

List 10*Systems of linear ODEs / Review for Exam 2*

A system of two first-order linear ODEs for $x(t)$ and $y(t)$ can be written as

$$\begin{cases} x' = a_{11}x + a_{12}y + b_1 \\ y' = a_{21}x + a_{22}y + b_2 \end{cases}$$

In this course, the systems will always be homogeneous (meaning $b_1 = b_2 = 0$) and the coefficients a_{ij} will always be constants.

241. (a) Re-write the system

$$\begin{cases} x' = 3y \\ y' = x + 2y \end{cases}$$

as a single second-order linear ODE for $x(t)$. Simplify to remove fractions.

Re-write the first equation as $y = \frac{1}{3}x'$, then since $y' = \frac{1}{3}x''$ the second equation becomes $(\frac{1}{3}x'') = x + 2(\frac{1}{3}x')$, or

$$\frac{1}{3}x'' - \frac{2}{3}x' - x = 0 \quad \text{or} \quad x'' - 2x' - 3x = 0.$$

(b) Re-write the system as a single ODE for $y(t)$.

From the second equation, $x = y' - 2y$, so $x' = y'' - 2y'$ and then the first equation becomes $y'' - 2y' = 3y$, or $y'' - 2y' - 3y = 0$.

(c) Find the general solution to the system.

Elimination of y : The ODE $x'' - 2x' - 3x = 0$ has characteristic polynomial

$$f(\lambda) = \frac{1}{3}\lambda^2 - \frac{2}{3}\lambda - 1 = \frac{1}{3}(\lambda + 1)(\lambda - 3),$$

which has roots -1 and 3 , so $x = C_1e^{-t} + C_2e^{3t}$. Recall that $y = \frac{1}{3}x'$, so $y = \frac{1}{3}(-C_1e^{-t} + 3C_2e^{3t}) = \frac{-1}{3}C_1e^{-t} + C_2e^{3t}$. The general solution to the system is therefore $x = C_1e^{-t} + C_2e^{3t}, y = \frac{-1}{3}C_1e^{-t} + C_2e^{3t}$.

Elimination of x : Using $x = y' - 2y$, we get $y'' - 2y' - 3y' = 0$ and thus $y = C_1e^{-t} + C_2e^{3t}$. Then $x = y' - 2y = (C_1e^{-t} + C_2e^{3t})' - 2(C_1e^{-t} + C_2e^{3t}) = -3C_1e^{-t} + C_2e^{3t}$. This gives $x = -3C_1e^{-t} + C_2e^{3t}, y = C_1e^{-t} + C_2e^{3t}$. It may look different, but this *is* equivalent to the first answer when " C_1 " is replaced by $-3C_1$.

Eigenvectors: (This is another method you can use if you want.) The general solution is always

$$\begin{bmatrix} x \\ y \end{bmatrix} = \vec{v}_1e^{\lambda_1 t} + \vec{v}_2e^{\lambda_2 t},$$

where λ_i, \vec{v}_i are eigenvalue-eigenvector pairs of the coefficient matrix. For this task, $A = \begin{bmatrix} 0 & 3 \\ 1 & 2 \end{bmatrix}$ has eigenvalues $\lambda_1 = -1$ and $\lambda_2 = 3$ with corresponding eigenvectors $\vec{v}_1 = C_1 \begin{bmatrix} 3 \\ -1 \end{bmatrix}$ and $\vec{v}_2 = C_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ (remember that eigenvectors are really any scalar multiple of that vector; that's why we can write C_1 and C_2 as part of the vectors). The solution to ODE is

$$\begin{bmatrix} x \\ y \end{bmatrix} = C_1 \begin{bmatrix} -3 \\ 1 \end{bmatrix} e^{-t} + C_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{3t} = \begin{bmatrix} -3C_1e^{-t} + C_2e^{3t} \\ C_1e^{-t} + C_2e^{3t} \end{bmatrix}.$$

242. Solve $\begin{cases} x' = 12x + 2y \\ y' = -12x + 23y. \end{cases}$ $\begin{cases} x = C_1e^{20t} + 2C_2e^{15t} \\ y = 4C_1e^{20t} + 3C_2e^{15t} \end{cases}$

The version above is written so that none of the coefficients use fractions. There are many other (equivalent) correct answers. For example, replacing C_2 with $\frac{1}{2}C_2$, we get

$$\begin{cases} x = C_1e^{20t} + C_2e^{15t} \\ y = 4C_1e^{20t} + \frac{3}{2}C_2e^{15t}, \end{cases}$$

which would be the result of eliminating y . If you eliminate x instead, then

$$\begin{cases} x = \frac{1}{4}C_1e^{20t} + \frac{2}{3}C_2e^{15t} \\ y = C_1e^{20t} + C_2e^{15t} \end{cases}$$

might be the format you get.

243. Solve $\begin{cases} x' = 3x - 2y \\ y' = 4x + 7y, \end{cases}$ $x(0) = 8, \quad y(0) = -8.$

General solution $\begin{cases} x = C_1e^{5t} \sin(2t) + C_2e^{5t} \cos(2t) \\ y = -C_1e^{5t} \sin(2t) + C_2e^{5t} \cos(2t) - C_1e^{5t} \cos(2t) - C_2e^{5t} \sin(2t) \end{cases},$

so $\begin{cases} x(0) = C_2 \\ y(0) = -C_1 - C_2. \end{cases}$ Thus $C_1 = 0, C_2 = 8$, and $\begin{cases} x = 8e^{5t} \cos(2t) \\ y = 8e^{5t} \sin(2t) - 8e^{5t} \cos(2t) \end{cases}$

☆ 244. Solve $\begin{cases} x' = x - 2y - z \\ y' = -x + y + z \\ z' = x - z. \end{cases}$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = C_1 \begin{bmatrix} 3 \\ -2 \\ 1 \end{bmatrix} e^{2t} + C_2 \begin{bmatrix} 0 \\ -1 \\ 2 \end{bmatrix} e^{-t} + C_3 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} e^{0t} = \begin{bmatrix} 3C_1e^{2t} + C_3 \\ -2C_1e^{2t} - C_2e^{-t} \\ C_1e^{2t} + 2C_2e^{-t} + C_3 \end{bmatrix}$$

245. Solve $\begin{cases} x' = -2x + y \\ y' = 3x - 2y \end{cases}$

$r^2 + 4r + 1$ has roots $-2 \pm \sqrt{3}$. $\begin{cases} x = C_1 \frac{1}{\sqrt{3}} e^{(-2+\sqrt{3})t} + C_2 \frac{-1}{\sqrt{3}} e^{(-2-\sqrt{3})t} \\ y = C_1 e^{(-2+\sqrt{3})t} + C_2 e^{(-2-\sqrt{3})t}. \end{cases}$

246. Complete the following table:

	Separable?	Homogeneous linear?	Non-homogeneous linear?
$y' = \sin(y)$	Yes	No	No
$y' = \sin(x)$	Yes	No	Yes
$x' = \sin(t)$	Yes	No	Yes
$x' = \sin(x)$	Yes	No	No
$y' = y \cdot t$	Yes	Yes	No
$y' = y + t$	No	No	Yes
$y' = y$	Yes	Yes	No
$y' = t$	Yes	No	Yes

247. Is the ordinary differential equation $y' = x^3$

- (a) first-order? yes (b) second-order? no (c) third-order? no

- (d) direct? yes
- (e) autonomous? no
- (f) separable? yes
- (g) linear? yes
- (h) linear and homogeneous? no
- (i) linear with constant coefficients? yes

248. Solve the direct ODE $f' = 3x \cos(3x) + \sin(3x)$ for $f(x) = x \sin(3x) + C$

249. Solve the direct PDE $f'_x = \sin(xy) + xy \cos(xy)$, $f'_y = x^2 \cos(xy) + 2y$ for $f(x, y) = x \sin(xy) + y^2 + C$

250. Does the partial differential equation $f'_x = x^2y$, $f'_y = x^3y$ have a solution? Why or why not?

No, it does not because $f''_{xy} = f''_{yx}$ for any smooth function $f(x, y)$, and yet $f''_{xy} = (f'_x)'_y = (x^2y)'_y = x^2$ and $f''_{yx} = (f'_y)'_x = (x^3y)'_x = 3x^2y$ according to the equation in the task. Since x^2 and $3x^2y$ are not exactly equal, there can be no smooth function f for which $f'_x = x^2y$ and $f'_y = x^3y$.

251. Solve the following PDEs, if solutions exist:

(a) $f'_x = x$, $f'_y = y$ $f = \frac{1}{2}x^2 + \frac{1}{2}y^2 + C$

(b) $f'_x = x$, $f'_y = x$ No solution exists because f would need to satisfy $f''_{xy} = (f'_x)'_y = (x)'_y = 0$ and $f''_{yx} = (f'_y)'_x = (x)'_x = 1$.

(c) $f'_x = y$, $f'_y = x$ $f = xy + C$

(d) $f'_x = x^2y^2$, $f'_y = \frac{2}{3}x^3y$ $f = \frac{1}{3}x^3y^2 + C$

(e) $f'_x = 3x^2 + y$, $f'_y = 6x + 5y^4$ No solution exists because $1 \neq 6$.

(f) $f'_x = 3x^2 + y$, $f'_y = x + 5y^4$ $f = x^3 + xy + y^5 + C$

(g) $f'_x = 6xy e^{x^2y}$, $f'_y = 3x^2 e^{x^2y}$ $f = 3e^{x^2y} + C$

(h) $f'_x = \frac{\sin(y)}{x}$, $f'_y = \cos(y) \ln(x)$ $f = \ln(x) \sin(y) + C$

(i) $f'_x = x^2 + \frac{1}{y}$, $f'_y = x^3 - \frac{x}{y^2}$ No solution exists because $\frac{-1}{y^2} \neq 3x^2 - \frac{1}{y^2}$.

252. The general solution to the ODE

$$y' + \frac{y}{x} = x^2y^2$$

is $y = \frac{2}{Cx - x^3}$. Knowing this, give the particular solution to the IVP

$$y' + \frac{y}{x} = x^2y^2, \quad y(1) = 3.$$

$\frac{2}{C-1} = 3$ means $C = \frac{5}{3}$, so $y = \frac{2}{\frac{5}{3}x - x^3}$ or, simplified, $y = \frac{6}{5x - 3x^3}$

253. Is $y = x^3y^3$ a general solution or particular solution? particular Is it an implicit solution or an explicit solution? implicit (The explicit would be $y = \pm\sqrt{x^{-3}}$.)

254. Give the order of the differential equation

$$x^{11}y'' + e^x y = \sin(e^x).$$

(Do *not* try to solve this ODE.) order 2

255. Which of the following ODEs is third-order? B

(A) $x' = x^3$ (B) $x''' = \sin(x)$ (C) $y' + y'' = 3$ (D) $y'' = t^3 - 4t^2 + 1$

256. The general solution to the ODE

$$x' + x = \frac{2t}{x}$$

is $x = \pm\sqrt{Ce^{-2t} + 2t - 1}$. Knowing this, give the particular solution to the IVP

$$x' + x = \frac{2t}{x}, \quad x(0) = -4.$$

$$\boxed{x = -\sqrt{17e^{-2t} + 2t - 1}}$$

257. Give an example of a first-order ODE for $y = y(t)$ in each of the following categories: These are just my examples. Yours might look very different.

(a) direct, $y' = t^3$

(b) autonomous, $y' = \sin(y)$

(c) separable but not direct or autonomous, $y' = e^t \cos(y)$

(d) homogenous linear with constant coefficients, $2y' - 7y = 0$

(e) homogenous linear with non-constant coefficients, $y' + t^2y = 0$

(f) non-homogenous linear with constant coefficients, $2y' - 7y = 1$ or $y' + 3y = t^2$

(g) non-homogenous linear with non-constant coefficients. $y' + \ln(t)y = 5t^2$

258. Which category/categories from Task 257 does $x^2y' + y - 5 = 0$ belong to?

(c) separable because $y' = \frac{1}{x^2}(5 - y)$

and (g) non-homogenous linear with non-constant coefficients because we can re-write it as $x^2y' + y = 5$ or as $y' + x^{-2}y = 5x^{-2}$.

259. Give an example of a homogenous second-order linear ordinary differential equation with *non*-constant coefficients.

There are many examples. A simple one is $y'' + ty = 0$.

260. Re-write each of the following linear ODEs into the form $y' + a(x)y = f(x)$ or $y' + a(t)y = f(t)$ or $x' + a(t)x = f(t)$.

(a) $x^2y' = 7 - y$ $y' + x^{-2}y = 7x^{-2}$

(b) $x' = 12x$ $x' - 12x = 0$

(c) $y' = 9xy$ $y' - 9xy = 0$

(d) $y' + t = -y$ $y' + y = -t$

261. Solve the following first-order ODEs:

(a) $y' = e^{(x^5)}x^4$ (Separable / direct) $y = \frac{1}{5}e^{(x^5)} + C$

(b) $y' = y^2$ (Separable / autonomous) $y = \frac{-1}{t+C}$ or $y = \frac{-1}{x+C}$ since the variable is not stated

(c) $y' = x^3y^2$ (Separable) $y = \frac{-4}{x^4+C}$

(d) $x' - e^tx = 5e^t$ (Linear and separable) $x = -5 + Ce^{e^t}$

(e) $tx' + 3x = t^3$ (Linear) $x = \frac{t^3}{6} + \frac{C}{t^3}$

(f) $y' = \sin(x) \cdot e^y$ (Separable) $y = -\ln(C + \cos(x))$

(g) $x' = \sin(t) \cdot e^x$ (Separable) $x = -\ln(C + \cos(t))$ is basically same as part (f)

(h) $y' = \sin(x) \cdot e^x$ (Separable / direct) $y = \frac{1}{2}e^x(\sin(x) - \cos(x)) + C$

(i) $y' + 3t^2y = 10t^2$ (Linear) $y = \frac{10}{3} + C_1e^{-t^3}$

(j) $y' + 2y = \sin(t)$ (Linear) $y = \frac{2}{5}\sin(t) - \frac{1}{5}\cos(t) + Ce^{-2t}$

(k) $y' - 5y^2 = xy^2$ (Separable) $y = \frac{2}{C + 10x - x^2}$

(l) $x \cdot x' = t^3$ (Separable) $x = \pm\sqrt{C + \frac{1}{2}t^4}$

262. Give two different particular solutions to $y' = xy$. The general soln. is $y = Ce^{x^2/2}$, so pick any two values for C . The simplest examples are $y = 0$ and $y = e^{x^2/2}$.

263. Give the Laplace transforms of

$$f(t) + g(t) \quad \text{and} \quad f(t)g(t)$$

for $f(t) = 3e^{2t}$ and $g(t) = \sin(5t)$. $F(s) + G(s) = \frac{3}{s-2} + \frac{5}{s^2+25}$. There is no universal formula for $\mathcal{L}[fg]$, but using the general rule $\mathcal{L}[e^{2t}g(t)] = G(s-2)$ we get that $\mathcal{L}[3e^{2t}\sin(5t)] = \frac{15}{(s-2)^2+25}$.

264. Give the inverse Laplace transform of

$$F(s) = \frac{8-5s}{s^2+4}$$

That is, what function $f(t)$ has $F(s) = \mathcal{L}[f(t)]$? $F(s) = \frac{8}{s^2+4} - \frac{5s}{s^2+4} = 2\left(\frac{4}{s^2+4}\right) - 5\left(\frac{s}{s^2+4}\right)$, so $f(t) = 4\sin(2t) - 5\cos(2t)$.

265. Give the Laplace transform of

$$y' + 6y + 5t$$

if $y(0) = 2$. Your answer should include s and also $Y = \mathcal{L}[y]$. $sY - 2 + 6Y + \frac{5}{s^2}$

266. For the IVP $y' = y^3$, $y(0) = 5$, give

(a) an implicit general solution, $\frac{-1}{2y^2} = t + C$

(b) an implicit particular solution, $\frac{-1}{2y^2} = t - \frac{1}{50}$

(c) an explicit general solution, $y = \frac{1}{\sqrt{C - 2t}}$

(d) the explicit particular solution. $y = \frac{1}{\sqrt{\frac{-1}{50} - 2t}}$ or $y = \frac{5}{\sqrt{1 - 50t}}$ or other

ways to write the same function

267. For the ODE $y' = 2xy$, give

(a) an implicit general solution, $\ln(y) = x^2 + C$

(b) an implicit particular solution, $\ln(y) = x^2$ or $\ln(y) = x^2 + 123$ or others

(c) the explicit general solution, $y = Ce^{x^2}$

(d) an explicit particular solution. $y = e^{x^2}$ or $y = -12e^{x^2}$ or others

268. Solve the ODE $y' + 6ty = e^{-3t^2}$. $y = e^{-3t^2}(t + C)$

269. Solve the IVP

$$y' + \cos(x)y = 12 \cos(x), \quad y(0) = 5.$$

$$y = 12 - 7e^{-\sin(x)}$$

270. Give the particular solution to $y' - 7y = e^{8t}$ with each of the following initial conditions: (a) $y(0) = 0$. $y = e^{8t} - e^{7t}$ (b) $y(0) = 4$. $y = e^{8t} + 3e^{7t}$ (c)

$y(0) = 1$. $y = e^{8t}$ (d) $y(1) = 0$ $y = e^{8t} - e^{7t+1}$

271. One of the following ODEs is autonomous. Solve that one and ignore the other.

$$x' + tx = 12 \quad \text{or} \quad y' + 3y = 12.$$

The y ODE is autonomous. It's not clear whether y' means $\frac{dy}{dx}$ or $\frac{dy}{dt}$, so both

$y = 4 + Ce^{-3t}$ and $y = 4 + Ce^{-3x}$ are good answers.

272. One of the following ODEs is separable. Solve that one and ignore the other.

$$x' + t^3 = 5t \quad \text{or} \quad y' + ty = 5.$$

$$x = \frac{5t^2}{2} - \frac{t^4}{4} + C$$

273. One of the following ODEs is linear. Solve that one and ignore the other.

$$x' + 5t^4x = t^4 \quad \text{or} \quad y' + 5t^4y = y^4.$$

$$x = \frac{1}{5} + Ce^{-t^5}$$

274. The second-order ODE

$$y'' + y' \cdot y = 0$$

has general solution

$$y(t) = C_1 + \frac{2C_1}{C_2e^{C_1t} - 1}.$$

Using this, give the solution to the IVP

$$y'' + y' \cdot y = 0, \quad y(0) = 0, \quad y'(0) = 8.$$

$y(0) = C_1 + \frac{2C_1}{C_2 - 1} = (1 + \frac{2}{C_2 - 1})C_1 = 0$, so either $C_1 = 0$ or $1 + \frac{2}{C_2 - 1} = 0$. It cannot be that $C_1 = 0$ because then $y(t)$ would be 0 for all t , which would mean $y'(t) = 0$ could not satisfy $y'(0) = 8$. So it must be that $1 + \frac{2}{C_2 - 1} = 0$.

$$\begin{aligned} 1 + \frac{2}{C_2 - 1} &= 0 \\ \frac{C_2 - 1}{2} &= -1 \\ C_2 &= -1 \end{aligned}$$

With $C_2 = -1$, we have $y(t) = C_1 - \frac{2C_1}{e^{C_1t} + 1}$. Then $y'(t) = \frac{2C_1^2 e^{C_1t}}{(e^{C_1t} + 1)^2}$, so $y'(0) = \frac{2C_1^2}{4} = 8$, so $C_1 = 4$. The solution to the IVP is therefore $y(t) = 4 - \frac{8}{e^{4t} + 1}$

275. True or false:

- (a) Every first-order direct ODE is linear. True
- (b) Every first-order autonomous ODE is linear. False
- (c) Every first-order linear ODE is separable. False
- (d) Every homogeneous first-order linear ODE is separable. True
 $y' + a(t)y = 0$ is also $y' = -a(t)y$.
- (e) Every homogeneous first-order linear ODE is autonomous. False
- (f) Every separable ODE is either direct or autonomous. False
- (g) Every first-order linear ODE is either homogeneous or separable. False

276. Complete the following table, where “CC” means constant coefficients and “hom.” means homogeneous. *Note that each row must have exactly one checkmark.*

	CC hom. linear	CC non-hom. linear	non-CC hom. linear	non-CC non-hom. linear	not linear
$y'' + 4y' = \sin(x)$	-	✓	-	-	-
$x'' - t^2x = 0$	-	-	✓	-	-
$x'' - tx^2 = 0$	-	-	-	-	✓
(a) $y'' = t^2$	-	✓	-	-	-
(b) $x'' = x^2$	-	-	-	-	✓
(c) $x'' = t^2x$	-	-	✓	-	-
(d) $y'' = x^2$	-	✓	-	-	-
(e) $y'' + y' = e^t$	-	✓	-	-	-
(f) $y'' + y' = y$	✓	-	-	-	-

277. Solve the following IVPs:

(a) $\frac{1}{2}y'' - 4y' + \frac{41}{2}y = 0, \quad y(0) = 1, \quad y'(0) = -2.$ $y = e^{4t} \cos(5t) - \frac{6}{5}e^{4t} \sin(5t)$

(b) $x'' + 7x' + 10x = 0, \quad x(0) = 13, \quad x'(0) = 100.$

$x = 18e^{5t} - 5e^{-2t}$ (see Task 235(d))

(c) $4x' - 3x = 10 \cos(t), \quad x(0) = 1.$ $x = \frac{11}{5}e^{(3/4)t} + \frac{8}{5} \sin(t) - \frac{6}{5} \cos(t)$

(d) $t x' + 3x = t^3, \quad x(1) = \frac{1}{2}.$ $x = \frac{t^3}{6} + \frac{1}{3t^3}$ (see Task 261(e))

(e) $x'' - x' - 2x = 0, \quad x(0) = 5, \quad x'(0) = 8.$ $x = \frac{13}{3}e^{2t} + \frac{2}{3}e^{-t}$

(f) $x'' - x' + 2x = 0, \quad x(0) = 5, \quad x'(0) = 8.$ $x = 5e^{t/2} \cos(\frac{\sqrt{7}}{2}t) + \frac{11}{\sqrt{7}} \sin(\frac{\sqrt{7}}{2}t)$

(g) $y'' - 12y' + 36y = 6t^2 - 1, \quad y(0) = \frac{-1}{3}, \quad y'(0) = \frac{1}{9}.$ $y = 2e^{6t}t - \frac{1}{3}e^{6t} + \frac{1}{6}t^2 + \frac{1}{9}t$

(h) $\begin{cases} x' = x + y, & x(0) = 5 \\ y' = 2x, & y(0) = 3 \end{cases}$ If you eliminate y , the ODE for $x(t)$ is the same

as in Task 277(e). $x = \frac{13}{3}e^{2t} + \frac{2}{3}e^{-t}, \quad y = \frac{13}{3}e^{2t} - \frac{4}{3}e^{-t}$

278. One of the ODEs below is from a category that we have learned how to solve.¹ Solve that one and ignore the other two.

$$x' = x^7 \quad \text{or} \quad x' = t + x^7 \quad \text{or} \quad x'' = x^7$$

$x' = x^7$ is autonomous / separable, and its solution is $x = \pm(-6t + C)^{-1/6}$.

¹For first-order, these include directly, autonomous, separable, and linear. For higher-order, this is only linear with constant coefficients. For systems, this is only homogeneous linear systems with constant coefficients.

279. One of the ODEs below is from a category that we have learned how to solve.¹ Solve that one and ignore the other two.

$$x'' = tx + 7 \quad \text{or} \quad x'' = x + 7t \quad \text{or} \quad x'' = 7^x + t$$

$x'' = x + 7t$ is non-homogeneous linear with constant coefficients, and its solution is $x = C_1e^t + C_2e^{-t} - 7t$.

280. One of the ODEs below is from a category that we have learned how to solve.¹ Solve that one and ignore the other two.

$$y''' + y = 1 \quad \text{or} \quad y'' + y^2 = 1 \quad \text{or} \quad y''' \cdot y = 1$$

$y''' + y = 1$ is non-homogeneous linear with constant coefficients, and its solution is $y = C_1e^{-t} + C_2e^{t/2} \sin\left(\frac{\sqrt{3}}{2}t\right) + C_3e^{t/2} \cos\left(\frac{\sqrt{3}}{2}t\right) + 1$.