 - 1/9$ as $t \rightarrow \infty$
2. c. $y = ce^{2t} + t^3 e^{2t}/3$; $y \rightarrow \infty$ as $t \rightarrow \infty$
3. c. $y = ce^{-t} + 1 + t^2 e^{-t}/2$; $y \rightarrow 1$ as $t \rightarrow \infty$
4. c. $y = c/t + 3 \cos(2t)/(4t) + 3 \sin(2t)/2$; y is asymptotic to $3 \sin(2t)/2$ as $t \rightarrow \infty$
5. c. $y = ce^{2t} - 3e^t$; $y \rightarrow \infty$ or $-\infty$ as $t \rightarrow \infty$
6. c. $y = -te^{-t} + ct$; $y \rightarrow \infty, 0$, or $-\infty$ as $t \rightarrow \infty$
7. c. $y = ce^{-t} + \sin(2t) - 2 \cos(2t)$; y is asymptotic to $\sin(2t) - 2 \cos(2t)$ as $t \rightarrow \infty$
8. c. $y = ce^{-t/2} + 3t^2 - 12t + 24$; y is asymptotic to $3t^2 - 12t + 24$ as $t \rightarrow \infty$
9. $y = 3e^t + 2(t-1)e^{2t}$
10. $y = (t^2-1)e^{-2t}/2$
11. $y = (\sin t)/t^2$
12. $y = (t-1+2e^{-t})/t$, $t \neq 0$
13. b. $y = -\frac{4}{5} \cos t + \frac{8}{5} \sin t + \left(a + \frac{4}{5}\right)e^{t/2}$; $a_0 = -\frac{4}{5}$
c. y oscillates for $a = a_0$
14. b. $y = (2+a(3\pi+4)e^{2t/3}-2e^{-\pi t/2})/(3\pi+4)$; $a_0 = -2/(3\pi+4)$
c. $y \rightarrow 0$ for $a = a_0$
15. b. $y = te^{-t} + (ea-1)e^{-t}/t$; $a_0 = 1/e$
c. $y \rightarrow 0$ as $t \rightarrow 0$ for $a = a_0$
16. b. $y = (e^t - e + a \sin 1)/\sin t$; $a_0 = (e-1)/\sin 1$
c. $y \rightarrow 1$ for $a = a_0$
17. $(t, y) = (1.364312, 0.820082)$
18. $y_0 = -1.642876$
19. a. $y = 12 + \frac{8}{65} \cos 2t + \frac{64}{65} \sin 2t - \frac{788}{65} e^{-t/4}$; y oscillates about 12 as $t \rightarrow \infty$
b. $t = 10.065778$
20. $y_0 = -5/2$
21. $y_0 = -16/3$; $y \rightarrow -\infty$ as $t \rightarrow \infty$ for $y_0 = -16/3$
29. See Problem 2.
30. See Problem 4.

Section 2.2, page 38

1. $3y^2 - 2x^3 = c$; $y \neq 0$
2. $y^{-1} + \cos x = c$ if $y \neq 0$; also $y = 0$; everywhere
3. $2 \tan(2y) - 2x - \sin(2x) = c$ if $\cos(2y) \neq 0$; also $y = \pm(2n+1)\pi/4$ for any integer n ; everywhere
4. $y = \sin(\ln|x| + c)$ if $x \neq 0$ and $|y| < 1$; also $y = \pm 1$
5. $y^2 - x^2 + 2(e^y - e^{-x}) = c$; $y + e^y \neq 0$
6. $3y + y^3 - x^3 = c$; everywhere
7. $y = kx$
8. $y = \pm\sqrt{x^2 + c}$
9. a. $y = 1/(x^2 - x - 6)$
c. $-2 < x < 3$

10. a. $y = -\sqrt{2x - 2x^2 + 4}$
c. $-1 < x < 2$
11. a. $y = (2(1-x)e^x - 1)^{1/2}$
c. $-1.68 < x < 0.77$ approximately
12. a. $r = 2/(1-2\ln\theta)$
c. $0 < \theta < \sqrt{e}$
13. a. $y = (3 - 2\sqrt{1+x^2})^{-1/2}$
c. $|x| < \frac{1}{2}\sqrt{5}$
14. a. $y = -\frac{1}{2} + \frac{1}{2}\sqrt{4x^2 - 15}$
c. $x > \frac{1}{2}\sqrt{15}$
15. a. $y = 5/2 - \sqrt{x^3 - e^x + 13/4}$
c. $-1.4445 < x < 4.6297$ approximately
16. a. $y = (\pi - \arcsin(3 \cos^2 x))/3$
c. $|x - \pi/2| < 0.6155$
17. $y^3 - 3y^2 - x - x^3 + 2 = 0$, $|x| < 1$
18. $y^3 - 4y - x^3 = -1$, $|x^3 - 1| < 16/3\sqrt{3}$ or $-1.28 < x < 1.60$
19. $y = -1/(x^2/2 + 2x - 1)$; $x = -2$
20. $y = -3/2 + \sqrt{2x - e^x + 13/4}$; $x = \ln(2)$
21. a. $y \rightarrow 4$ if $y_0 > 0$; $y = 0$ if $y_0 = 0$; $y \rightarrow -\infty$ if $y_0 < 0$
b. $T = 3.29527$
22. a. $y \rightarrow 4$ as $t \rightarrow \infty$
b. $T = 2.84367$
c. $3.6622 < y_0 < 4.4042$
23. $x = \frac{c}{a}y + \frac{ad-bc}{a^2} \ln|ay+b| + k$; $a \neq 0$, $ay+b \neq 0$
25. c. $|y+2x|^3 |y-2x| = c$
26. b. $\arctan(y/x) - \ln|x| = c$
27. b. $x^2 + y^2 - cx^3 = 0$
28. b. $|y-x| = c|y+3x|^5$; also $y = x$
29. b. $|y+x| |y+4x|^2 = c$
30. b. $|x|^3 |x^2 - 5y^2| = c$
31. b. $c|x|^3 = |y^2 - x^2|$

Section 2.3, page 47

1. $t = 100 \ln 100 \text{ min} \cong 460.5 \text{ min}$
2. $Q(t) = 120\gamma(1 - \exp(-t/60))$; 120γ
3. a. $Q(t) = \frac{63,150}{2501} e^{-t/50} + 25 - \frac{625}{2501} \cos t + \frac{25}{5002} \sin t$
c. level = 25; amplitude = $25\sqrt{2501}/5002 \cong 0.24995$
4. c. 130.41 s
5. a. $(\ln 2)/r$ yr
b. 9.90 yr
c. 8.66%
6. a. $k(e^{rt} - 1)/r$
b. $k \cong \$3930$
c. 9.77%
7. $k = \$3086.64/\text{yr}$; \\$1259.92
8. a. $t \cong 146.54$ months
b. \\$246,758.02
9. a. 0.00012097 yr^{-1}
b. $Q_0 \exp(-0.00012097t)$, t in yr
c. 13,305 yr

10. a. $\tau \cong 2.9632$; no
b. $\tau = 10 \ln 2 \cong 6.9315$
c. $\tau = 6.3805$
11. b. $y_c \cong 0.83$
12. $t = \frac{\ln(13/8)}{\ln(13/12)}$ min $\cong 6.07$ min
13. a. $u(t) = 2000/(1+0.048t)^{1/3}$
c. $\tau \cong 750.77$ s
14. a. $u(t) = ce^{-kt} + T_0 + kT_1(k \cos(\omega t) + \omega \sin(\omega t))/(k^2 + \omega^2)$
b. $R \cong 9.11^\circ\text{F}$; $\tau \cong 3.51$ h
c. $R = kT_1/\sqrt{k^2 + \omega^2}$; $\tau = (1/\omega) \arctan(\omega/k)$
15. a. $c = k + P/r + (c_0 - k - P/r)e^{-rt/V}$;
 $\lim_{t \rightarrow \infty} c = k + P/r$
b. $T = (V \ln 2)/r$; $T = (V \ln 10)/r$
c. Superior, $T = 431$ yr; Michigan, $T = 71.4$ yr; Erie, $T = 6.05$ yr; Ontario, $T = 17.6$ yr
16. a. 50.408 m
b. 5.248 s
17. a. 45.783 m
b. 5.129 s
18. a. 48.562 m
b. 5.194 s
19. a. $x_m = -\frac{m^2 g}{k^2} \ln\left(1 + \frac{kv_0}{mg}\right) + \frac{mv_0}{k}$
 $t_m = \frac{m}{k} \ln\left(1 + \frac{kv_0}{mg}\right)$
20. a. $v = -mg/k + (v_0 + (mg/k)) \exp(-kt/m)$
b. $v = v_0 - gt$; yes
c. $v = 0$ for $t > 0$
21. a. $v_L = 2a^2 g(\rho - \rho')/9\mu$
b. $e = 4\pi a^3 g(\rho - \rho')/3E$
22. b. $x = ut \cos A$, $y = -gt^2/2 + ut \sin A + h$
d. $-16L^2/(u^2 \cos^2 A) + L \tan A + 3 \geq H$
e. $0.63 \text{ rad} \leq A \leq 0.96 \text{ rad}$
f. $u = 106.89 \text{ ft/s}$, $A = 0.7954 \text{ rad}$
23. a. $v = (u \cos A)e^{-rt}$, $w = -g/r + (u \sin A + g/r)e^{-rt}$
b. $x = (u \cos A)(1 - e^{-rt})/r$,
 $y = -gt/r + (u \sin A + g/r)(1 - e^{-rt})/r + h$
d. $u = 145.3 \text{ ft/s}$, $A = 0.644 \text{ rad}$
24. d. $k = 2.193$
- Section 2.4, page 57**
1. $0 < t < 3$
2. $\pi/2 < t < 3\pi/2$
3. $-\infty < t < -2$
4. $1 < t < \pi$
5. $t^2 + y^2 < 1$
6. $1 - t^2 + y^2 > 0$ or $1 - t^2 + y^2 < 0$, $t \neq 0$, $y \neq 0$
7. Everywhere
8. $y \neq 0$, $y \neq 3$
9. $y = \pm\sqrt{y_0^2 - 4t^2}$ if $y_0 \neq 0$; $|t| < |y_0|/2$
10. $y = (1/y_0 - t^2)^{-1}$ if $y_0 \neq 0$; $y = 0$ if $y_0 = 0$;
interval is $|t| < 1/\sqrt{|y_0|}$ if $y_0 > 0$; $-\infty < t < \infty$ if $y_0 \leq 0$
11. $y = y_0/\sqrt{2ty_0^2 + 1}$ if $y_0 \neq 0$; $y = 0$ if $y_0 = 0$;
interval is $-1/2y_0^2 < t < \infty$ if $y_0 \neq 0$; $-\infty < t < \infty$ if $y_0 = 0$
- Section 2.5, page 67**
1. $y = -a/b$ is asymptotically stable, $y = 0$ is unstable
2. $y = 1$ is asymptotically stable, $y = 0$ and $y = 2$ are unstable
3. $y = 0$ is unstable
4. $y = 0$ is asymptotically stable
5. c. $y = (y_0 + (1 - y_0)kt)/(1 + (1 - y_0)kt)$
6. $y = -1$ is asymptotically stable, $y = 0$ is semistable, $y = 1$ is unstable
7. $y = -1$ and $y = 1$ are asymptotically stable, $y = 0$ is unstable
8. $y = 2$ is asymptotically stable, $y = 0$ is semistable, $y = -2$ is unstable
9. $y = 0$ and $y = 1$ are semistable
16. a. $y = 0$ is unstable, $y = K$ is asymptotically stable
b. Concave up for $0 < y \leq K/e$, concave down for $K/e \leq y < K$
17. a. $y = K \exp((\ln(y_0/K))e^{-rt})$
b. $y(2) \cong 0.7153K \cong 57.6 \times 10^6 \text{ kg}$
c. $\tau \cong 2.215 \text{ yr}$
18. b. $V^* = (k/(\alpha\pi))^{3/2} \pi h/(3a)$; yes
c. $k < \alpha\pi a^2$
19. c. $Y = Ey_2 = KE(1 - (E/r))$
d. $Y_m = Kr/4$ for $E = r/2$
20. a. $y_{1,2} = K(1 \mp \sqrt{1 - (4h/rK)})/2$
21. a. $y = 0$ is unstable, $y = 1$ is asymptotically stable
b. $y = y_0/(y_0 + (1 - y_0)e^{-rt})$
22. a. $y = y_0 e^{-\beta t}$
b. $x = x_0 \exp(-\alpha y_0(1 - e^{-\beta t})/\beta)$
c. $x_0 \exp(-\alpha y_0/\beta)$

23. b. $z = 1/(v + (1 - v)e^{\beta t})$
c. 0.0927

24. a, b. $a = 0$: $y = 0$ is semistable. $a > 0$: $y = \sqrt{a}$ is asymptotically stable and $y = -\sqrt{a}$ is unstable.

25. a. $a \leq 0$: $y = 0$ is asymptotically stable. $a > 0$: $y = 0$ is unstable; $y = \sqrt{a}$ and $y = -\sqrt{a}$ are asymptotically stable.

26. a. $a < 0$: $y = 0$ is asymptotically stable and $y = a$ is unstable.
 $a = 0$: $y = 0$ is semistable.
 $a > 0$: $y = 0$ is unstable and $y = a$ is asymptotically stable.

27. a. $\lim_{t \rightarrow \infty} x(t) = \min(p, q)$; $x(t) = \frac{pq(e^{\alpha(q-p)t} - 1)}{qe^{\alpha(q-p)t} - p}$

b. $\lim_{t \rightarrow \infty} x(t) = p$; $x(t) = \frac{p^2at}{pat + 1}$

Section 2.6, page 75

1. $x^2 + 3x + y^2 - 2y = c$

2. Not exact

3. $x^3 - x^2y + 2x + 2y^3 + 3y = c$

4. $ax^2 + 2bxy + cy^2 = k$

5. Not exact

6. $e^{xy} \cos 2x + x^2 - 3y = c$

7. $y \ln x + 3x^2 - 2y = c$

8. $x^2 + y^2 = c$

9. $y = (x + \sqrt{28 - 3x^2})/2$, $|x| < \sqrt{28/3}$

10. $y = (x - (24x^3 + x^2 - 8x - 16)^{1/2})/4$, $x > 0.9846$

11. $b = 3$; $x^2y^2 + 2x^3y = c$

12. $b = 1$; $e^{2xy} + x^2 = c$

15. $x^2 + 2 \ln |y| - y^{-2} = c$; also $y = 0$

16. $x^2e^x \sin y = c$

18. $\mu(x) = e^{3x}$; $(3x^2y + y^3)e^{3x} = c$

19. $\mu(x) = e^{-x}$; $y = ce^x + 1 + e^{2x}$

20. $\mu(y) = y$; $xy + y \cos y - \sin y = c$

21. $\mu(y) = e^{2y}/y$; $xe^{2y} - \ln |y| = c$; also $y = 0$

Section 2.7, page 82

1. a. 1.2, 1.39, 1.571, 1.7439

b. 1.1975, 1.38549, 1.56491, 1.73658

c. 1.19631, 1.38335, 1.56200, 1.73308

d. 1.19516, 1.38127, 1.55918, 1.72968

2. a. 1.1, 1.22, 1.364, 1.5368

b. 1.105, 1.23205, 1.38578, 1.57179

c. 1.10775, 1.23873, 1.39793, 1.59144

d. 1.1107, 1.24591, 1.41106, 1.61277

3. a. 1.25, 1.54, 1.878, 2.2736

b. 1.26, 1.5641, 1.92156, 2.34359

c. 1.26551, 1.57746, 1.94586, 2.38287

d. 1.2714, 1.59182, 1.97212, 2.42554

4. a. 0.3, 0.538501, 0.724821, 0.866458

b. 0.284813, 0.513339, 0.693451, 0.831571

c. 0.277920, 0.501813, 0.678949, 0.815302

d. 0.271428, 0.490897, 0.665142, 0.799729

5. Converge for $y \geq 0$; undefined for $y < 0$

6. Converge for $y \geq 0$; diverge for $y < 0$

7. Converge for $|y(0)| < 2.37$ (approximately); diverge otherwise

8. Diverge

9. a. 2.30800, 2.49006, 2.60023, 2.66773, 2.70939, 2.73521
b. 2.30167, 2.48263, 2.59352, 2.66227, 2.70519, 2.73209
c. 2.29864, 2.47903, 2.59024, 2.65958, 2.70310, 2.73053
d. 2.29686, 2.47691, 2.58830, 2.65798, 2.70185, 2.72959
10. a. 1.70308, 3.06605, 2.44030, 1.77204, 1.37348, 1.11925
b. 1.79548, 3.06051, 2.43292, 1.77807, 1.37795, 1.12191
c. 1.84579, 3.05769, 2.42905, 1.78074, 1.38017, 1.12328
d. 1.87734, 3.05607, 2.42672, 1.78224, 1.38150, 1.12411

11. a. $-0.166134, -0.410872, -0.804660, 4.15867$
b. $-0.174652, -0.434238, -0.889140, -3.09810$
12. A reasonable estimate for y at $t = 0.8$ is between 5.5 and 6. No reliable estimate is possible at $t = 1$ from the specified data.

13. b. $2.37 < \alpha_0 < 2.38$
14. b. $0.67 < \alpha_0 < 0.68$

Section 2.8, page 90

1. $dw/ds = (s+1)^2 + (w+2)^2$, $w(0) = 0$

2. $dw/ds = 1 - (w+3)^3$, $w(0) = 0$

3. a. $\phi_n(t) = \sum_{k=1}^n \frac{2^k k!}{k!}$

c. $\lim_{n \rightarrow \infty} \phi_n(t) = e^{2t} - 1$

4. a. $\phi_n(t) = \sum_{k=1}^n (-1)^{k+1} t^{k+1} / (k+1)! 2^{k-1}$

c. $\lim_{n \rightarrow \infty} \phi_n(t) = 4e^{-t/2} + 2t - 4$

5. a. $\phi_n(t) = \sum_{k=1}^n \frac{t^{2k-1}}{1 \cdot 3 \cdot 5 \cdots (2k-1)}$

6. a. $\phi_n(t) = -\sum_{k=1}^n \frac{t^{3k-1}}{2 \cdot 5 \cdot 8 \cdots (3k-1)}$

7. a. $\phi_1(t) = \frac{t^3}{3}$; $\phi_2(t) = \frac{t^3}{3} + \frac{t^7}{7 \cdot 9}$;

$\phi_3(t) = \frac{t^3}{3} + \frac{t^7}{7 \cdot 9} + \frac{2t^{11}}{3 \cdot 7 \cdot 9 \cdot 11} + \frac{t^{15}}{(7 \cdot 9)^2 \cdot 15}$

8. a. $\phi_1(t) = t$; $\phi_2(t) = t - \frac{t^4}{4}$;

$\phi_3(t) = t - \frac{t^4}{4} + \frac{3t^7}{4 \cdot 7} - \frac{3t^{10}}{16 \cdot 10} + \frac{t^{13}}{64 \cdot 13}$

9. a. $\phi_1(t) = t$, $\phi_2(t) = t - \frac{t^2}{2!} + \frac{t^4}{4!} - \frac{t^6}{6!} + O(t^8)$,

$\phi_3(t) = t - \frac{t^2}{2!} + \frac{t^3}{3!} + \frac{t^4}{4!} - \frac{7t^5}{5!} + \frac{14t^6}{6!} + O(t^7)$,

$\phi_4(t) = t - \frac{t^2}{2!} + \frac{t^3}{3!} - \frac{7t^5}{5!} + \frac{31t^6}{6!} + O(t^7)$

10. a. $\phi_1(t) = -t - t^2 - \frac{t^3}{2}$,

$\phi_2(t) = -t - \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{4} - \frac{t^5}{5} - \frac{t^6}{24} + O(t^7)$,

$\phi_3(t) = -t - \frac{t^2}{2} + \frac{t^4}{12} - \frac{3t^5}{20} + \frac{4t^6}{45} + O(t^7)$,

$\phi_4(t) = -t - \frac{t^2}{2} + \frac{t^4}{8} - \frac{7t^5}{60} + \frac{t^6}{15} + O(t^7)$

Section 2.9, page 99

1. $y_n = (-1)^n (0.9)^n y_0$; $y_n \rightarrow 0$ as $n \rightarrow \infty$

2. $y_n = y_0 \sqrt{(n+2)(n+1)/2}$; $y_n \rightarrow \infty$ as $n \rightarrow \infty$

3. $y_n = \begin{cases} y_0, & \text{if } n = 4k \text{ or } n = 4k-1; \\ -y_0, & \text{if } n = 4k-2 \text{ or } n = 4k-3; \end{cases}$

y_n has no limit as $n \rightarrow \infty$

4. $y_n = (0.5)^n (y_0 - 12) + 12$; $y_n \rightarrow 12$ as $n \rightarrow \infty$

5. \$2283.63

6. \$258.14

7. 30 yrs: \$804.62/mo; \$289,663.20 total;
20 yrs: \$899.73/mo; \$215,935.20 total

8. \$103,624.62

9. 9.73%

10. b. $u_n \rightarrow -\infty$ as $n \rightarrow \infty$

11. a. 4.7263

b. 1.223%

c. 3.5643

d. 3.5699

Miscellaneous Problems, page 100

1. $y = c/x^2 + x^3/5$

2. $2y + \cos y - x - \sin x = c$

3. $x^2 + xy - 3y - y^3 = 0$

4. $y = -3 + ce^{x-x^2}$

5. $x^2y + xy^2 + x = c$

6. $y = x^{-1}(1 - e^{1-x})$

7. $y = (4 + \cos 2 - \cos x)/x^2$

8. $x^2y + x + y^2 = c$

9. $x + \ln|x| + x^{-1} + y - 2 \ln|y| = c$; also $y = 0$

10. $x^3/3 + xy + e^y = c$

11. $x^2 + 2xy + 2y^2 = 34$

12. $y = c/\cosh^2(x/2)$

13. $e^{-x} \cos y + e^{2y} \sin x = c$

14. $y = ce^{3x} - e^{2x}$

15. $y = e^{-2x} \int_0^x e^{-s^2} ds + 3e^{-2x}$ </p

9. $2 < x < 3\pi/2$
 11. The equation is nonlinear.
 12. The equation is nonhomogeneous.
 13. No
 14. $3te^{2t} + ce^{2t}$
 15. $-4(t \cos t - \sin t)$
 16. y_3 and y_4 are a fundamental set of solutions if and only if $a_1b_2 - a_2b_1 \neq 0$.
 17. $y_1(t) = \frac{1}{3}e^{-2t} + \frac{2}{3}e^t$, $y_2(t) = -\frac{1}{3}e^{-2t} + \frac{1}{3}e^t$
 18. $y_1(t) = -\frac{1}{2}e^{-3(t-1)} + \frac{3}{2}e^{-(t-1)}$,
 $y_2(t) = -\frac{1}{2}e^{-3(t-1)} + \frac{1}{2}e^{-(t-1)}$
 19. Yes
 20. Yes
 21. Yes
 22. b. Yes
 c. $\{y_1(t), y_3(t)\}$ and $\{y_1(t), y_4(t)\}$ are fundamental sets of solutions; $\{y_2(t), y_3(t)\}$ and $\{y_4(t), y_5(t)\}$ are not
 23. $ct^2 e^t$
 24. $c \cos t$
 25. $c/(1-x^2)$
 27. $2/25$
 28. $p(t) = 0$ for all t
 30. If t_0 is an inflection point, and $y = \phi(t)$ is a solution, then from the differential equation $p(t_0)\phi'(t_0) + q(t_0)\phi(t_0) = 0$.
 32. Yes, $y = c_1 e^{-x^2/2} \int_{x_0}^x e^{t^2/2} dt + c_2 e^{-x^2/2}$
 33. Yes, $y = \frac{1}{\mu(x)} \left(c_1 \int_{x_0}^x \frac{\mu(t)}{t} dt + c_2 \right)$,
 where $\mu(x) = \exp \left(- \int \left(\frac{1}{x} + \frac{\cos x}{x} \right) dx \right)$
 34. Yes, $y = c_1 x^{-1} + c_2 x$
 36. $x^2 \mu'' + 3x\mu' + (1+x^2-\nu^2)\mu = 0$
 37. $\mu'' - x\mu = 0$
 38. The Legendre and Airy equations are self-adjoint.
- Section 3.3, page 125**
- $e^2 \cos 3 - ie^2 \sin 3 \cong -7.3151 - 1.0427i$
 - -1
 - $e^2 \cos(\pi/2) - ie^2 \sin(\pi/2) = -e^2 i \cong -7.3891i$
 - $2 \cos(\ln 2) - 2i \sin(\ln 2) \cong 1.5385 - 1.2779i$
 - $y = c_1 e^t \cos t + c_2 e^t \sin t$
 - $y = c_1 e^t \cos(\sqrt{5}t) + c_2 e^t \sin(\sqrt{5}t)$
 - $y = c_1 e^{-t} \cos t + c_2 e^{-t} \sin t$
 - $y = c_1 e^{-3t} \cos(2t) + c_2 e^{-3t} \sin(2t)$
 - $y = c_1 e^{-t} \cos(t/2) + c_2 e^{-t} \sin(t/2)$
 - $y = c_1 e^{t/3} + c_2 e^{-4t/3}$
 - $y = c_1 e^{-2t} \cos(3t/2) + c_2 e^{-2t} \sin(3t/2)$
 - $y = \frac{1}{2} \sin(2t)$; steady oscillation
 - $y = -e^{t-\pi/2} \sin 2t$; growing oscillation
 - $y = (1+2\sqrt{3}) \cos t - (2-\sqrt{3}) \sin t$; steady oscillation

15. $y = \sqrt{2} e^{-(t-\pi/4)} \cos t + \sqrt{2} e^{-(t-\pi/4)} \sin t$; decaying oscillation
16. a. $u = 2e^{t/6} \cos(\sqrt{23}t/6) - (2/\sqrt{23})e^{t/6} \sin(\sqrt{23}t/6)$
 b. $t = 10.7598$
17. a. $u = 2e^{-t/5} \cos(\sqrt{34}t/5) + (7/\sqrt{34})e^{-t/5} \sin(\sqrt{34}t/5)$
 b. $T = 14.5115$
18. a. $y = 2e^{-t} \cos(\sqrt{5}t) + ((\alpha+2)/\sqrt{5})e^{-t} \sin(\sqrt{5}t)$
 b. $\alpha = 1.50878$
 c. $t = (\pi - \arctan(2\sqrt{5}/(2+\alpha)))/\sqrt{5}$
 d. $\pi/\sqrt{5}$
26. $y = c_1 \cos(\ln t) + c_2 \sin(\ln t)$
27. $y = c_1 t^{-1} + c_2 t^{-2}$
28. $y = c_1 t^6 + c_2 t^{-1}$
29. $y = c_1 t^2 + c_2 t^3$
30. $y = c_1 t + c_2 t^{-3}$
31. $y = c_1 t^{-3} \cos(\ln t) + c_2 t^{-3} \sin(\ln t)$
32. e. $\frac{q'(t) + 2p(t)q(t)}{2(-q(t))^{3/2}}$ must be a constant
33. Yes, $y = c_1 \cos x + c_2 \sin x$, $x = \int e^{-t^2/2} dt$
34. No
35. Yes, $y = c_1 e^{-t^2/4} \cos(\sqrt{3}t^2/4) + c_2 e^{-t^2/4} \sin(\sqrt{3}t^2/4)$
36. $y = c_1 \exp \left(\int e^{-t^2/2} dt \right) + c_2 \exp \left(- \int e^{-t^2/2} dt \right)$
- Section 3.4, page 132**
- $y = c_1 e^t + c_2 te^t$
 - $y = c_1 e^{-t/3} + c_2 te^{-t/3}$
 - $y = c_1 e^{-t/2} + c_2 e^{3t/2}$
 - $y = c_1 e^t \cos(3t) + c_2 e^t \sin(3t)$
 - $y = c_1 e^{3t} + c_2 te^{3t}$
 - $y = c_1 e^{-t/4} + c_2 e^{-4t}$
 - $y = c_1 e^{-3t/4} + c_2 te^{-3t/4}$
 - $y = e^{-t/2} \cos(t/2) + c_2 e^{-t/2} \sin(t/2)$
 - $y = 2e^{2t/3} - \frac{7}{3}te^{2t/3}$, $y \rightarrow -\infty$ as $t \rightarrow \infty$
 - $y = 2te^{3t}$, $y \rightarrow \infty$ as $t \rightarrow \infty$
 - $y = 7e^{-2(t+1)} + 5te^{-2(t+1)}$, $y \rightarrow 0$ as $t \rightarrow \infty$
 - $y = 2e^{t/2} + (b-1)te^{t/2}$; $b = 1$
 - a. $y = e^{-t/2} + \frac{5}{2}te^{-t/2}$
 b. $t_M = \frac{8}{5}$, $y_M = 5e^{-4/5} \cong 2.24664$
 c. $y = e^{-t/2} + \left(b + \frac{1}{2} \right)te^{-t/2}$
 d. $t_M = 4b/(1+2b) \rightarrow 2$ as $b \rightarrow \infty$;
 $y_M = (1+2b)\exp(-2b/(1+2b)) \rightarrow \infty$ as $b \rightarrow \infty$
 - $y_2(t) = t^3$
 - $y_2(t) = t^{-2}$
 - $y_2(t) = t^{-1} \ln t$
 - $y_2(x) = \cos x^2$
 - $y_2(x) = x^{-1/2} \cos x$
 - $y = c_1 e^{-\delta x^2/2} \int_0^x e^{\delta s^2/2} ds + c_2 e^{-\delta x^2/2}$
 - $y_2(t) = y_1(t) \int_{t_0}^t y_1^{-2}(s) \exp \left(- \int_{s_0}^s p(r) dr \right) ds$

25. $y_2(t) = t^{-1} \ln t$
26. $y_2(t) = \cos t^2$
27. $y_2(x) = x^{-1/2} \cos x$
29. b. $y_0 + (a/b)y'_0$
31. $y = c_1 t^2 + c_2 t^2 \ln t$
32. $y = c_1 t^{-1/2} + c_2 t^{-1/2} \ln t$
33. $y = c_1 t^{-1} + c_2 t^{-1} \ln t$
34. $y = c_1 t^{3/2} + c_2 t^{3/2} \ln t$
- Section 3.5, page 141**
- $y = c_1 e^{3t} + c_2 e^{-t} - e^{2t}$
 - $y = c_1 e^{-t} + c_2 e^{2t} - \frac{7}{2} + 3t - 2t^2$
 - $y = c_1 e^{2t} + c_2 e^{-3t} + 2e^{3t} - 3e^{-2t}$
 - $y = c_1 e^{3t} + c_2 e^{-t} + \frac{3}{16}te^{-t} + \frac{3}{8}t^2 e^{-t}$
 - $y = c_1 + c_2 e^{-2t} + \frac{3}{2}t - \frac{1}{2} \sin(2t) - \frac{1}{2} \cos(2t)$
 - $y = c_1 e^{-t} + c_2 te^{-t} + t^2 e^{-t}$
 - $y = c_1 \cos t + c_2 \sin t - \frac{1}{3}t \cos(2t) - \frac{5}{9} \sin(2t)$
 - $u = c_1 \cos(\omega_0 t) + c_2 \sin(\omega_0 t) + (\omega_0^2 - \omega^2)^{-1} \cos(\omega t)$
 - $u = c_1 \cos(\omega_0 t) + c_2 \sin(\omega_0 t) + 1/(2\omega_0) t \sin(\omega_0 t)$
 - $y = c_1 e^{-t/2} \cos(\sqrt{15}t/2) + c_2 e^{-t/2} \sin(\sqrt{15}t/2)$
 $+ \frac{1}{6}e^t - \frac{1}{4}e^{-t}$
 - $y = e^t - \frac{1}{2}e^{-2t} - t - \frac{1}{2}$
 - $y = \frac{7}{10} \sin(2t) - \frac{19}{40} \cos(2t) + \frac{1}{4}t^2 - \frac{1}{8} + \frac{3}{5}e^t$
 - $y = 4te^t - 3e^t + \frac{1}{6}t^3 e^t + 4$
 - $y = 2 \cos(2t) - \frac{1}{8} \sin(2t) - \frac{3}{4}t \cos(2t)$
 - $y = e^{-t} \cos(2t) + \frac{1}{2}e^{-t} \sin(2t) + te^{-t} \sin(2t)$
 - a. $Y(t) = t(A_0 t^4 + A_1 t^3 + A_2 t^2 + A_3 t + A_4) + t(B_0 t^2 + B_1 t + B_2)e^{-3t} + D \sin 3t + E \cos 3t$
 b. $A_0 = 2/15$, $A_1 = -2/9$, $A_2 = 8/27$, $A_3 = -8/27$,
 $A_4 = 16/81$, $B_0 = -1/9$, $B_1 = -1/9$, $B_2 = -2/27$,
 $D = -1/18$, $E = -1/18$
 - a. $Y(t) = e^t(A \cos 2t + B \sin 2t) + (D_0 t + D_1)e^{2t} \sin t + (E_0 t + E_1)e^{2t} \cos t$
 b. $A = -1/20$, $B = -3/20$, $D_0 = -3/2$, $D_1 = -5$,
 $E_0 = 3/2$, $E_1 = 1/2$
 - a. $Y(t) = Ae^{-t} + t(B_0 t^2 + B_1 t + B_2)e^{-t} \cos t + t(D_0 t^2 + D_1 t + D_2)e^{-t} \sin t$
 b. $A = 3$, $B_0 = -2/3$, $B_1 = 0$, $B_2 = 1$, $D_0 = 0$,
 $D_1 = 1$, $D_2 = 1$
 - a. $Y(t) = t(A_0 t^2 + A_1 t + A_2) \sin(2t) + t(B_0 t^2 + B_1 t + B_2) \cos(2t)$
 b. $A_0 = 0$, $A_1 = 13/16$, $A_2 = 7/4$, $B_0 = -1/12$,
 $B_1 = 0$, $B_2 = 13/32$
 - a. $Y(t) = (A_0 t^2 + A_1 t + A_2)e^t \sin(2t) + (B_0 t^2 + B_1 t + B_2)e^t \cos(2t) + e^{-t}(D \cos t + E \sin t) + F e^t$
 b. $A_0 = 1/52$, $A_1 = 10/169$, $A_2 = -1233/35,152$,
 $B_0 = -5/52$, $B_1 = 73/676$, $B_2 = -4105/35,152$,
 $D = -3/2$, $E = 3/2$, $F = 2/3$
 - a. $Y(t) = t(A_0 t + A_1)e^{-t} \cos 2t + t(B_0 t + B_1)e^{-t} \sin 2t + (D_0 t + D_1)e^{-2t} \cos t + (E_0 t + E_1)e^{-2t} \sin t$
 $\omega = 8\sqrt{2}$ rad/s, $T = \pi/(4\sqrt{2})$ s, $R = \sqrt{11/288} \cong 0.1954$ ft,
 $\delta = \pi - \arctan(3/\sqrt{2}) \cong 2.0113$
- Section 3.6, page 146**
- $Y(t) = e^t$
 - $Y(t) = -\frac{2}{3}te^{-t}$
 - $Y(t) = 2t^2 e^{t/2}$
 - $y = c_1 \cos t + c_2 \sin t - (\cos t) \ln(\tan t + \sec t)$
 - $y = c_1 \cos(3t) + c_2 \sin(3t) + \sin(3t) \ln(\tan(3t) + \sec(3t)) - 1$
 - $y = c_1 e^{-2t} + c_2 te^{-2t} - e^{-2t} \ln t$
 - $y = c_1 \cos(t/2) + c_2 \sin(t/2) + t \sin(t/2) + 2(\ln(\cos(t/2)) \cos(t/2))$
 - $y = c_1 e^t + c_2 te^t - \frac{1}{2}e^t \ln(1+t^2) + te^t \arctan t$
 - $y = c_1 e^{2t} + c_2 e^{3t} + \int (e^{3(t-s)} - e^{2(t-s)}) g(s) ds$
 - $Y(t) = \frac{1}{2} + t^2 \ln(t)$
 - $Y(t) = -2t^2$
 - $Y(t) = \frac{1}{2}(t-1)e^{2t}$
 - $Y(x) = \frac{1}{6}x^2(\ln x)^3$
 - $Y(x) = -\frac{3}{2}x^{1/2} \cos x$
 - $Y(x) = x^{-1/2} \int t^{-3/2} \sin(x-t) g(t) dt$
 - b. $y = y_0 \cos t + y'_0 \sin t + \int_{t_0}^t \sin(t-s) g(s) ds$
 - $y = (b-a)^{-1} \int_{t_0}^t [e^{b(t-s)} - e^{a(t-s)}] g(s) ds$
 - $y = \mu^{-1} \int_{t_0}^t e^{\lambda(t-s)} \sin \mu(t-s) g(s) ds$
 - $y = \int_{t_0}^t (t-s) e^{a(t-s)} g(s) ds$
 - $y = c_1 t + c_2 t^2 + 4t^2 \ln t$
 - $y = c_1 t^{-1} + c_2 t^{-5} + \frac{1}{12}t$
 - $y = c_1(1+t) + c_2 e^t + \frac{1}{2}(t-1)e^{2t}$
- Section 3.7, page 157**
- $u = 5 \cos(2t - \delta)$, $\delta = \arctan(4/3) \cong 0.9273$
 - $u = \sqrt{13} \cos(\pi t - \delta)$, $\delta = \pi + \arctan(3/2) \cong 4.1244$
 - $u = \frac{5}{7} \sin(14t)$ cm, t in s; $t = \pi/14$ s
 - $u = \frac{1}{4\sqrt{2}} \sin(8\sqrt{2}t) - \frac{1}{12} \cos(8\sqrt{2}t)$ ft, t in s;

5. $u = e^{-10t} \left(2 \cos(4\sqrt{6}t) + (5/\sqrt{6}) \sin(4\sqrt{6}t) \right)$ cm,
 t in s; $\mu = 4\sqrt{6}$ rad/s, $T_d = \pi/2\sqrt{6}$ s,
 $T_d/T = 7/(2\sqrt{6}) \cong 1.4289$, $\tau \cong 0.4045$ s
6. $u \cong 0.057198e^{-0.15t} \cos(3.87008t - 0.50709)$ m, t in s;
 $\mu = 3.87008$ rad/s, $\mu/\omega_0 = 3.87008/\sqrt{15} \cong 0.99925$
7. $Q = 10^{-6}(2e^{-500t} - e^{-1000t})$ C; t in s
8. $\gamma = \sqrt{20/9} \cong 1.4907$
11. a. $r = \sqrt{A^2 + B^2}$, $r \cos \theta = B$, $r \sin \theta = -A$
b. $R = r$; $\delta = \theta + (4n+1)\pi/2$, $n = 0, 1, 2, \dots$
12. $R = 10^3 \Omega$
14. $v_0 < -\gamma u_0/(2m)$
16. $2\pi/\sqrt{31}$
17. $k = 6$, $v = \pm 2\sqrt{5}$
18. a. $u(t) = e^{-\gamma t/2m}$
 $\times (u_0 \sqrt{4km - \gamma^2} \cos(\mu t) + (2mv_0 + \gamma u_0) \sin(\mu t)) / \sqrt{4km - \gamma^2}$
b. $R^2 = 4m(ku_0^2 + \gamma u_0 v_0 + mv_0^2) / (4km - \gamma^2)$
19. $\rho lu'' + \rho_0 gu = 0$, $T = 2\pi\sqrt{\rho l/\rho_0 g}$
20. a. $u = \sqrt{2} \sin(\sqrt{2}t)$
c. clockwise
21. a. $u = (16/\sqrt{127})e^{-t/8} \sin(\sqrt{127}t/8)$
c. clockwise
22. b. $u = a \cos(\sqrt{k/m}t) + b \sqrt{m/k} \sin(\sqrt{k/m}t)$
24. b. $u = \sin t$, $A = 1$, $T = 2\pi$
c. $A = 0.98$, $T = 6.07$
d. $e = 0.2$, $A = 0.96$, $T = 5.90$; $e = 0.3$, $A = 0.94$,
 $T = 5.74$
f. $e = -0.1$, $A = 1.03$, $T = 6.55$; $e = -0.2$,
 $A = 1.06$, $T = 6.90$; $e = -0.3$, $A = 1.11$, $T = 7.41$
- Section 3.8, page 167**
1. $2 \sin(t/2) \cos(13t/2)$
2. $2 \cos(3\pi t/2) \cos(\pi t/2)$
3. $2 \sin(7t/2) \cos(t/2)$
4. $u'' + 10u' + 98u = 2 \sin(t/2)$, $u(0) = 0$, $u'(0) = 0.03$,
 u in m, t in s
5. a. $u = \frac{1}{153,281} (160e^{-5t} \cos(\sqrt{73}t) + 383,443e^{-5t} \sin(\sqrt{73}t) - 160 \cos(t/2) + 3128 \sin(t/2))$
b. The first two terms are the transient solution.
d. $\omega = 4\sqrt{3}$ rad/s
6. $u = \cos(8t) + \sin(8t) - 8t \cos(8t)/4$ ft, t in sec;
 $1/8, \pi/8, \pi/4, 3\pi/8$ s
7. a. $\frac{8}{901} (30 \cos(2t) + \sin(2t))$ ft, t in s
b. $m = 4$ slugs
8. $u = (\sqrt{2}/6) \cos(3t - 3\pi/4)$ m, t in s
11. $u = \begin{cases} F_0(t - \sin t), & 0 \leq t \leq \pi \\ F_0((2\pi - t) - 3 \sin t), & \pi < t \leq 2\pi \\ -4F_0 \sin t, & 2\pi < t < \infty \end{cases}$
13. a. $u = 3(\cos t - \cos(\omega t))/(\omega^2 - 1)$
14. a. $u = ((\omega^2 + 2) \cos t - 3 \cos(\omega t))/(\omega^2 - 1) + \sin t$

Chapter 4**Section 4.1, page 173**

1. $-\infty < t < \infty$
2. $t > 1$, or $0 < t < 1$, or $t < 0$
3. $\dots, -3\pi/2 < x < -\pi/2$, $-\pi/2 < x < 1$,
 $1 < x < \pi/2$, $\pi/2 < x < 3\pi/2$, \dots
4. $-\infty < x < -2$, $-2 < x < 2$, $2 < x < \infty$
5. Linearly independent
6. Linearly dependent; $f_1(t) + 3f_2(t) - 2f_3(t) = 0$
7. Linearly dependent; $2f_1(t) + 13f_2(t) - 3f_3(t) - 7f_4(t) = 0$
8. 1
9. $-6e^{-2t}$
10. $6x$
11. $6/x$
12. $\sin^2 t = \frac{1}{2} - \frac{1}{2} \cos(2t)$
14. a. $a_0(n(n-1)(n-2)\dots 1) + a_1(n(n-1)\dots 2)t + \dots + a_n t^n$
b. $(a_0 r^n + a_1 r^{n-1} + \dots + a_n r^0)$
c. $e^t, e^{-t}, e^{2t}, e^{-2t}$; yes, $W[e^t, e^{-t}, e^{2t}, e^{-2t}] \neq 0$,
 $-\infty < t < \infty$
16. $W(t) = ce^{-2t}$
17. $W(t) = c/t^2$
20. $y = c_1 e^t + c_2 t + c_3 t e^t$
21. $y = c_1 t^2 + c_2 t^3 + c_3 (t+1)$
- Section 4.2, page 180**
1. $\sqrt{2} \exp(i(\pi/4) + 2m\pi)$
2. $2 \exp(i(2\pi/3 + 2m\pi))$
3. $3 \exp(i(\pi + 2m\pi))$
4. $2 \exp(i(11\pi/6) + 2m\pi)$
5. $1, \frac{1}{2}(-1+i\sqrt{3}), \frac{1}{2}(-1-i\sqrt{3})$
6. $2^{1/4}e^{-\pi i/8}, 2^{1/4}e^{7\pi i/8}$
7. $(\sqrt{3}+i)/\sqrt{2}, -(\sqrt{3}+i)/\sqrt{2}$
8. $y = c_1 e^t + c_2 t e^t + c_3 e^{-t}$
9. $y = c_1 e^t + c_2 t e^t + c_3 t^2 e^t$
10. $y = c_1 + c_2 t + c_3 e^{2t} + c_4 t e^{2t}$
11. $y = c_1 \cos t + c_2 \sin t + e^{\sqrt{3}t/2} \left(c_3 \cos\left(\frac{t}{2}\right) + c_4 \sin\left(\frac{t}{2}\right) \right) + e^{-\sqrt{3}t/2} \left(c_5 \cos\left(\frac{t}{2}\right) + c_6 \sin\left(\frac{t}{2}\right) \right)$
12. $y = c_1 e^t + c_2 t e^t + c_3 t^2 e^t + c_4 t e^{-t} + c_5 t e^{-t} + c_6 t^2 e^{-t}$
13. $y = c_1 + c_2 t + c_3 e^t + c_4 e^{-t} + c_5 \cos t + c_6 \sin t$
14. $y = c_1 + c_2 e^t + c_3 e^{2t} + c_4 \cos t + c_5 \sin t$
15. $y = e^t((c_1 + c_2 t) \cos t + (c_3 + c_4 t) \sin t) + e^{-t}((c_5 + c_6 t) \cos t + (c_7 + c_8 t) \sin t)$
16. $y = (c_1 + c_2 t) \cos t + (c_3 + c_4 t) \sin t$
17. $y = c_1 e^{-t} + c_2 e^{(-2+\sqrt{2})t} + c_3 e^{(-2-\sqrt{2})t}$
18. $y = c_1 e^{3t} + c_2 e^{-2t} + c_3 e^{(3+\sqrt{3})t} + c_4 e^{(3-\sqrt{3})t}$
19. $y = c_1 e^{-t/3} + c_2 e^{-t/4} + c_3 e^{-t} \cos(2t) + c_4 e^{-t} \sin(2t)$
20. $y = 2 - 2 \cos t + \sin t$

21. $y = \frac{1}{2}e^{-t/\sqrt{2}} \sin(t/\sqrt{2}) - \frac{1}{2}e^{t/\sqrt{2}} \sin(t/\sqrt{2})$

22. $y = 2t - 3$
23. $y = -\frac{2}{3}e^t - \frac{1}{10}e^{2t} - \frac{1}{6}e^{-2t} - \frac{16}{15}e^{-t/2}$
24. $y = \frac{2}{13}e^{-t} + \frac{24}{13}e^{t/2} \cos t + \frac{3}{13}e^{t/2} \sin t$
25. $y = 8 - 18e^{-t/3} + 8e^{-t/2}$
26. $y = \frac{95}{32}e^{-t} + \frac{1}{32}e^t + \frac{1}{2} \cos t - \frac{17}{16} \sin t$
27. $y = \frac{1}{2}(\cosh t - \cos t) + \frac{1}{2}(\sinh t - \sin t)$
28. a. $W(t) = c$, a constant
b. $W(t) = -8$
c. $W(t) = 4$
29. $u_1 = c_1 \cos t + c_2 \sin t + c_3 \cos(\sqrt{6}t) + c_4 \sin(\sqrt{6}t)$
- Section 4.3, page 184**
1. $y = c_1 e^t + c_2 t e^t + c_3 e^{-t} + \frac{1}{2}t e^{-t} + 3$
2. $y = c_1 e^t + c_2 e^{-t} + c_3 \cos t + c_4 \sin t - 3t - \frac{1}{4}t \sin t$
3. $y = c_1 e^{-t} + c_2 \cos t + c_3 \sin t + \frac{1}{2}t e^{-t} + 4(t-1)$
4. $y = c_1 + c_2 t + c_3 e^{-2t} + c_4 e^{2t} - \frac{1}{3}e^t - \frac{1}{48}t^4 - \frac{1}{16}t^2$
5. $y = c_1 \cos t + c_2 \sin t + c_3 t \cos t + c_4 t \sin t + 3 + \frac{1}{9} \cos 2t$
6. $y = c_1 + c_2 t + c_3 t^2 + c_4 e^{-t} + e^{t/2} \left(c_5 \cos\left(\sqrt{3}t/2\right) + c_6 \sin\left(\sqrt{3}t/2\right) \right) + \frac{1}{24}t^4$
7. $y = \frac{3}{16}(1 - \cos(2t)) + \frac{1}{8}t^2$
8. $y = (t-4) \cos t - \left(\frac{3}{2}t+4\right) \sin t + 3t + 4$
9. $y = -\frac{2}{5} \cos t - \frac{4}{5} \sin t + \frac{1}{20}e^{-t} + \frac{81}{40}e^t + \frac{73}{520}e^{-3t} + \frac{77}{65} \cos(2t) - \frac{49}{130} \sin(2t)$
10. $Y(t) = t(A_0 t^3 + A_1 t^2 + A_2 t + A_3) + B t^2 e^t$
11. $Y(t) = t(A_0 t + A_1) e^{-t} + B \cos t + C \sin t$
12. $Y(t) = t(A_0 t^2 + A_1 t + A_2) + (B_0 t + B_1) \cos t + (C_0 t + C_1) \sin t$
13. $Y(t) = A e^t + (B_0 t + B_1) e^{-t} + t e^{-t} (C \cos t + D \sin t)$
14. $k_0 = a_0$, $k_n = a_0 a^n + a_1 a^{n-1} + \dots + a_{n-1} a + a_n$
- Section 4.4, page 188**
1. $y = c_1 + c_2 \cos t + c_3 \sin t - \ln \cos t - (\sin t) \ln(\sec t + \tan t)$
2. $y = c_1 + c_2 e^t + c_3 e^{-t} - \frac{1}{2}t^2$
3. $y = c_1 e^t + c_2 e^{-t} + c_3 e^{2t} + \frac{1}{30}e^{4t}$
4. $y = c_1 e^t + c_2 \cos t + c_3 \sin t - \frac{1}{5}e^{-t} \cos t$
5. $y = c_1 e^t + c_2 \cos t + c_3 \sin t - \frac{1}{2}(\cos t) \ln \cos t + \frac{1}{2}(\sin t) \ln \cos t - \frac{1}{2}t \cos t - \frac{1}{2}t \sin t + \frac{1}{2}e^t \int_{t_0}^t (e^{-s}/\cos s) ds$
6. $y(t) = y_c(t) + y_p(t)$
 $= c_1 + c_2 e^t + c_3 e^{-t} + \ln \left| \frac{\csc(t) + \cot(t)}{\csc(t_0) + \cot(t_0)} \right| + \frac{e^t}{2} \int_{t_0}^t e^{-s} \csc(s) ds + \frac{e^{-t}}{2} \int_{t_0}^t e^s \csc(s) ds$

7. $c_1 = \frac{3}{2}$, $c_2 = \frac{1}{2}$, $c_3 = -\frac{5}{2}$, $t_0 = 0$

8. $y = 3 + \ln(2)/2 - e^{-(t-\pi/4)} - \ln |\sec(t)| + \frac{e^t}{2} \int_{\pi/4}^t e^{-s} \tan(s) ds + \frac{e^{-t}}{2} \int_{\pi/4}^t e^s \tan(s) ds$

9. $Y(x) = x^4/15$
10. $Y(t) = \frac{1}{2} \int_{t_0}^t (e^{t-s} - \sin(t-s) - \cos(t-s)) g(s) ds$
11. $Y(t) = \frac{1}{2} \int_{t_0}^t (\sinh(t-s) - \sin(t-s)) g(s) ds$
12. $Y(t) = \frac{1}{2} \int_{t_0}^t e^{(t-s)}(t-s)^2 g(s) ds$; $Y(t) = -te^t \ln |t|$

Chapter 5**Section 5.1, page 195**

1. $\rho = 1$
2. $\rho = 2$
3. $\rho = \infty$
4. $\rho = \frac{1}{2}$
5. $\rho = 1$
6. $\rho = 3$
7. $\sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{(2n+1)!}$, $\rho = \infty$
8. $\sum_{n=0}^{\infty} \frac{x^n}{n!}$, $\rho = \infty$
9. $1 + (x-1)$, $\rho = \infty$
10. $1 - 2(x+1) + (x+1)^2$, $\rho = \infty$
11. $\sum_{n=1}^{\infty} (-1)^{n+1} \frac{(x-1)^n}{n}$, $\rho = 1$
12. $\sum_{n=0}^{\infty} x^n$, $\rho = 1$
13. $\sum_{n=0}^{\infty} (-1)^{n+1} (x-2)^n$, $\rho = 1$
14. a. $y' = 1 + 2^2 x + 3^2 x^2 + 4^2 x^3 + \dots + (n+1)^2 x^n + \dots$
b. $y'' = 2^2 + 3^2 \cdot 2x + 4^2 \cdot 3x^2 + 5^2 \cdot 4x^3 + \dots + (n+2)^2 (n+1)x^n + \dots$
15. a. $y' = a_1 + 2a_2 x + 3a_3 x^2 + 4a_4 x^3 + \dots + (n+1)a_{n+1} x^n + \dots$
 $= \sum_{n=1}^{\infty} n a_n x^{n-1} = \sum_{n=0}^{\infty} (n+1) a_{n+1} x^n$
 $y'' = 2a_2 + 6a_3 x + 12a_4 x^2 + 20a_5 x^3 + \dots + (n+2)(n+1)a_{n+2} x^n + \dots$
 $= \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} = \sum_{n=0}^{\infty} (n+2)(n+1)a_{n+2} x^n$
18. $\sum_{n=0}^{\infty} (n+2)(n+1)a_{n+2} x^n$
19. $\sum_{n=0}^{\infty} (n+1)a_n x^n$
20. $\sum_{n=0}^{\infty} ((n+2)(n+1)a_{n+2} + n a_n) x^n$
21. $a_1 + \sum_{n=1}^{\infty} ((n+1)a_{n+1} + a_{n-1}) x^n$
22. $\sum_{n=0}^{\infty} ((n+2)(n+1)a_{n+2} + a_n) x^n$
23. $a_n = (-2)^n a_0 / n!$, $n = 1, 2, \dots$; $a_0 e^{-2x}$

Section 5.2, page 204

1. a. $a_{n+2} = a_n/(n+2)(n+1)$

b, d. $y_1(x) = 1 + \frac{x^2}{2!} + \frac{x^4}{4!} + \frac{x^6}{6!} + \dots = \sum_{n=0}^{\infty} \frac{x^{2n}}{(2n)!} = \cosh x,$

$y_2(x) = x + \frac{x^3}{3!} + \frac{x^5}{5!} + \frac{x^7}{7!} + \dots = \sum_{n=0}^{\infty} \frac{x^{2n+1}}{(2n+1)!} = \sinh x$

2. a. $a_{n+2} = \frac{-3}{n+2} a_{n+1}$

b, d. $y_1 = 1, y_2 = x + \frac{(-3)^1}{2!} x^2 + \frac{(-3)^2}{3!} x^3 + \frac{(-3)^3}{4!} x^4 + \dots = \sum_{n=1}^{\infty} \frac{(-3)^{n-1} x^n}{n!} = \frac{1}{3}(1 - e^{3x})$

3. a. $a_{n+2} = a_n/(n+2)$

b, d. $y_1(x) = 1 + \frac{x^2}{2} + \frac{x^4}{2 \cdot 4} + \frac{x^6}{2 \cdot 4 \cdot 6} + \dots = \sum_{n=0}^{\infty} \frac{x^{2n}}{2^n n!},$

$y_2(x) = x + \frac{x^3}{3} + \frac{x^5}{3 \cdot 5} + \frac{x^7}{3 \cdot 5 \cdot 7} + \dots = \sum_{n=0}^{\infty} \frac{2^n n! x^{2n+1}}{(2n+1)!}$

4. a. $(n+2)a_{n+2} - a_{n+1} - a_n = 0$

b. $y_1(x) = 1 + \frac{1}{2}(x-1)^2 + \frac{1}{6}(x-1)^3 + \frac{1}{6}(x-1)^4 + \dots, y_2(x) = (x-1) + \frac{1}{2}(x-1)^2 + \frac{1}{2}(x-1)^3 + \frac{1}{4}(x-1)^4 + \dots$

5. a. $a_{n+4} = -k^2 a_n / ((n+4)(n+3)); a_2 = a_3 = 0$

b, d. $y_1(x) = 1 - \frac{k^2 x^4}{3 \cdot 4} + \frac{k^4 x^8}{3 \cdot 4 \cdot 7 \cdot 8} - \frac{k^6 x^{12}}{3 \cdot 4 \cdot 7 \cdot 8 \cdot 11 \cdot 12} + \dots = 1 + \sum_{m=0}^{\infty} \frac{(-1)^{m+1} (k^2 x^4)^{m+1}}{3 \cdot 4 \cdot 7 \cdot 8 \dots (4m+3)(4m+4)},$

$y_2(x) = x - \frac{k^2 x^5}{4 \cdot 5} + \frac{k^4 x^9}{4 \cdot 5 \cdot 8 \cdot 9} - \frac{k^6 x^{13}}{4 \cdot 5 \cdot 8 \cdot 9 \cdot 12 \cdot 13} + \dots = x \left(1 + \sum_{m=0}^{\infty} \frac{(-1)^{m+1} (k^2 x^4)^{m+1}}{4 \cdot 5 \cdot 8 \cdot 9 \dots (4m+4)(4m+5)} \right)$

Hint: Let $n = 4m$ in the recurrence relation, $m = 1, 2, 3, \dots$.

6. a. $(n+2)(n+1)a_{n+2} - n(n+1)a_{n+1} + a_n = 0, n \geq 1;$

$a_2 = -\frac{1}{2} a_0$

b. $y_1(x) = 1 - \frac{1}{2}x^2 - \frac{1}{6}x^3 - \frac{1}{24}x^4 + \dots,$

$y_2(x) = x - \frac{1}{6}x^3 - \frac{1}{12}x^4 - \frac{1}{24}x^5 + \dots$

7. a. $a_{n+2} = -a_n / (n+1), n = 0, 1, 2, \dots$

b. $y_1(x) = 1 - \frac{x^2}{1} + \frac{x^4}{1 \cdot 3} - \frac{x^6}{1 \cdot 3 \cdot 5} + \dots$

$= 1 + \sum_{n=1}^{\infty} \frac{(-1)^n x^{2n}}{1 \cdot 3 \cdot 5 \dots (2n-1)},$

$y_2(x) = x - \frac{x^3}{2} + \frac{x^5}{2 \cdot 4} - \frac{x^7}{2 \cdot 4 \cdot 6} + \dots$

$= x + \sum_{n=1}^{\infty} \frac{(-1)^n x^{2n+1}}{2 \cdot 4 \cdot 6 \dots (2n)}$

8. a. $a_{n+2} = -((n+1)^2 a_{n+1} + a_n + a_{n-1}) / ((n+1)(n+2)), n = 1, 2, \dots, a_2 = -(a_0 + a_1)/2$

b. $y_1(x) = 1 - \frac{1}{2}(x-1)^2 + \frac{1}{6}(x-1)^3 - \frac{1}{12}(x-1)^4 + \dots, y_2(x) = (x-1) - \frac{1}{2}(x-1)^2 + \frac{1}{6}(x-1)^3 - \frac{1}{6}(x-1)^4 + \dots$

9. a. $3(n+2)a_{n+2} - (n+1)a_n = 0, n = 0, 1, 2, \dots$

b, d. $y_1(x) = 1 + \frac{x^2}{6} + \frac{x^4}{24} + \frac{5}{432}x^6 + \dots + \dots + \frac{3 \cdot 5 \dots (2n-1)}{3^n \cdot 2 \cdot 4 \dots (2n)} x^{2n} + \dots,$

$y_2(x) = x + \frac{2}{9}x^3 + \frac{8}{135}x^5 + \frac{16}{945}x^7$

$+ \dots + \frac{2 \cdot 4 \dots (2n)}{3^n \cdot 3 \cdot 5 \dots (2n+1)} x^{2n+1} + \dots$

10. a. $2(n+2)(n+1)a_{n+2} + (n+3)a_n = 0, n = 0, 1, 2, \dots$

b, d. $y_1(x) = 1 - \frac{3}{4}x^2 + \frac{5}{32}x^4 - \frac{7}{384}x^6 + \dots + \dots + (-1)^n \frac{3 \cdot 5 \dots (2n+1)}{2^n (2n)!} x^{2n} + \dots,$

$y_2(x) = x - \frac{x^3}{3} + \frac{x^5}{20} - \frac{x^7}{210} + \dots + (-1)^n \frac{4 \cdot 6 \dots (2n+2)}{2^n (2n+1)!} x^{2n+1} + \dots$

11. a. $2(n+2)(n+1)a_{n+2} + 3(n+1)a_{n+1} + (n+3)a_n = 0, n = 0, 1, 2, \dots$

b. $y_1(x) = 1 - \frac{3}{4}(x-2)^2 + \frac{3}{8}(x-2)^3 + \frac{1}{64}(x-2)^4 + \dots, y_2(x) = (x-2) - \frac{3}{4}(x-2)^2 + \frac{1}{24}(x-2)^3 + \frac{9}{64}(x-2)^4 + \dots$

12. a. $y = 2 + x + x^2 + \frac{1}{3}x^3 + \frac{1}{4}x^4 + \dots$

c. about $|x| < 0.7$

13. a. $y = 4 - x - 4x^2 + \frac{1}{2}x^3 + \frac{4}{3}x^4 + \dots$

c. about $|x| < 0.5$

14. a. $y = -3 + 2x - \frac{3}{2}x^2 - \frac{1}{2}x^3 - \frac{1}{8}x^4 + \dots$

c. about $|x| < 0.9$

15. a. $y_1(x) = 1 - \frac{1}{3}(x-1)^3 - \frac{1}{12}(x-1)^4 + \frac{1}{18}(x-1)^6 + \dots, y_2(x) = (x-1) - \frac{1}{4}(x-1)^4 - \frac{1}{20}(x-1)^5 + \frac{1}{28}(x-1)^7 + \dots$

16. Hint: Consider using induction.

18. a. $y_1(x) = 1 - \frac{\lambda}{2!}x^2 + \frac{\lambda(\lambda-4)}{4!}x^4 - \frac{\lambda(\lambda-4)(\lambda-8)}{6!}x^6 + \dots, y_2(x) = x - \frac{\lambda-2}{3!}x^3 + \frac{(\lambda-2)(\lambda-6)}{5!}x^5 - \frac{(\lambda-2)(\lambda-6)(\lambda-10)}{7!}x^7 + \dots$

b. $1, x, 1 - 2x^2, x - \frac{2}{3}x^3, 1 - 4x^2 + \frac{4}{3}x^4, x - \frac{4}{3}x^3 + \frac{4}{15}x^5$

c. $1, 2x, 4x^2 - 2, 8x^3 - 12x, 16x^4 - 48x^2 + 12, 32x^5 - 160x^3 + 120x$

19. b. $y = x - x^3/6 + \dots$

Section 5.3, page 209

1. $\phi''(0) = -1, \phi'''(0) = 0, \phi^{(4)}(0) = 3$

2. $\phi''(1) = 0, \phi'''(1) = -6, \phi^{(4)}(1) = 42$

3. $\phi''(0) = 0, \phi'''(0) = -a_0, \phi^{(4)}(0) = -4a_1$

4. $\rho = \infty, \rho = \infty$

5. $\rho = 1, \rho = 3, \rho = 1$

6. $\rho = 1, \rho = \sqrt{3}$

7. a. $\rho = \infty$

b. $\rho = \infty$

c. $\rho = \infty$

d. $\rho = \infty$

e. $\rho = 1$

f. $\rho = \sqrt{2}$

g. $\rho = \infty$

h. $\rho = 1$

i. $\rho = 1$

j. $\rho = 2$

k. $\rho = \sqrt{3}$

l. $\rho = 1$

m. $\rho = \infty$

n. $\rho = \infty$

8. a. $y_1(x) = 1 - \frac{\alpha^2}{2!}x^2 - \frac{(2^2 - \alpha^2)\alpha^2}{4!}x^4 -$

$\frac{(4^2 - \alpha^2)(2^2 - \alpha^2)\alpha^2}{6!}x^6 - \dots$

$- \frac{((2m-2)^2 - \alpha^2) \dots (2^2 - \alpha^2)\alpha^2}{(2m)!} x^{2m} - \dots,$

$y_2(x) = x + \frac{1 - \alpha^2}{3!}x^3 + \frac{(3^2 - \alpha^2)(1 - \alpha^2)}{5!}x^5 + \dots$

$+ \frac{((2m-1)^2 - \alpha^2) \dots (1 - \alpha^2)}{(2m+1)!} x^{2m+1} + \dots$

b. $y_1(x)$ or $y_2(x)$ terminates with x^n as $\alpha = n$ is even or odd

c. $n = 0, y = 1; n = 1, y = x; n = 2, y = 1 - 2x^2; n = 3, y = x - \frac{4}{3}x^3$

9. $y_1(x) = 1 - \frac{1}{6}x^3 + \frac{1}{120}x^5 + \frac{1}{180}x^7 + \dots, y_2(x) = x - \frac{1}{12}x^4 + \frac{1}{180}x^6 + \frac{1}{504}x^8 + \dots, \rho = \infty$

10. $y_1(x) = 1 - \frac{1}{6}x^3 + \frac{1}{12}x^4 - \frac{1}{40}x^5 + \dots, y_2(x) = x - \frac{1}{12}x^4 + \frac{1}{20}x^5 - \frac{1}{60}x^6 + \dots, \rho = \infty$

11. $y_1(x) = 1 + x^2 + \frac{1}{12}x^4 + \frac{1}{120}x^6 + \dots, y_2(x) = x + \frac{1}{6}x^3 + \frac{1}{60}x^5 + \frac{1}{560}x^7 + \dots, \rho = \pi/2$

12. Cannot specify arbitrary initial conditions at $x = 0$; hence $x = 0$ is a singular point.

13. $y = 1 + x + \frac{x^2}{2!} + \dots + \frac{x^n}{n!} + \dots = e^x$

14. $y = 1 + \frac{x^2}{2} + \frac{x^4}{2 \cdot 4} + \frac{x^6}{2 \cdot 4 \cdot 6} + \dots + \frac{x^{2n}}{2^n \cdot n!} + \dots$

15. $y = 1 + x + x^2 + \dots + x^n + \dots = \frac{1}{1-x}$

16. $y = a_0 \left(1 + x + \frac{x^2}{2!} + \dots + \frac{x^n}{n!} + \dots \right)$

$+ 2 \left(\frac{x^3}{3!} + \frac{x^4}{4!} + \dots + \frac{x^n}{n!} + \dots \right)$

$= a_0 e^x + 2 \left(e^x - 1 - x - \frac{x^2}{2} \right) = ce^x - 2 - 2x - x^2$

18. $1, 1 - 3x^2, 1 - 10x^2 + \frac{35}{3}x^4; x, x - \frac{5}{3}x^3, x - \frac{14}{3}x^3 + \frac{21}{5}x^5$

19. a. $1, x, (3x^2 - 1)/2, (5x^3 - 3x)/2, (35x^4 - 30x^2 + 3)/8, (63x^5 - 70x^3 + 15x)/8$

c. $P_1, 0; P_2, \pm 0.57735; P_3, 0, \pm 0.77460; P_4, \pm 0.33998, \pm 0.86114; P_5, 0, \pm 0.53847, \pm 0.90618$

Section 5.4, page 218

1. $y = c_1 x^{-1} + c_2 x^{-2}$

2. $y = c_1 |x+1|^{-1/2} + c_2 |x+1|^{-3/2}$

3. $y = c_1 x^2 + c_2 x^2 \ln |x|$

4. $y = c_1 x + c_2 x \ln |x|$

5. $y = c_1 |x|^{(-5+\sqrt{29})/2} + c_2 |x|^{(-5-\sqrt{29})/2}$

d. $y_2(x) = x^{-1/3} \left(1 - \frac{1}{1!(1-\frac{1}{3})} \left(\frac{x}{2}\right)^2 + \frac{1}{2!(1-\frac{1}{3})(2-\frac{1}{3})} \left(\frac{x}{2}\right)^4 + \dots + \frac{(-1)^m}{m!(1-\frac{1}{3})(2-\frac{1}{3})\dots(m-\frac{1}{3})} \left(\frac{x}{2}\right)^{2m} + \dots \right)$

Hint: Let $n = 2m$ in the recurrence relation, $m = 1, 2, 3, \dots$

3. b. $r(r-1) = 0; \quad a_n = -\frac{a_{n-1}}{(n+r)(n+r-1)};$

$$r_1 = 1, r_2 = 0$$

c. $y_1(x) = x \left(1 - \frac{x}{1!2!} + \frac{x^2}{2!3!} + \dots + \frac{(-1)^n}{n!(n+1)!} x^n + \dots \right)$

4. b. $r^2 = 0; \quad a_n = \frac{a_{n-1}}{(n+r)^2}; \quad r_1 = r_2 = 0$

c. $y_1(x) = 1 + \frac{x}{(1!)^2} + \frac{x^2}{(2!)^2} + \dots + \frac{x^n}{(n!)^2} + \dots$

5. b. $r^2 - 2 = 0; \quad a_n = -\frac{a_{n-1}}{(n+r)^2 - 2}; \quad r_1 = \sqrt{2}, r_2 = -\sqrt{2}$

c. $y_1(x) = x^{\sqrt{2}}$

$$\times \left(1 - \frac{x}{1(1+2\sqrt{2})} + \frac{x^2}{2!(1+2\sqrt{2})(2+2\sqrt{2})} + \dots + \frac{(-1)^n}{n!(1+2\sqrt{2})(2+2\sqrt{2})\dots(n+2\sqrt{2})} x^n + \dots \right)$$

d. $y_2(x) = x^{-\sqrt{2}}$

$$\times \left(1 - \frac{x}{1(1-2\sqrt{2})} + \frac{x^2}{2!(1-2\sqrt{2})(2-2\sqrt{2})} + \dots + \frac{(-1)^n}{n!(1-2\sqrt{2})(2-2\sqrt{2})\dots(n-2\sqrt{2})} x^n + \dots \right)$$

6. b. $r^2 = 0; \quad (n+r)a_n = a_{n-1}; \quad r_1 = r_2 = 0$

c. $y_1(x) = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots + \frac{x^n}{n!} + \dots = e^x$

7. a. $r^2 = 0; \quad r_1 = 0, r_2 = 0$

b. $y_1(x) = 1 + \frac{\alpha(\alpha+1)}{2 \cdot 1^2}(x-1)$

$$- \frac{\alpha(\alpha+1)(1 \cdot 2 - \alpha(\alpha+1))}{(2 \cdot 1^2)(2 \cdot 2^2)} (x-1)^2 + \dots + (-1)^{n+1}$$

$$\times \frac{\alpha(\alpha+1)(1 \cdot 2 - \alpha(\alpha+1)) \dots (n(n-1) - \alpha(\alpha+1))}{2^n(n!)^2} \times (x-1)^n + \dots$$

8. a. $r_1 = \frac{1}{2}, r_2 = 0$ at both $x = \pm 1$

b. $y_1(x) = |x-1|^{1/2} \left(1 + \sum_{n=1}^{\infty} \frac{(-1)^n P_n}{2^n(2n+1)!} (x-1)^n \right)$ where $P_n = (1+2\alpha)\dots(2n-1+2\alpha)(1-2\alpha)\dots(2n-1-2\alpha)$, $y_2(x) = 1 + \sum_{n=1}^{\infty} \frac{(-1)^n Q_n}{n!1 \cdot 3 \cdot 5 \dots (2n-1)} (x-1)^n$ where $Q_n = (1+\alpha)\dots(n-1+\alpha)(-\alpha)(1-\alpha)\dots(n-1-\alpha)$,

9. b. $r^2 = 0; \quad r_1 = 0, r_2 = 0; \quad a_n = \frac{(n-1-\lambda)a_{n-1}}{n^2}$

c. $y_1(x) = 1 + \frac{-\lambda}{(1!)^2} x + \frac{(-\lambda)(1-\lambda)}{(2!)^2} x^2 + \dots + \frac{(-\lambda)(1-\lambda)\dots(n-1-\lambda)}{(n!)^2} x^n + \dots$

For $\lambda = n$, the coefficients of all terms past x^n are zero.

12. e. $((n-1)^2 - 1)b_n = -b_{n-2}$, it is impossible to determine b_2 .

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1. a. $x = 0;$

b. $r(r-1) = 0; \quad r_1 = 1, r_2 = 0$

2. a. $x = 0;$

b. $r^2 - 3r + 2 = 0; \quad r_1 = 2, r_2 = 1$

3. None

4. a. $x = 0;$

b. $r\left(r-\frac{3}{4}\right) = 0; \quad r_1 = \frac{3}{4}, r_2 = 0$

a. $x = -2;$

b. $r\left(r-\frac{5}{4}\right) = 0; \quad r_1 = \frac{5}{4}, r_2 = 0$

5. a. $x = 0;$

b. $r^2 + 1 = 0; \quad r_1 = i, r_2 = -i$

6. a. $x = 1;$

b. $r^2 + r = 0; \quad r_1 = 0, r_2 = -1$

7. a. $x = -2;$

b. $r^2 - (5/4)r = 0; \quad r_1 = 5/4, r_2 = 0$

8. a. $x = 2;$

b. $r^2 - 2r = 0; \quad r_1 = 2, r_2 = 0$

a. $x = -2;$

b. $r^2 - 2r = 0; \quad r_1 = 2, r_2 = 0$

9. b. $r_1 = 0, r_2 = 0$

c. $y_1(x) = 1 + x + \frac{1}{4}x^2 + \frac{1}{36}x^3 + \dots,$

$$y_2(x) = y_1(x) \ln x - 2x - \frac{3}{4}x^2 - \frac{11}{108}x^3 + \dots$$

10. b. $r_1 = 1, r_2 = 0$

c. $y_1(x) = x - 4x^2 + \frac{17}{3}x^3 - \frac{47}{12}x^4 + \dots,$

$$y_2(x) = -6y_1(x) \ln x + 1 - 33x^2 + \frac{449}{6}x^3 + \dots$$

11. b. $r_1 = 1, r_2 = 0$

c. $y_1(x) = x - \frac{1}{2}x^2 + \frac{1}{12}x^3 - \frac{1}{144}x^4 + \dots,$

$$y_2(x) = -y_1(x) \ln x + 1 - \frac{3}{4}x^2 + \frac{7}{36}x^3 - \frac{35}{1728}x^4 + \dots$$

12. b. $r_1 = 1, r_2 = -1$

c. $y_1(x) = x - \frac{1}{24}x^3 + \frac{1}{720}x^5 + \dots,$

$$y_2(x) = -\frac{1}{3}y_1(x) \ln x + x^{-1} - \frac{1}{90}x^3 + \dots$$

13. b. $r_1 = \frac{1}{2}, r_2 = 0$

c. $y_1(x) = (x-1)^{1/2} \left(1 - \frac{3}{4}(x-1) + \frac{53}{480}(x-1)^2 + \dots \right),$

d. $\rho = 1$

14. c. Hint: $(n-1)(n-2) + (1+\alpha+\beta)(n-1) + \alpha\beta$

$$= (n-1+\alpha)(n-1+\beta)$$

d. Hint: $(n-\gamma)(n-1-\gamma) + (1+\alpha+\beta)(n-\gamma) + \alpha\beta$

$$= (n-\gamma+\alpha)(n-\gamma+\beta)$$

Section 5.7, page 239

1. $y_1(x) = \sum_{n=0}^{\infty} \frac{(-1)^n x^n}{n!(n+1)!},$

$$y_2(x) = -y_1(x) \ln x + \frac{1}{x} \left(1 - \sum_{n=1}^{\infty} \frac{H_n + H_{n-1}}{n!(n-1)!} (-1)^n x^n \right)$$

2. $y_1(x) = \frac{1}{x} \sum_{n=0}^{\infty} \frac{(-1)^n x^n}{(n!)^2},$

$$y_2(x) = y_1(x) \ln x - \frac{2}{x} \sum_{n=1}^{\infty} \frac{(-1)^n H_n}{(n!)^2} x^n$$

3. $y_1(x) = \sum_{n=0}^{\infty} \frac{(-1)^n 2^n}{(n!)^2} x^n,$

$$y_2(x) = y_1(x) \ln x - 2 \sum_{n=1}^{\infty} \frac{(-1)^n 2^n H_n}{(n!)^2} x^n$$

4.

$$y_1(x) = x^{3/2} \left(1 + \sum_{m=1}^{\infty} \frac{(-1)^m}{m!(1+\frac{3}{2})(2+\frac{3}{2})\dots(m+\frac{3}{2})} \left(\frac{x}{2}\right)^{2m} \right)$$

$$y_2(x) = x^{-3/2} \left(1 + \sum_{m=1}^{\infty} \frac{(-1)^m}{m!(1-\frac{3}{2})(2-\frac{3}{2})\dots(m-\frac{3}{2})} \left(\frac{x}{2}\right)^{2m} \right)$$

Hint: Let $n = 2m$ in the recurrence relation, $m = 1, 2, 3, \dots$

For $r = -\frac{3}{2}$, $a_1 = 0$ and a_3 is arbitrary.

Chapter 6

Section 6.1, page 247

1. Piecewise continuous

2. Neither

3. Continuous

4. a. $F(s) = 1/s^2, \quad s > 0$

b. $F(s) = 2/s^3, \quad s > 0$

c. $F(s) = n!/s^{n+1}, \quad s > 0$

5. $F(s) = \frac{s}{s^2+a^2}, \quad s > 0$

6. $F(s) = \frac{s}{s^2-b^2}, \quad s > |b|$

7. $F(s) = \frac{b}{s^2-b^2}, \quad s > |b|$

8. $F(s) = \frac{b}{s^2+b^2}, \quad s > 0$

9. $F(s) = \frac{s}{s^2+b^2}, \quad s > 0$

10. $F(s) = \frac{b}{(s-a)^2+b^2}, \quad s > a$

11. $F(s) = \frac{s-a}{(s-a)^2+b^2}, \quad s > a$

12. $F(s) = \frac{1}{(s-a)^2}, \quad s > a$

13. $F(s) = \frac{2as}{(s^2+a^2)^2}, \quad s > 0$

14. $F(s) = \frac{n!}{(s-a)^{n+1}}, \quad s > a$

15. $F(s) = \frac{2a(3s^2-a^2)}{(s^2+a^2)^3}, \quad s > 0$

16. $F(s) = \frac{1-e^{-\pi s}}{s}$

17. $F(s) = \frac{1-e^{-s}}{s^2}$

18. $F(s) = \frac{1-2e^{-s}+e^{-2s}}{s^2}$

19. Converges

20. Converges

21. Diverges

22. d. $\Gamma(3/2) = \sqrt{\pi}/2; \quad \Gamma(11/2) = 945\sqrt{\pi}/32$

Section 6.2, page 255

25. $\mathcal{L}\{f(t)\} = \frac{1/s}{1+e^{-s}}, s > 0$

26. $\mathcal{L}\{f(t)\} = \frac{1-e^{-s}}{s(1+e^{-s})}, s > 0$

27. $\mathcal{L}\{f(t)\} = \frac{1-(1+s)e^{-s}}{s^2(1-e^{-s})}, s > 0$

28. $\mathcal{L}\{f(t)\} = \frac{1+e^{-\pi s}}{(1+s^2)(1-e^{-\pi s})}, s > 0$

29. a. $\mathcal{L}\{f(t)\} = s^{-1}(1-e^{-s}), s > 0$

b. $\mathcal{L}\{g(t)\} = s^{-2}(1-e^{-s}), s > 0$

c. $\mathcal{L}\{h(t)\} = s^{-2}(1-e^{-s})^2, s > 0$

30. b. $\mathcal{L}\{p(t)\} = \frac{1-e^{-s}}{s^2(1+e^{-s})}, s > 0$

Section 6.4, page 268

1. b. $y = 1 - \cos t + \sin t - u_{3\pi}(t)(1 + \cos t)$

2. b. $y = e^{-t} \sin t + \frac{1}{2}u_{\pi}(t)(1 + e^{-(t-\pi)} \cos t + e^{-(t-\pi)} \sin t) - \frac{1}{2}u_{2\pi}(t)(1 - e^{-(t-2\pi)} \cos t - e^{-(t-2\pi)} \sin t)$

3. b. $y = \frac{1}{6}(1 - u_{2\pi}(t))(2 \sin t - \sin(2t))$

4. b. $y = \frac{1}{2} + \frac{1}{2}e^{-2t} - e^{-t} - u_{10}(t)\left(\frac{1}{2} + \frac{1}{2}e^{-2(t-10)} - e^{-(t-10)}\right)$

5. b. $y = -\frac{16}{25} + \frac{4}{5}t + \frac{1}{25}e^{-t/2}(16 \cos t - 12 \sin t) + u_{\pi/2}(t)\left(\frac{16}{25} + \frac{2\pi}{5} - \frac{4}{5}t - \frac{1}{25}e^{\pi/4-t/2}(12 \cos t + 16 \sin t)\right)$

6. b. $y = h(t) + u_{\pi}(t)h(t - \pi),$

$h(t) = \frac{4}{17}(-4 \cos t + \sin t + 4e^{-t/2} \cos t + e^{-t/2} \sin t)$

7. b. $y = u_{\pi}(t)\left(\frac{1}{4} - \frac{1}{4} \cos(2t - 2\pi)\right) - u_{3\pi}(t)\left(\frac{1}{4} - \frac{1}{4} \cos(2t - 6\pi)\right)$

8. b. $y = h(t) - u_{\pi}(t)h(t - \pi),$
 $h(t) = (3 - 4 \cos t + \cos(2t))/12$

9. $f(t) = \frac{h}{k}(t - t_0)(u_{t_0}(t) - u_{t_0+k}(t)) + hu_{t_0+k}(t)$

10. $g(t) = \frac{h}{k}(t - t_0)(u_{t_0}(t) - u_{t_0+k}(t)) - \frac{h}{k}(t - t_0 - 2k)(u_{t_0+k}(t) - u_{t_0+2k}(t))$

11. b. $u(t) = 4ku_{3/2}(t)h\left(t - \frac{3}{2}\right) - 4ku_{5/2}(t)h\left(t - \frac{5}{2}\right),$
 $h(t) = \frac{1}{4} - \frac{\sqrt{7}}{84}e^{-t/8} \sin\left(\frac{3\sqrt{7}}{8}t\right) - \frac{1}{4}e^{-t/8} \cos\left(\frac{3\sqrt{7}}{8}t\right)$

d. $k = 2.51$

e. $\tau = 25.6773$

12. a. $k = 5$

b. $y = (u_5(t)h(t-5) - u_{5+k}(t)h(t-5-k))/k,$
 $h(t) = \frac{1}{4}t - \frac{1}{8} \sin(2t)$

13. b. $y = 1 - \cos t + 2 \sum_{k=1}^n (-1)^k u_{k\pi}(t)(1 - \cos(t - k\pi))$

15. b. $y = 1 - \cos t + \sum_{k=1}^n (-1)^k u_{k\pi}(t)(1 - \cos(t - k\pi))$

17. a. $y = 1 - \cos t + 2 \sum_{k=1}^n (-1)^k u_{11k/4}(t)(1 - \cos(t - 11k/4))$

Section 6.5, page 273

1. a. $y = e^{-t} \cos t + e^{-t} \sin t + u_{\pi}(t)e^{-(t-\pi)} \sin(t - \pi)$

2. a. $y = \frac{1}{2}u_{\pi}(t)\sin(2(t - \pi)) - \frac{1}{2}u_{2\pi}(t)\sin(2(t - 2\pi))$

3. a. $y = -\frac{1}{2}e^{-2t} + \frac{1}{2}e^{-t} + u_5(t)(-e^{-2(t-5)} + e^{-(t-5)}) + u_{10}(t)\left(\frac{1}{2} + \frac{1}{2}e^{-2(t-10)} - e^{-(t-10)}\right)$

4. a. $y = \frac{1}{4}\sin t - \frac{1}{4}\cos t + \frac{1}{4}e^{-t} \cos(\sqrt{2}t) + \frac{1}{\sqrt{2}}u_{3\pi}(t)e^{-(t-3\pi)} \sin(\sqrt{2}(t - 3\pi))$

5. a. $y = \sin t + u_{2\pi}(t)\sin(t - 2\pi)$

6. a. $y = u_{\pi/4}(t)\sin(2(t - \pi/4))$

7. a. $y = \frac{1}{5}\cos t + \frac{2}{5}\sin t - \frac{1}{5}e^{-t} \cos t - \frac{3}{5}e^{-t} \sin t + u_{\pi/2}(t)e^{-(t-\pi/2)} \sin(t - \pi/2)$

8. a. $y = u_1(t)(\sinh(t-1) - \sin(t-1))/2$

9. a. $-e^{-T/4}\delta(t-5-T), T = 8\pi/\sqrt{15}$

10. a. $y = \frac{4}{\sqrt{15}}u_1(t)e^{-(t-1)/4} \sin\left(\frac{\sqrt{15}}{4}(t-1)\right)$

b. $t_1 \cong 2.3613, y_1 \cong 0.71153$

c. $y = \frac{8\sqrt{7}}{21}u_1(t)e^{-(t-1)/8} \sin\left(\frac{3\sqrt{7}}{8}(t-1)\right); t_1 \cong 2.4569, y_1 \cong 0.83351$

d. $t_1 = 1 + \pi/2 \cong 2.5708, y_1 = 1$

11. a. $k_1 \cong 2.8108$

b. $k_1 \cong 2.3995$

c. $k_1 = 2$

12. a. $\phi(t, k) = \frac{1}{2k}(u_{4-k}(t)h(t-4+k) - u_{4+k}(t)h(t-4-k)),$
 $h(t) = 1 - \cos t$

b. $\phi_0(t) = u_4(t)\sin(t-4)$

c. Yes

13. b. $y = \sum_{k=1}^{20} u_{k\pi}(t)\sin(t - k\pi)$

14. b. $y = \sum_{k=1}^{20} (-1)^{k+1} u_{k\pi}(t)\sin(t - k\pi)$

15. b. $y = \sum_{k=1}^{15} u_{(2k-1)\pi}(t)\sin(t - (2k-1)\pi)$

16. b. $y = \sum_{k=1}^{40} (-1)^{k+1} u_{11k/4}(t)\sin(t - 11k/4)$

17. b. $y = \frac{20}{\sqrt{399}} \sum_{k=1}^{20} (-1)^{k+1} u_{k\pi}(t)e^{-(t-k\pi)/20} \times \sin\left(\frac{\sqrt{399}}{20}(t - k\pi)\right)$

18. b. $y = \frac{20}{\sqrt{399}} \sum_{k=1}^{15} u_{(2k-1)\pi}(t)e^{-(t-(2k-1)\pi)/20} \times \sin\left(\frac{\sqrt{399}}{20}(t - (2k-1)\pi)\right)$

Section 6.6, page 279

3. $\sin t * \sin t = \frac{1}{2}(\sin t - t \cos t)$ is negative when $t = 2\pi$, for example.

4. $F(s) = \frac{2}{s^2(s^2 + 4)}$

5. $F(s) = \frac{1}{(s+1)(s^2 + 1)}$

6. $F(s) = \frac{s}{(s^2 + 1)^2}$

7. $f(t) = \frac{1}{6} \int_0^t (t - \tau)^3 \sin \tau d\tau$

8. $f(t) = \int_0^t e^{-(t-\tau)} \cos(2\tau) d\tau$

9. $f(t) = \frac{1}{2} \int_0^t (t - \tau) e^{-(t-\tau)} \sin(2\tau) d\tau$

10. c. $\int_0^1 u^m(1-u)^n du = \frac{\Gamma(m+1)\Gamma(n+1)}{\Gamma(m+n+2)}$

11. $y = \frac{1}{\omega} \sin(\omega t) + \frac{1}{\omega} \int_0^t \sin(\omega(t-\tau))g(\tau) d\tau$

12. $y = \frac{1}{8} \int_0^t e^{-(t-\tau)/2} \sin(2(t-\tau))g(\tau) d\tau$

13. $y = e^{-t/2} \cos t - \frac{1}{2}e^{-t/2} \sin t + \int_0^t e^{-(t-\tau)/2} \sin(t-\tau)(1 - u_{\pi}(\tau)) d\tau$

14. $y = 2e^{-t} - e^{-2t} + \int_0^t (e^{-(t-\tau)} - e^{-2(t-\tau)}) \cos(\alpha\tau) d\tau$

15. $y = \frac{4}{3} \cos t - \frac{1}{3} \cos(2t) + \frac{1}{6} \int_0^t (2 \sin(t-\tau) - \sin(2(t-\tau)))g(\tau) d\tau$

16. $\Phi(s) = \frac{F(s)}{1 + K(s)}$

17. a. $\phi(t) = \frac{1}{3}(4 \sin(2t) - 2 \sin t)$

18. a. $\phi(t) = \cos t$

b. $\phi''(t) + \phi(t) = 0, \phi(0) = 1, \phi'(0) = 0$

19. a. $\phi(t) = (1 - 2t + t^2)e^{-t}$

b. $\phi''(t) + 2\phi'(t) + \phi(t) = 2e^{-t}, \phi(0) = 1, \phi'(0) = -3$

20. a. $\phi(t) = \frac{1}{3}e^{-t} - \frac{1}{3}e^{t/2} \cos\left(\frac{\sqrt{3}}{2}t\right) + \frac{1}{\sqrt{3}}e^{t/2} \sin\left(\frac{\sqrt{3}}{2}t\right)$

b. $\phi'''(t) + \phi(t) = 0, \phi(0) = 0, \phi'(0) = 0, \phi''(0) = 1$

21. a. $\phi(t) = \cos t$

b. $\phi^{(4)}(t) - \phi(t) = 0, \phi(0) = 1, \phi'(0) = 0, \phi''(0) = -1, \phi'''(0) = 0$

Chapter 7

Section 7.1, page 284

1. a. $x'_1 = x_2, x'_2 = -2x_1 - 0.5x_2$

2. a. $x'_1 = x_2, x'_2 = -(1 - 0.25t^2)x_1 - t^{-1}x_2$

3. $x'_1 = x_2, x'_2 = x_3, x'_3 = x_4, x'_4 = x_1$

4. $x'_1 = x_2, x'_2 = -4x_1 - 0.25x_2 + 2 \cos(3t), x_1(0) = 1, x_2(0) = -2$

5. $x'_1 = x_2, x'_2 = -q(t)x_1 - p(t)x_2 + g(t), x_1(0) = u_0, x_2(0) = u'_0$

6. c. $x_1 = c_1 e^{-t} + c_2 e^{-3t}$

d. $x_2 = c_1 e^{-t} - c_2 e^{-3t}$

7. a. $x''_1 - x'_1 - 2x_1 = 0$

b. $x_1 = \frac{11}{3}e^{2t} - \frac{2}{3}e^{-t}, x_2 = \frac{11}{6}e^{2t} - \frac{4}{3}e^{-t}$

c. Graph is asymptotic to the line $x_1 = 2x_2$ in the first quadrant.

8. a. $x''_1 + 4x_1 = 0$

b. $x_1 = 3 \cos(2t) + 4 \sin(2t), x_2 = -3 \sin(2t) + 4 \cos(2t)$

c. Graph is a circle, center at origin, radius 5, traversed clockwise.

9. a. $x''_1 + x'_1 + 4.25x_1 = 0$

b. $x_1 = -2e^{-t/2} \cos(2t) + 2e^{-t/2} \sin(2t$

4. a. $\begin{pmatrix} 3-2i & 2-i \\ 1+i & -2+3i \end{pmatrix}$

b. $\begin{pmatrix} 3+2i & 1-i \\ 2+i & -2-3i \end{pmatrix}$

c. $\begin{pmatrix} 3+2i & 2+i \\ 1-i & -2-3i \end{pmatrix}$

5. a. $\begin{pmatrix} 7 & -11 & -3 \\ 11 & 20 & 17 \\ -4 & 3 & -12 \end{pmatrix}$

b. $\begin{pmatrix} 5 & 0 & -1 \\ 2 & 7 & 4 \\ -1 & 1 & 4 \end{pmatrix}$

c. $\begin{pmatrix} 6 & -8 & -11 \\ 9 & 15 & 6 \\ -5 & -1 & 5 \end{pmatrix}$

7. a. $4i$

b. $12-8i$

c. $2+2i$

d. 16

8. $\begin{pmatrix} \frac{3}{11} & -\frac{4}{11} \\ \frac{2}{11} & \frac{1}{11} \end{pmatrix}$

9. $\begin{pmatrix} \frac{1}{6} & \frac{1}{12} \\ -\frac{1}{2} & \frac{1}{4} \end{pmatrix}$

10. $\begin{pmatrix} 1 & -3 & 2 \\ -3 & 3 & -1 \\ 2 & -1 & 0 \end{pmatrix}$

11. Singular

12. $\begin{pmatrix} \frac{1}{2} & -\frac{1}{4} & \frac{1}{8} \\ 0 & \frac{1}{2} & -\frac{1}{4} \\ 0 & 0 & \frac{1}{2} \end{pmatrix}$

13. Singular

14. $\begin{pmatrix} 1 & 1 & 0 & 1 \\ 1 & 0 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 0 & 1 & 0 & 1 \end{pmatrix}$

16. a. $\begin{pmatrix} 7e^t & 5e^{-t} & 10e^{2t} \\ -e^t & 7e^{-t} & 2e^{2t} \\ 8e^t & 0 & -e^{2t} \end{pmatrix}$

b. $\begin{pmatrix} 2e^{2t}-2+3e^{3t} & 1+4e^{-2t}-e^t & 3e^{3t}+2e^t-e^{4t} \\ 4e^{2t}-1-3e^{3t} & 2+2e^{-2t}+e^t & 6e^{3t}+e^t+e^{4t} \\ -2e^{2t}-3+6e^{3t} & -1+6e^{-2t}-2e^t & -3e^{3t}+3e^t-2e^{4t} \end{pmatrix}$

c. $\begin{pmatrix} e^t & -2e^{-t} & 2e^{2t} \\ 2e^t & -e^{-t} & -2e^{2t} \\ -e^t & -3e^{-t} & 4e^{2t} \end{pmatrix}$

d. $(e-1) \begin{pmatrix} 1 & 2e^{-1} & \frac{1}{2}(e+1) \\ 2 & e^{-1} & -\frac{1}{2}(e+1) \\ -1 & 3e^{-1} & e+1 \end{pmatrix}$

Section 7.3, page 303

1. $x_1 = -\frac{1}{3}, x_2 = \frac{7}{3}, x_3 = -\frac{1}{3}$

2. No solution

3. $x_1 = -c, x_2 = c+1, x_3 = c$, where c is arbitrary

4. $x_1 = c, x_2 = -c, x_3 = -c$, where c is arbitrary

5. $x_1 = 0, x_2 = 0, x_3 = 0$

6. Linearly independent

7. $\mathbf{x}^{(1)} - 5\mathbf{x}^{(2)} + 2\mathbf{x}^{(3)} = \mathbf{0}$

8. Linearly independent

9. $\mathbf{x}^{(1)} + \mathbf{x}^{(2)} - \mathbf{x}^{(4)} = \mathbf{0}$

11. $3\mathbf{x}^{(1)}(t) - 6\mathbf{x}^{(2)}(t) + \mathbf{x}^{(3)}(t) = \mathbf{0}$

12. Linearly independent

14. $\lambda_1 = 2, \mathbf{x}^{(1)} = \begin{pmatrix} 1 \\ 3 \end{pmatrix}; \lambda_2 = 4, \mathbf{x}^{(2)} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

15. $\lambda_1 = 1+2i, \mathbf{x}^{(1)} = \begin{pmatrix} 1 \\ 1-i \end{pmatrix}; \lambda_2 = 1-2i, \mathbf{x}^{(2)} = \begin{pmatrix} 1 \\ 1+i \end{pmatrix}$

16. $\lambda_1 = -3, \mathbf{x}^{(1)} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}; \lambda_2 = -1, \mathbf{x}^{(2)} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

17. $\lambda_1 = 2, \mathbf{x}^{(1)} = \begin{pmatrix} \sqrt{3} \\ 1 \end{pmatrix}; \lambda_2 = -2, \mathbf{x}^{(2)} = \begin{pmatrix} 1 \\ -\sqrt{3} \end{pmatrix}$

18. $\lambda_1 = 1, \mathbf{x}^{(1)} = \begin{pmatrix} 2 \\ -3 \end{pmatrix}; \lambda_2 = 1+2i, \mathbf{x}^{(2)} = \begin{pmatrix} 0 \\ -i \end{pmatrix}; \lambda_3 = 1-2i, \mathbf{x}^{(3)} = \begin{pmatrix} 0 \\ i \end{pmatrix}$

19. $\lambda_1 = 1, \mathbf{x}^{(1)} = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}; \lambda_2 = 2, \mathbf{x}^{(2)} = \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix}; \lambda_3 = 3, \mathbf{x}^{(3)} = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$

20. $\lambda_1 = 1, \mathbf{x}^{(1)} = \begin{pmatrix} 2 \\ -2 \\ -1 \end{pmatrix}; \lambda_2 = 2, \mathbf{x}^{(2)} = \begin{pmatrix} 2 \\ 1 \\ 2 \end{pmatrix}; \lambda_3 = -1, \mathbf{x}^{(3)} = \begin{pmatrix} 1 \\ 2 \\ -2 \end{pmatrix}$

Section 7.4, page 308

1. d. $\mathbf{x}(t) = \frac{1}{2}\mathbf{x}^{(1)} + \frac{1}{2}\mathbf{x}^{(2)} = \begin{pmatrix} \frac{1}{2}e^t + \frac{1}{2}e^{-t} \\ \frac{1}{2}e^t + \frac{3}{2}e^{-t} \end{pmatrix}$

e. 2.

2. d. $\mathbf{x}(t) = -\frac{1}{5}\mathbf{x}^{(1)} + \frac{6}{5}\mathbf{x}^{(2)} = \begin{pmatrix} -\frac{1}{5}e^{-3t} + \frac{6}{5}e^{2t} \\ \frac{4}{5}e^{-3t} + \frac{6}{5}e^{2t} \end{pmatrix}$

e. $5e^{-t}$.

3. d. $\mathbf{x}(t) = \frac{1}{5}\mathbf{x}^{(1)} - \frac{8}{5}\mathbf{x}^{(2)} = \begin{pmatrix} \cos t - 8 \sin t \\ 2 \cos t - 3 \sin t \end{pmatrix}$

e. -5.

4. d. $\mathbf{x}(t) = \frac{1}{2}\mathbf{x}^{(1)} + 0\mathbf{x}^{(2)} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$

e. 2.

5. d. $\mathbf{x}(t) = \frac{1}{4}\mathbf{x}^{(1)} + \mathbf{x}^{(2)} = \begin{pmatrix} \frac{t}{4} + t^{-1} \\ \frac{t}{4} + 3t^{-1} \end{pmatrix}$

e. 2.

6. d. $\mathbf{x}(t) = 2\mathbf{x}^{(1)} + 0\mathbf{x}^{(2)} = \begin{pmatrix} 2t^{-1} \\ 4t^{-1} \end{pmatrix}$

e. $-3t$.

8. c. $W(t) = c \exp \left(\int (p_{11}(t) + p_{22}(t)) dt \right)$

12. a. $W(t) = t^2$

b. $\mathbf{x}^{(1)}$ and $\mathbf{x}^{(2)}$ are linearly independent at each point except $t = 0$; they are linearly independent on every interval.

c. At least one coefficient must be discontinuous at $t = 0$.

d. $\mathbf{x}' = \begin{pmatrix} 0 & 1 \\ -2t^{-2} & 2t^{-1} \end{pmatrix} \mathbf{x}$

13. a. $W(t) = t(t-2)e^t$

b. $\mathbf{x}^{(1)}$ and $\mathbf{x}^{(2)}$ are linearly independent at each point except $t = 0$ and $t = 2$; they are linearly independent on every interval.

c. There must be at least one discontinuous coefficient at $t = 0$ and $t = 2$.

d. $\mathbf{x}' = \begin{pmatrix} 0 & 1 \\ \frac{2-2t}{t^2-2t} & \frac{t^2-2}{t^2-2t} \end{pmatrix} \mathbf{x}$

Section 7.5, page 318

1. a. $\mathbf{x} = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} 2 \\ 1 \end{pmatrix} e^{2t}$

2. a. $\mathbf{x} = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} 2 \\ 3 \end{pmatrix} e^{-2t}$

3. a. $\mathbf{x} = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^t + c_2 \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{-t}$

4. a. $\mathbf{x} = c_1 \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{t/2} + c_2 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{2t}$

5. a. $\mathbf{x} = c_1 \begin{pmatrix} 3 \\ 4 \end{pmatrix} + c_2 \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^{-2t}$

6. a. $\mathbf{x} = c_1 \begin{pmatrix} -2 \\ 1 \end{pmatrix} + c_2 \begin{pmatrix} -3 \\ 1 \end{pmatrix} e^t$

7. $\mathbf{x} = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{4t} + c_2 \begin{pmatrix} -2 \\ 1 \end{pmatrix} e^t + c_3 \begin{pmatrix} 1 \\ 0 \end{pmatrix} e^{-t}$

8. $\mathbf{x} = c_1 \begin{pmatrix} 1 \\ -4 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} 1 \\ 0 \end{pmatrix} e^{-t} + c_3 \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^{8t}$

9. $\mathbf{x} = c_1 \begin{pmatrix} 1 \\ -4 \end{pmatrix} e^t + c_2 \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{-2t} + c_3 \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^{3t}$

10. $\mathbf{x} = -\frac{3}{2} \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{2t} + \frac{7}{2} \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{4t}$

11. $\mathbf{x} = \frac{1}{2} \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-t} + \frac{1}{2} \begin{pmatrix} 1 \\ 5 \end{pmatrix} e^{3t}$

12. $\mathbf{x} = 6 \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^t + 3 \begin{pmatrix} 1 \\ -2 \end{pmatrix} e^{-t} - \begin{pmatrix} 1 \\ -8 \end{pmatrix} e^{4t}$

14. $\mathbf{x} = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} t + c_2 \begin{pmatrix} 1 \\ 3 \end{pmatrix} t^{-1}$

15. $\mathbf{x} = c_1 \begin{pmatrix} 1 \\ 3 \end{pmatrix} t^2 + c_2 \begin{pmatrix} 1 \\ 1 \end{pmatrix} t^4$

16. $\mathbf{x} = c_1 \begin{pmatrix} 3 \\ 4 \end{pmatrix} + c_2 \begin{pmatrix} 1 \\ 2 \end{pmatrix} t^{-2}$

21. a. $\mathbf{x}'_1 = \mathbf{x}_2, \mathbf{x}'_2 = -(c/a)\mathbf{x}_1 - (b/a)\mathbf{x}_2$

22. a. $\mathbf{x} = -\frac{55}{8} \begin{pmatrix} 3 \\ 2 \end{pmatrix} e^{-t/20} + \frac{29}{8} \begin{pmatrix} 1 \\ -2 \end{pmatrix} e^{-t/4}$

c. $T \cong 74.39$

23. a. $\mathbf{x} = c_1 \begin{pmatrix} -\sqrt{2} \\ 1 \end{pmatrix} e^{(-2+\sqrt{2})t/2} + c_2 \begin{pmatrix} \sqrt{2} \\ 1 \end{pmatrix} e^{(-2-\sqrt{2})t/2}$

$r_{1,2} = (-2 \pm \sqrt{2})/2$; node

b. $\mathbf{x} = c_1 \begin{pmatrix} -1 \\ \sqrt{2} \end{pmatrix} e^{(-1+\sqrt{2})t} + c_2 \begin{pmatrix} 1 \\ \sqrt{2} \end{pmatrix} e^{(-1-\sqrt{2})t}$

$r_{1,2} = -1 \pm \sqrt{2}$; saddle point

c. $r_{1,2} = -1 \pm \sqrt{\alpha}; \alpha = 1$

24. a. $\begin{pmatrix} I \\ V \end{pmatrix} = c_1 \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{-2t} + c_2 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-t}$

25. a. $\left(\frac{1}{CR_2} - \frac{R_1}{$

15. a. $r = -1 \pm \sqrt{25 + 8a}$

b. $\alpha = -25/8, -3$

16. $\mathbf{x} = c_1 t^{-1} \begin{pmatrix} \cos(\sqrt{2} \ln t) \\ \sqrt{2} \sin(\sqrt{2} \ln t) \end{pmatrix} + c_2 t^{-1} \begin{pmatrix} \sin(\sqrt{2} \ln t) \\ -\sqrt{2} \cos(\sqrt{2} \ln t) \end{pmatrix}$

17. $\mathbf{x} = c_1 \begin{pmatrix} 5 \cos(\ln t) \\ 2 \cos(\ln t) + \sin(\ln t) \end{pmatrix} + c_2 \begin{pmatrix} 5 \sin(\ln t) \\ -\cos(\ln t) + 2 \sin(\ln t) \end{pmatrix}$

18. a. $r = -\frac{1}{4} \pm i, -\frac{1}{4}$

b. $r = -\frac{1}{4} \pm i, \frac{1}{10}$

20. b. $\begin{pmatrix} I \\ V \end{pmatrix} = c_1 e^{-t/2} \begin{pmatrix} \cos(t/2) \\ 4 \sin(t/2) \end{pmatrix} + c_2 e^{-t/2} \begin{pmatrix} \sin(t/2) \\ -4 \cos(t/2) \end{pmatrix}$

c. Use $c_1 = 2, c_2 = -\frac{3}{4}$ in answer to part (b).

d. $\lim_{t \rightarrow \infty} I(t) = \lim_{t \rightarrow \infty} V(t) = 0$; no

21. b. $\begin{pmatrix} I \\ V \end{pmatrix} = c_1 e^{-t} \begin{pmatrix} \cos t \\ -\cos t - \sin t \end{pmatrix} + c_2 e^{-t} \begin{pmatrix} \sin t \\ -\sin t + \cos t \end{pmatrix}$

c. Use $c_1 = 2$ and $c_2 = 3$ in answer to part (b).

d. $\lim_{t \rightarrow \infty} I(t) = \lim_{t \rightarrow \infty} V(t) = 0$; no

23. b. $r = \pm i\sqrt{k/m}$

d. $|r|$ is the natural frequency.

24. c. $r_1^2 = -1, \xi^{(1)} = \begin{pmatrix} 3 \\ 2 \end{pmatrix}; r_2^2 = -4, \xi^{(2)} = \begin{pmatrix} 3 \\ -4 \end{pmatrix}$

d. $x_1 = 3c_1 \cos t + 3c_2 \sin t + 3c_3 \cos(2t) + 3c_4 \sin(2t), x_2 = 2c_1 \cos t + 2c_2 \sin t - 4c_3 \cos(2t) - 4c_4 \sin(2t)$

e. $x'_1 = -3c_1 \sin t + 3c_2 \cos t - 6c_3 \sin(2t) + 6c_4 \cos(2t), x'_2 = -2c_1 \sin t + 2c_2 \cos t + 8c_3 \sin(2t) - 8c_4 \cos(2t)$

25. a. $A = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -4 & 3 & 0 & 0 \\ 9/4 & -13/4 & 0 & 0 \end{pmatrix}$

b. $r_1 = i, \xi^{(1)} = \begin{pmatrix} 1 \\ 1 \\ i \\ i \end{pmatrix}; r_2 = -i, \xi^{(2)} = \begin{pmatrix} 1 \\ 1 \\ -i \\ -i \end{pmatrix}$

$r_3 = \frac{5}{2}i, \xi^{(3)} = \begin{pmatrix} 4 \\ -3 \\ 10i \\ -\frac{15}{2}i \end{pmatrix}; r_4 = -\frac{5}{2}i, \xi^{(4)} = \begin{pmatrix} 4 \\ -3 \\ -10i \\ \frac{15}{2}i \end{pmatrix}$

c. $\mathbf{y} = c_1 \begin{pmatrix} \cos t \\ \cos t \\ -\sin t \\ -\sin t \end{pmatrix} + c_2 \begin{pmatrix} \sin t \\ \sin t \\ \cos t \\ \cos t \end{pmatrix}$

$+ c_3 \begin{pmatrix} 4 \cos(\frac{5}{2}t) \\ -3 \cos(\frac{5}{2}t) \\ -10 \sin(\frac{5}{2}t) \\ \frac{15}{2} \sin(\frac{5}{2}t) \end{pmatrix} + c_4 \begin{pmatrix} 4 \sin(\frac{5}{2}t) \\ -3 \sin(\frac{5}{2}t) \\ 10(\frac{5}{2}t) \\ -\frac{15}{2} \cos(\frac{5}{2}t) \end{pmatrix}$

e. $c_1 = \frac{10}{7}, c_2 = 0, c_3 = \frac{1}{7}, c_4 = 0$. period = 4π .

Section 7.7, page 336

1. b. $\Phi(t) = \begin{pmatrix} -\frac{1}{3}e^{-t} + \frac{4}{3}e^{2t} & \frac{2}{3}e^{-t} - \frac{2}{3}e^{2t} \\ -\frac{2}{3}e^{-t} + \frac{2}{3}e^{2t} & \frac{4}{3}e^{-t} - \frac{1}{3}e^{2t} \end{pmatrix}$

2. b. $\Phi(t) = \begin{pmatrix} \frac{1}{2}e^{-t/2} + \frac{1}{2}e^{-t} & e^{-t/2} - e^{-t} \\ \frac{1}{4}e^{-t/2} - \frac{1}{4}e^{-t} & \frac{1}{2}e^{-t/2} + \frac{1}{2}e^{-t} \end{pmatrix}$

3. b. $\Phi(t) = \begin{pmatrix} \cos t + 2 \sin t & -5 \sin t \\ \sin t & \cos t - 2 \sin t \end{pmatrix}$

4. b. $\Phi(t) = \begin{pmatrix} e^{-t} \cos(2t) & -2e^{-t} \sin(2t) \\ \frac{1}{2}e^{-t} \sin(2t) & e^{-t} \cos(2t) \end{pmatrix}$

5. b. $\Phi(t) = \begin{pmatrix} -\frac{1}{2}e^{2t} + \frac{3}{2}e^{4t} & \frac{1}{2}e^{2t} - \frac{1}{2}e^{4t} \\ -\frac{3}{2}e^{2t} + \frac{3}{2}e^{4t} & \frac{3}{2}e^{2t} - \frac{1}{2}e^{4t} \end{pmatrix}$

6. b. $\Phi(t) = \begin{pmatrix} e^{-t} \cos t + 2e^{-t} \sin t & -e^{-t} \sin t \\ 5e^{-t} \sin t & e^{-t} \cos t - 2e^{-t} \sin t \end{pmatrix}$

7. b. $\Phi(t) = \begin{pmatrix} -2e^{-2t} + 3e^{-t} & -e^{-2t} + e^{-t} & -e^{-2t} + e^{-t} \\ \frac{5}{2}e^{-2t} - 4e^{-t} + \frac{3}{2}e^{2t} & \frac{5}{4}e^{-2t} - \frac{4}{3}e^{-t} + \frac{13}{12}e^{2t} & \frac{5}{4}e^{-2t} - \frac{4}{3}e^{-t} + \frac{1}{12}e^{2t} \\ \frac{7}{2}e^{-2t} - 2e^{-t} - \frac{3}{2}e^{2t} & \frac{7}{4}e^{-2t} - \frac{2}{3}e^{-t} - \frac{13}{12}e^{2t} & \frac{7}{4}e^{-2t} - \frac{2}{3}e^{-t} - \frac{1}{12}e^{2t} \end{pmatrix}$

8. b. $\Phi(t) = \begin{pmatrix} \frac{1}{6}e^t + \frac{1}{3}e^{-2t} + \frac{1}{2}e^{3t} & -\frac{1}{3}e^t + \frac{1}{3}e^{-2t} & \frac{1}{2}e^t - e^{-2t} + \frac{1}{2}e^{3t} \\ -\frac{2}{3}e^t - \frac{1}{3}e^{-2t} + e^{3t} & \frac{4}{3}e^t - \frac{1}{3}e^{-2t} & -2e^t + e^{-2t} + e^{3t} \\ -\frac{1}{6}e^t - \frac{1}{3}e^{-2t} + \frac{1}{2}e^{3t} & \frac{1}{3}e^t - \frac{1}{3}e^{-2t} & -\frac{1}{2}e^t + e^{-2t} + \frac{1}{2}e^{3t} \end{pmatrix}$

9. $\mathbf{x} = \begin{pmatrix} 3 \\ 1 \end{pmatrix} e^{-t} \cos(2t) + \begin{pmatrix} -2 \\ 3/2 \end{pmatrix} e^{-t} \sin(2t)$

14. c. $\mathbf{x} = \begin{pmatrix} u_0 \\ v_0 \end{pmatrix} \cos(\omega t) + \begin{pmatrix} v_0 \\ -\omega^2 u_0 \end{pmatrix} \frac{\sin(\omega t)}{\omega}$

Section 7.8, page 343

1. a. $\mathbf{x} = c_1 \begin{pmatrix} 2 \\ 1 \end{pmatrix} e^t + c_2 \begin{pmatrix} 2 \\ 1 \end{pmatrix} te^t + \begin{pmatrix} 1 \\ 0 \end{pmatrix} e^t$

2. a. $\mathbf{x} = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} + c_2 \begin{pmatrix} 1 \\ 2 \end{pmatrix} t - \begin{pmatrix} 0 \\ 1 \end{pmatrix}$

3. a. $\mathbf{x} = c_1 \begin{pmatrix} 2 \\ 1 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} 2 \\ 1 \end{pmatrix} te^{-t} + \begin{pmatrix} 0 \\ 2 \end{pmatrix} e^{-t}$

4. $\mathbf{x} = c_1 \begin{pmatrix} -3 \\ 4 \\ 2 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} e^{2t} + c_3 \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} te^{2t} + \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} e^{2t}$

5. $\mathbf{x} = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{2t} + c_2 \begin{pmatrix} 1 \\ 0 \end{pmatrix} e^{-t} + c_3 \begin{pmatrix} 0 \\ 1 \end{pmatrix} e^{-t}$

6. a. $\mathbf{x} = \begin{pmatrix} 3+4t \\ 2+4t \end{pmatrix} e^{-3t}$

7. a. $\mathbf{x} = \begin{pmatrix} 3 \\ -1 \end{pmatrix} e^{-t} - 6 \begin{pmatrix} 1 \\ 1 \end{pmatrix} te^{-t}$

8. a. $\mathbf{x} = 2 \begin{pmatrix} 1 \\ 2 \end{pmatrix} + 14 \begin{pmatrix} 3 \\ -1 \end{pmatrix} t$

9. a. $\mathbf{x} = \begin{pmatrix} -1 \\ 2 \\ -33 \end{pmatrix} e^t + 4 \begin{pmatrix} 0 \\ 1 \\ -6 \end{pmatrix} te^t + 3 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} e^{2t}$

10. a. $\mathbf{x} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} e^{-t/2} + \frac{1}{3} \begin{pmatrix} 2 \\ 5 \\ -7 \end{pmatrix} e^{-7t/2}$

11. $\mathbf{x} = c_1 \begin{pmatrix} 2 \\ 1 \end{pmatrix} t + c_2 \begin{pmatrix} 2 \\ 1 \end{pmatrix} t \ln t + \begin{pmatrix} 1 \\ 0 \end{pmatrix} t$

12. $\mathbf{x} = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} t^{-3} + c_2 \begin{pmatrix} 1 \\ 1 \end{pmatrix} t^{-3} \ln t - \begin{pmatrix} 0 \\ 1/4 \end{pmatrix} t^{-3}$

14. b. $\begin{pmatrix} I \\ V \end{pmatrix} = -\begin{pmatrix} 1 \\ -2 \end{pmatrix} e^{-t/2} + \left(\begin{pmatrix} -1 \\ -2 \end{pmatrix} te^{-t/2} + \begin{pmatrix} 2 \\ 0 \end{pmatrix} e^{-t/2} \right)$

15. d. $\xi = -\xi^{(1)}$

e. $\xi = -(k_1 + k_2)\xi^{(1)}, k_1 + k_2 \neq 0$

17. a. $\mathbf{x}^{(1)}(t) = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} e^{2t}$

c. $\mathbf{x}^{(2)}(t) = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} te^{2t} + \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} e^{2t}$

d. $\mathbf{x}^{(3)}(t) = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \frac{t^2}{2} e^{2t} + \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} te^{2t} + \begin{pmatrix} 2 \\ 0 \\ 3 \end{pmatrix} e^{2t}$

e. $\Psi(t) = e^{2t} \begin{pmatrix} 0 & 1 & t+2 \\ 1 & t+1 & t^2/2+t \\ -1 & -t & -t^2/2+3 \end{pmatrix}$

f. $\mathbf{T} = \begin{pmatrix} 0 & 1 & 2 \\ 1 & 1 & 0 \\ -1 & 0 & 3 \end{pmatrix}, \mathbf{T}^{-1} = \begin{pmatrix} -3 & 3 & 2 \\ 3 & -2 & -2 \\ -1 & 1 & 1 \end{pmatrix}$

$\mathbf{J} = \begin{pmatrix} 2 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & 2 \end{pmatrix}$

18. a. $\mathbf{x}^{(1)}(t) = \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix} e^t, \mathbf{x}^{(2)}(t) = \begin{pmatrix} 0 \\ 2 \\ -3 \end{pmatrix} e^t$

b. $\mathbf{x}^{(3)}(t) = \begin{pmatrix} -2 \\ -4 \\ 2 \end{pmatrix} te^t + \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} e^t$

e. $\Psi(t) = e^t \begin{pmatrix} 1 & 0 & -2t \\ 0 & 2 & -4t \\ 2 & -3 & 2t+1 \end{pmatrix}$ or $e^t \begin{pmatrix} 1 & -2 & -2t \\ 0 & 4 & -4t \\ 2 & 2 & 2t+1 \end{pmatrix}$

f. $\mathbf{T} = \begin{pmatrix} 1 & -2 & 0 \\ 0 & 4 & 0 \\ 2 & 2 & 1 \end{pmatrix}, \mathbf{T}^{-1} = \begin{pmatrix} 1 & -1/2 & 0 \\ 0 & -1/4 & 0 \\ -2 & 3/2 & 1 \end{pmatrix}$

$\mathbf{J} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}$

19. a. $\mathbf{J}^2 = \begin{pmatrix} \lambda^2 & 2\lambda \\ 0 & \lambda^2 \end{pmatrix}, \mathbf{J}^3 = \begin{pmatrix} \lambda^3 & 3\lambda^2 \\ 0 & \lambda^3 \end{pmatrix}, \mathbf{J}^4 = \begin{pmatrix} \lambda^4 & 4\lambda^3 \\ 0 & \lambda^4 \end{pmatrix}$

c. $\exp(\mathbf{J}t) = e^{\lambda t} \begin{pmatrix} 1 & t \\ 0 & 1 \end{pmatrix}$

d. $\mathbf{x} = \exp(\mathbf{J}t) \mathbf{x}^0$

20. c. $\exp(\mathbf{J}t) = e^{\lambda t} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

21. c. $\exp(\mathbf{J}t) = e^{\lambda t} \begin{pmatrix} 1 & t & t^2/2 \\ 0 & 1 & t \\ 0 & 0 & 1 \end{pmatrix}$

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14. a. $\mathbf{x}(t) = \begin{pmatrix} 0 & 1 \\ -\frac{t+2}{t^2} & \frac{t+2}{t} \end{pmatrix} \mathbf{x} + \begin{pmatrix} 0 \\ 2t \end{pmatrix}$.

15. a. $\mathbf{x}(t) = \begin{pmatrix} 0 & 1 \\ -q(t) & -p(t) \end{pmatrix} \mathbf{x} + \begin{pmatrix} 0 \\ g(t) \end{pmatrix}$.

17. $(3(\alpha_1 - \alpha_2) - 4)/6 = c_1, (\alpha_1 + \alpha_2 + 3)/2 = c_2$

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- 3. a.** 1.59980, 1.29288, 1.07242, 0.930175
- b.** 1.61124, 1.31361, 1.10012, 0.962552
- c.** 1.64337, 1.37164, 1.17763, 1.05334
- d.** 1.63301, 1.35295, 1.15267, 1.02407
- 4. a.** 1.2025, 1.41603, 1.64289, 1.88590
- b.** 1.20388, 1.41936, 1.64896, 1.89572
- c.** 1.20864, 1.43104, 1.67042, 1.93076
- d.** 1.20693, 1.42683, 1.66265, 1.91802
- 5. a.** 1.10244, 1.21426, 1.33484, 1.46399
- b.** 1.10365, 1.21656, 1.33817, 1.46832
- c.** 1.10720, 1.22333, 1.34797, 1.48110
- d.** 1.10603, 1.22110, 1.34473, 1.47688
- 6. a.** 0.509239, 0.522187, 0.539023, 0.559936
- b.** 0.509701, 0.523155, 0.540550, 0.562089
- c.** 0.511127, 0.526155, 0.545306, 0.568822
- d.** 0.510645, 0.525138, 0.543690, 0.566529
- 7. a.** -0.920498, -0.857538, -0.808030, -0.770038
- b.** -0.922575, -0.860923, -0.812300, -0.774965
- c.** -0.928059, -0.870054, -0.824021, -0.788686
- d.** -0.926341, -0.867163, -0.820279, -0.784275
- 8. a.** 2.90330, 7.53999, 19.4292, 50.5614
- b.** 2.93506, 7.70957, 20.1081, 52.9779
- c.** 3.03951, 8.28137, 22.4562, 61.5496
- d.** 3.00306, 8.07933, 21.6163, 58.4462
- 9. a.** 0.891830, 1.25225, 2.37818, 4.07257
- b.** 0.908902, 1.26872, 2.39336, 4.08799
- c.** 0.958565, 1.31786, 2.43924, 4.13474
- d.** 0.942261, 1.30153, 2.42389, 4.11908
- 10. a.** 1.60729, 2.46830, 3.72167, 5.45963
- b.** 1.60996, 2.47460, 3.73356, 5.47774
- c.** 1.61792, 2.49356, 3.76940, 5.53223
- d.** 1.61528, 2.48723, 3.75742, 5.51404
- 11. a.** -1.45865, -0.217545, 1.05715, 1.41487
- b.** -1.45322, -0.180813, 1.05903, 1.41244
- c.** -1.43600, -0.0681657, 1.06489, 1.40575
- d.** -1.44190, -0.105737, 1.06290, 1.40789
- 12. a.** 0.587987, 0.791589, 1.14743, 1.70973
- b.** 0.589440, 0.795758, 1.15693, 1.72955
- c.** 0.593901, 0.808716, 1.18687, 1.79291
- d.** 0.592396, 0.804319, 1.17664, 1.77111
- 13.** 1.595, 2.4636
- 14.** $e_{n+1} = (2\phi(\bar{t}_n) - 1)h^2, |e_{n+1}| \leq \left(1 + 2 \max_{0 \leq t \leq 1} |\phi(t)|\right)h^2,$
 $e_{n+1} = e^{2\bar{t}_n}h^2, |e_1| \leq 0.012, |e_4| \leq 0.022$
- 15.** $e_{n+1} = (2\phi(\bar{t}_n) - \bar{t}_n)h^2, |e_{n+1}| \leq \left(1 + 2 \max_{0 \leq t \leq 1} |\phi(t)|\right)h^2,$
 $e_{n+1} = 2e^{2\bar{t}_n}h^2, |e_1| \leq 0.024, |e_4| \leq 0.045$

16. $e_{n+1} = \left(19 - 15\bar{t}_n\phi(\bar{t}_n)^{-1/2}\right)h^2/4$

17. $e_{n+1} = \left(1 + (\bar{t}_n + \phi(\bar{t}_n))^{-1/2}\right)h^2/4$

18. $e_{n+1} = \left(2 - \left(\phi(\bar{t}_n) + 2\bar{t}_n^2\right)\exp(-\bar{t}_n\phi(\bar{t}_n)) - \bar{t}_n\exp(-2\bar{t}_n\phi(\bar{t}_n))\right)h^2/2$

- 19. a.** 1.2, 1.0, 1.2
b. $\phi(t) = 1 + (1/5\pi)\sin(5\pi t)$
c. 1.1, 1.1, 1.0, 1.0
d. $h < 1/\sqrt{50\pi} \cong 0.08$

21. $e_{n+1} = -\frac{1}{2}\phi''(\bar{t}_n)h^2$

- 22. a.** 1.55, 2.34, 3.46, 5.07
b. 1.20, 1.39, 1.57, 1.74
c. 1.20, 1.42, 1.65, 1.90

- 23. a.** 0

- b.** 60

- c.** -92.16

- 24.** 0.224 ≠ 0.225

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- 2. a.** 1.19512, 1.38120, 1.55909, 1.72956
- b.** 1.19515, 1.38125, 1.55916, 1.72965
- c.** 1.19516, 1.38126, 1.55918, 1.72967
- 3. a.** 1.20526, 1.42273, 1.65511, 1.90570
- b.** 1.20533, 1.42290, 1.65542, 1.90621
- c.** 1.20534, 1.42294, 1.65550, 1.90634
- 4. a.** 1.10483, 1.21882, 1.34146, 1.47263
- b.** 1.10484, 1.21884, 1.34147, 1.47262
- c.** 1.10484, 1.21884, 1.34147, 1.47262
- 5. a.** 0.510164, 0.524126, 0.542083, 0.564251
- b.** 0.510168, 0.524135, 0.542100, 0.564277
- c.** 0.510169, 0.524137, 0.542104, 0.564284
- 6. a.** -0.924650, -0.864338, -0.816642, -0.780008
- b.** -0.924550, -0.864177, -0.816442, -0.779781
- c.** -0.924525, -0.864138, -0.816393, -0.779725
- 7. a.** 2.96719, 7.88313, 20.8114, 55.5106
- b.** 2.96800, 7.88755, 20.8294, 55.5758
- 8. a.** 0.926139, 1.28558, 2.40898, 4.10386
- b.** 0.925815, 1.28525, 2.40869, 4.10359
- 9. a.** 3.96217, 5.10887, 6.43134, 7.92332
- b.** 3.96218, 5.10889, 6.43138, 7.92337
- 10. a.** 1.61263, 2.48097, 3.74556, 5.49595
- b.** 1.61263, 2.48092, 3.74550, 5.49589
- 11. a.** 0.590909, 0.800000, 1.166667, 1.75000
- b.** 0.590909, 0.800000, 1.166667, 1.75000

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- 1. a.** 1.7296801, 1.8934697
- b.** 1.7296802, 1.8934698
- c.** 1.7296805, 1.8934711
- 2. a.** 0.993852, 0.925764
- b.** 0.993846, 0.925746
- c.** 0.993869, 0.925837
- 3. a.** 1.4726173, 1.6126215
- b.** 1.4726189, 1.6126231
- c.** 1.4726199, 1.6126256
- 4. a.** 0.56428577, 0.59090918
- b.** 0.56428581, 0.59090923
- c.** 0.56428588, 0.59090952
- 5. a.** -0.779693, -0.753135
- b.** -0.779692, -0.753137
- c.** -0.779680, -0.753089
- 6. a.** 2.96828, 7.88907, 20.8356, 55.5984
- b.** 2.96829, 7.88909, 20.8357, 55.5986
- c.** 2.96831, 7.88926, 20.8364, 55.6015
- 7. a.** 0.9257133, 1.285148, 2.408595, 4.103495
- b.** 0.9257124, 1.285148, 2.408595, 4.103495
- c.** 0.9257248, 1.285158, 2.408594, 4.103493
- 13. a.** $e_{n+1} = (38h^3/3)\exp(4\bar{t}_n), |e_{n+1}| \leq 37, 758.8h^3 \text{ on } 0 \leq t \leq 2,$
 $|e_1| \leq 0.00193389$
- 14. a.** $e_{n+1} = (2h^3/3)\exp(2\bar{t}_n), |e_{n+1}| \leq 4.92604h^3 \text{ on } 0 \leq t \leq 1,$
 $|e_1| \leq 0.000814269$
- 15. a.** $e_{n+1} = (4h^3/3)\exp(2\bar{t}_n), |e_{n+1}| \leq 9.85207h^3 \text{ on } 0 \leq t \leq 1,$
 $|e_1| \leq 0.00162854$

16. $h \cong 0.036$

17. $h \cong 0.023$

18. $h \cong 0.081$

19. $h \cong 0.117$

21. 1.19512, 1.38120, 1.55909, 1.72956

22. 1.62268, 1.33435, 1.12789, 0.995130

23. 1.20526, 1.42273, 1.65511, 1.90570

24. 1.10485, 1.21886, 1.34149, 1.47264

8. a. 3.962186, 5.108903, 6.431390, 7.923385

b. 3.962186, 5.108903, 6.431390, 7.923385

c. 3.962186, 5.108903, 6.431390, 7.923385

9. a. 1.612622, 2.480909, 3.745479, 5.495872

b. 1.612622, 2.480909, 3.745479, 5.495873

c. 1.612623, 2.480905, 3.745473, 5.495869

10. a. 0.5909091, 0.8000000, 1.166667, 1.750000

b. 0.5909091, 0.8000000, 1.166667, 1.750000

c. 0.5909092, 0.8000002, 1.166667, 1.750001

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1. a. 1.26, 0.76, 1.7714, 1.4824, 2.58991, 2.3703;

3.82374, 3.60413; 5.64246, 5.38885

b. 1.32493, 0.758933; 1.93679, 1.57919; 2.93414,

2.66099; 4.48318, 4.22639; 6.84236, 6.56452

c. 1.32489, 0.759516; 1.9369, 1.57999; 2.93459, 2.66201;