What you should learn from Recitation 7: b. More exercise about reduction of order

Fei Qi

Rutgers University

fq15@math.rutgers.edu

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- There may be errors. Use them at your own discretion. Anyone who notify me with an error will get some award in grade points.

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 Principle of superposition: If functions y₁(t), y₂(t) are solutions to this ODE, then for any number A, B,

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is a solution.

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• In other words, $y_1(t), y_2(t)$ are linearly independent to each other and forms a fundamental set of solutions. The general solution of this ODE would then be

$$y(t) = C_1 y_1(t) + C_2 y_2(t).$$

• Standard form

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- Let $y_2(t) = v(t)y_1(t)$

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- Let $y_2(t) = v(t)y_1(t)$ and plug it into the ODE,

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Treating it as an ODE concerning v'(t),

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• Then you get v'(t) and by integration you get v(t) and thus $y_2(t) = v_1(t)y_1(t)$ and thus the general solution $y(t) = C_1y_1(t) + C_2y_2(t)$.
Verify that $y_1(t) = e^{-t}$ is a particular solution of the ODE

$$(t+1)y''+ty'-y=0$$

and find the general solution

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$$y_1(t) = e^{-t}$$
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• Now let $y_2(t) = v(t)y_1(t)$.

Verify that $y_1(t) = e^{-t}$ is a particular solution of the ODE

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So $y_1(t) = e^{-t}$ is a solution.

Now let y₂(t) = v(t)y₁(t). We formulate the differential equation concerning v(t).

• First transform the ODE into standard form:

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$$y'' + \frac{t}{t+1}y' - \frac{1}{t+1}y = 0.$$

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• Then the p(t) in the formula

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 $y_1(t)v''(t) + (2y'_1(t) + p(t)y_1(t))v'(t) = 0$ then be p(t) = t

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Divide by e^{-t} :

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Divide by e^{-t} :

$$v''(t) + (-2 + \frac{t}{t+1})v'(t) = 0$$

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Divide by v'(t) and moving things around:

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would then be $p(t) = \frac{t}{t+1}$. Putting it together with $y_1(t) = e^{-t}$ inside, one has

$$e^{-t}v''(t) + (-2e^{-t} + \frac{t}{t+1}e^{-t})v'(t) = 0$$

Divide by e^{-t} :

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Divide by v'(t) and moving things around:

$$\frac{v''(t)}{v'(t)} = 2 - \frac{t}{t+1}$$

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• Now solve the ODE.

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$$\ln v' = \int (2 - \frac{t}{t+1}) dt$$

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$$\ln v' = \int (2 - \frac{t}{t+1}) dt = \int (2 - \frac{t+1-1}{t+1}) dt$$

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$$= t + \ln(1+t)$$

Since you are looking for just ONE $y_2(t)$ and hence just ONE v(t), therefore you don't need to care about the constant.

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$$= t + \ln(1+t)$$

Since you are looking for just ONE $y_2(t)$ and hence just ONE v(t), therefore you don't need to care about the constant. And also you don't need to care about the absolute value.

Now solve the ODE. Notice that

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So integrating both sides one has

$$\ln v' = \int (2 - \frac{t}{t+1}) dt = \int (2 - \frac{t+1-1}{t+1}) dt$$
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Since you are looking for just ONE $y_2(t)$ and hence just ONE v(t), therefore you don't need to care about the constant. And also you don't need to care about the absolute value. Now take the exponential on both sides,

Now solve the ODE. Notice that

$$\frac{v''}{v'} = (\ln v')'$$

So integrating both sides one has

$$\ln v' = \int (2 - \frac{t}{t+1}) dt = \int (2 - \frac{t+1-1}{t+1}) dt$$
$$= \int (2 - 1 + \frac{1}{t+1}) dt = \int (1 + \frac{1}{t+1}) dt$$
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$$v'(t) = e^t(1+t)$$

• Integrate to get v(t)

< 4 → <

3

• Integrate to get v(t)

$$v(t) = \int e^t (1+t) dt$$

-

3
• Integrate to get v(t)

$$v(t) = \int e^t (1+t) dt = \int (1+t) de^t$$

< 4 → <

3

• Integrate to get v(t)

$$v(t) = \int e^t (1+t) dt = \int (1+t) de^t = (1+t)e^t - \int e^t d(t+1) dt$$

47 ▶

3

• Integrate to get v(t)

$$egin{aligned} v(t) &= & \int e^t (1+t) dt = \int (1+t) de^t = (1+t) e^t - \int e^t d(t+1) \ &= & (1+t) e^t - \int e^t dt \end{aligned}$$

< 4 → <

3

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• Then get $y_2(t)$:

• Integrate to get v(t)

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$$y_2(t) = v(t)y_1(t) = te^t \cdot e^{-t}$$

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$$y(t) = C_1 y_1(t) + C_2 y_2(t)$$

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$$y(t) = C_1 y_1(t) + C_2 y_2(t) = C_1 e^{-t} + C_2 t.$$

Verify that $y_1(t) = t^2$ is a particular solution of the ODE

$$3t^2y'' - 12ty' + 18y = 0, t > 0$$

and find the general solution.

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$$y_1(t) = t^2, y'_1(t) = 2t,$$

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.

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• $y_1(t) = t^2, y'_1(t) = 2t, y''_1(t) = 2$. Putting everything inside the ODE: $3t^2 \cdot 2 - 12t \cdot 2t + 18 \cdot t^2$

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So $y_1(t)$ is indeed a solution.

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So $y_1(t)$ is indeed a solution.

• In order to formulate the ODE of v(t), first get the standard form:

$$y'' - \frac{4}{t}y' + \frac{6}{t^2}y = 0$$

• Formulate the ODE of v(t):

 $y_1v''(t) + (2y'_1(t) + p(t)y_1(t))v'(t) = 0,$

$$y_1v''(t) + (2y'_1(t) + p(t)y_1(t))v'(t) = 0, y_1(t) = t^2,$$

• Formulate the ODE of v(t):

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$$y_1 v''(t) + (2y_1'(t) + p(t)y_1(t))v'(t) = 0, y_1(t) = t^2, p(t) = -\frac{4}{t}$$

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- Since v'' = 0, then one can take v'(t) = 1 (taking v'(t)=0 simply makes no sense, think about why). And then one can take v(t) = t.
- Then $y_2(t) = v(t)y_1(t) = t^3$ and the general solution is

$$y(t) = C_1 y_1(t) + C_2 y_2(t) = C_1 t^2 + C_2 t^3.$$
Verify that $y_1(t) = t$ is a particular solution of the ODE

$$t^2y'' + 2ty' - 2y = 0.$$

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y₁(t) = t, y'₁(t) = 1, y''₁(t) = 0. Putting everything into the ODE, one has

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• Get the standard form

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• Get the standard form

$$y'' + \frac{2}{t}y' - \frac{2}{t^2}y = 0$$

$$y_1v'' + (2y_1' + py_1)v' = 0,$$

$$y_1v'' + (2y'_1 + py_1)v' = 0, y_1 = t,$$

$$y_1v'' + (2y'_1 + py_1)v' = 0, y_1 = t, p(t) = \frac{2}{t}$$

$$y_1v'' + (2y'_1 + py_1)v' = 0, y_1 = t, p(t) = \frac{2}{t}$$

$$\Rightarrow tv'' + (2 + \frac{2}{t} \cdot t)v' = 0$$

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$$\Rightarrow tv'' + 4v' = 0$$

• Formulate the ODE of v(t):

$$y_1v'' + (2y'_1 + py_1)v' = 0, y_1 = t, p(t) = \frac{2}{t}$$

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Solve the ODE

• Formulate the ODE of v(t):

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$$\Rightarrow \quad v = -\frac{1}{3}t^{-3}$$

$$y_2(t) = v(t)y_1(t)$$

$$y_2(t) = v(t)y_1(t) = -\frac{1}{3}t^{-3} \cdot t$$

$$y_2(t) = v(t)y_1(t) = -\frac{1}{3}t^{-3} \cdot t = -\frac{1}{3t^2}$$

$$egin{aligned} y_2(t) &= v(t)y_1(t) = -rac{1}{3}t^{-3}\cdot t = -rac{1}{3t^2} \ &\Rightarrow \quad y(t) = C_1y_1(t) + C_2y_2(t) \end{aligned}$$

$$y_2(t) = v(t)y_1(t) = -\frac{1}{3}t^{-3} \cdot t = -\frac{1}{3t^2}$$

 $\Rightarrow \quad y(t) = C_1y_1(t) + C_2y_2(t) = C_1t + C_2t^{-2}$

$$y_2(t) = v(t)y_1(t) = -\frac{1}{3}t^{-3} \cdot t = -\frac{1}{3t^2}$$

 $\Rightarrow y(t) = C_1y_1(t) + C_2y_2(t) = C_1t + C_2t^{-2}$

Remark: the scalar -1/3 is now incorporated into the constant C_2 .

$$y_2(t) = v(t)y_1(t) = -\frac{1}{3}t^{-3} \cdot t = -\frac{1}{3t^2}$$

 $\Rightarrow y(t) = C_1y_1(t) + C_2y_2(t) = C_1t + C_2t^{-2}$

Remark: the scalar -1/3 is now incorporated into the constant C_2 . This also means you don't have to care about it when you get v(t).

Verify that $y_1(x) = \sin x^2$ is a particular solution of the ODE

$$xy'' - y' + 4x^3y = 0$$

and find the general solution.

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$$y_1 = \sin x^2, y'_1 = \cos x^2 \cdot 2x,$$

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$$y_1 = \sin x^2, y_1' = \cos x^2 \cdot 2x, y_1'' = 2\cos x^2 + 2x \cdot (-\sin x^2 \cdot 2x)$$
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$$y'' - \frac{1}{x}y' + 4x^2y = 0$$

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• Integrate both sides to solve v':

$$\ln v' = \ln x - \int 4x \cot x^2 dx = \ln x - 2 \int \cot x^2 dx^2$$

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(I hope you still remember how to integrate $\cot u$)
= $\ln \frac{x}{(\sin x^2)^2}$

March 15, 2014 16 / 18

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 (Knowing this integral is the challenging part)

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• Now get $y_2(x)$ and the general solution

 $y_2(x) = v(x)y_1(x)$

• Integrate to get v:

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The End

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