

## Partial Solutions to 18.03 Practice Hour Exam II

1. (a)  $(1 + \sqrt{3}i)^6 = 2^6(\cos \pi/3 + i \sin \pi/3)^6 = 2^6(e^{i\pi/3})^6 = 2^6 e^{2\pi i} = 2^6 = 64$ . (b)  $z = \ln 2 + 2\pi ki$  for all integers  $k$ .

2. (a)  $-xe^x + Ae^x + Be^{2x}$ . (b)  $e^x(x^4/12 + Ax + B)$ . (c)  $\frac{1}{5}e^x(-2 \cos x + \sin x) + A \cos x + B \sin x$ . (d) The solutions are  $x^{1+\sqrt{2}}$  and  $x^{1-\sqrt{2}}$ . The Wronskian is  $y_1 y_2' - y_1' y_2 = -2\sqrt{2}x$ . We could have known that the Wronskian was a multiple of  $x$ , from Problem set 3 problem II.12.

3. (a) Physically, the spring constant  $q$  will be non-negative. If it is 0 (e.g. if someone stole the spring), there will be exponential decay to some equilibrium value (general solution  $C_1 e^{-4x} + C_2$ ). If  $0 < q < 4$  (if the spring is weak), there will be exponential decay; the system is overdamped. If  $q = 4$ , the general solution is of the form  $(Ax+B)e^{-2x}$  — critically damped. If  $q > 4$  (so the discriminant  $16 - q^2$  of the characteristic quadratic  $r^2 + 4r + q = 0$  is negative), then the roots of the equation will have imaginary parts, and the system will be underdamped. The overall behavior will look fundamentally different:  $y$  will still tend to 0 as time passes, but it will have oscillatory behavior. (Aside: what would happen if you had a “reverse spring”, i.e.  $q$  were negative?)

(b) The general solution of the homogeneous version is  $Ae^{-x} + Be^{-2x}$ . To find a specific solution, we instead solve  $y'' + 3y' + 2y = e^{\omega_0 i x}$ , and take the real part. We expect a solution of the form  $Ae^{\omega_0 i x}$ . Substituting into the differential equation, we find  $A((2 - \omega_0^2) + 3\omega_0 i) = 1$ , i.e.

$$A = \frac{(2 - \omega_0^2) - 3\omega_0 i}{(2 - \omega_0^2)^2 + (3\omega_0)^2}.$$

Hence to find a solution to the original differential equation, we multiply  $A$  by  $\cos(\omega_0 x) + i \sin(\omega_0 x)$ , and take the real part:

$$\begin{aligned} y &= \frac{(2 - \omega_0^2) \cos(\omega_0 x) + 3\omega_0 \sin(\omega_0 x)}{(2 - \omega_0^2)^2 + (3\omega_0)^2} \\ &= \frac{\cos(\omega_0 x - \phi)}{\sqrt{(2 - \omega_0^2)^2 + (3\omega_0)^2}} \end{aligned}$$

where  $\tan \phi = 3\omega_0/(2 - \omega_0^2)$ . This is the steady state solution.  $\phi$  is the phase lag. The gain is  $1/\sqrt{(2 - \omega_0^2)^2 + (3\omega_0)^2}$ . This is maximized (“practical resonance”) when  $(2 - \omega_0^2)^2 + (3\omega_0)^2 = \omega_0^4 + 5\omega_0^2 + 4$  is minimized, which is when  $\omega_0 = 0$ . (Note: this is odd behavior, a result of incomplete proofreading of the practice exam.)

4. (a) Linear:  $x^2 D$ ,  $Sy = y(\sin(x))$ ,  $Ly = x^2 Dy + \sin(x)y$ ,  $M_f y = f(x)y$ . Non-linear:  $Ty = y + 1$ .

(b) (Hint: Expand out  $x \frac{d}{dx}(x \frac{d}{dx}(x \frac{d}{dx} f(x)))$ , using the chain rule twice.)  $(xD)^3 = xD + 3x^2 D^2 + x^3 D^3$ .

(c) Notice that  $(xD)x^r = rx^r$ , so  $(xD)^k x^r = r^k x^r$ . Hence if  $f(r) = a_l r^l + \dots + a_1 r + a_0$ , then  $f(xD)x^r = a_l (xD)^l x^r + \dots + a_1 (xD)x^r + a_0 x^r = (a_l r^l + \dots + a_1 r + a_0)x^r = f(r)x^r$ .

**5.** If  $r^2 + pr + q = 0$  has a root  $r_1$  with negative real part, then there is a solution of  $y'' + py' + qy = 0$  which is not zero but which converges to zero as  $x \rightarrow \infty$ . If both roots  $r_1$  and  $r_2$  have negative real parts, then all nonzero solutions have this property. These conditions can be interpreted in terms of  $p$  and  $q$ ; see the lecture summary for Class 12 on the web.

**6.** All solutions are in the back of the book except EP 46, in which case (using the method of p. 166)  $y = \sqrt{A(x - B)^2 + 1/a}$ .