Course MA2C02: Hilary Term 2010. Worked solutions for Assignment III.

1. Find the general solution of the differential equation

$$\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + 10y = x^2e^{2x}.$$

Solution. The complementary function y_C satisfies the differential equation $y_C'' - 2y_C' + 10y_C = 0$. The associated auxiliary polynomial $s^2 - 2s + 10$ has roots 1 + 3i and 1 - 3i. It follows that

$$y_C = e^x (A\cos 3x + B\sin 3x).$$

We look for a particular integral of the form

$$y_P = (ax^2 + bx + c)e^{2x},$$

where a, b and c are fixed coefficients. (The derivative of a function of this form is another function of this form, but with different coefficients in place of a, b and c.) On differentiating, we find that

$$y'_P = (2ax^2 + (2a+2b)x + b + 2c)e^{2x})e^{2x},$$

 $y''_P = (4ax^2 + (8a+4b)x + 2a + 4b + 4c)e^{2x})e^{2x},$

and therefore

$$y_P'' - 2y_P' + 10y_P = (10ax^2 + (4a + 10b)x + 2a + 2b + 10c)e^{2x}.$$

Values of a, b and c need to be chosen such that this expression is equal to x^2e^{2x} . Therefore we must choose $1=\frac{1}{10}$, $b=-\frac{4}{100}$, $-\frac{12}{1000}$. The general solution y of the differential equation is given by $y=y_P+y_C$. Therefore

$$y = \left(\frac{1}{10}x^2 - \frac{4}{100}x - \frac{12}{1000}\right)e^{2x} + e^x(A\cos 3x + B\sin 3x).$$

2. Let $f: \mathbb{R} \to \mathbb{R}$ be the function with period 6 whose values on the interval [0, 6] are defined as follows:

$$f(x) = \begin{cases} 2x & \text{if } 0 \le x \le 3; \\ 12 - 2x & \text{if } 3 \le x \le 6. \end{cases}$$

Express the function f as a Fourier series of the form

$$f(x) = \frac{1}{2}a_0 + \sum_{n=1}^{\infty} a_n \cos \frac{\pi nx}{3}.$$

Solution. The function f is an even function with period 6. It therefore follows from standard formulae that

$$a_0 = \frac{1}{3} \int_{-3}^{3} f(x) dx = \frac{2}{3} \int_{0}^{3} f(x) dx = \frac{2}{3} \left[x^2 \right]_{0}^{3} = 6,$$

and

$$a_n = \frac{1}{3} \int_{-3}^{3} f(x) \cos \frac{\pi nx}{3} dx = \frac{2}{3} \int_{0}^{3} f(x) \cos \frac{\pi nx}{3} dx = \frac{4}{3} \int_{0}^{3} x \cos \frac{\pi nx}{3} dx$$

for n > 0. Thus $a_n = \int_0^3 u \frac{dv}{dx} dx$, where

$$u = \frac{4x}{3}, \quad \frac{dv}{dx} = \cos\frac{\pi nx}{3},$$

$$\frac{du}{dx} = \frac{4}{3}, \quad v = \frac{3}{\pi n} \sin \frac{\pi nx}{3}.$$

It follows from the formula for Integation by Parts that

$$a_n = [uv]_0^3 - \int_0^3 v \frac{du}{dx} dx$$

$$= \left[\frac{4x}{3} \sin \frac{\pi nx}{3} \right]_0^3 - \frac{4}{\pi n} \int_0^3 \sin \frac{\pi nx}{3} dx$$

$$= \frac{12}{\pi^2 n^2} \left[\cos \frac{\pi nx}{3} \right]_0^3$$

$$= \frac{12}{\pi^2 n^2} (1 - (-1)^n)$$

$$= \begin{cases} -\frac{24}{\pi^2 n^2} & \text{if } n \text{ is odd;} \\ 0 & \text{if } n \text{ is even.} \end{cases}$$

(We have used here the results that $\sin \pi n = 0$ and $\cos \pi n = (-1)^n$ for all integers n.) Thus

$$f(x) = 3 - \frac{24}{\pi^2} \sum_{\substack{n \text{ odd} \\ n>0}} \frac{1}{n^2} \cos \frac{\pi nx}{3}.$$

3. Let $(z_n : n \in \mathbb{Z})$ be the doubly-infinite 4-periodic sequence with $z_0 = 1$, $z_1 = 2$, $z_2 = 3i$ and $z_3 = -1 - i$. Find values of c_0 , c_1 , c_2 and c_3 such that

$$z_n = c_0 + c_1 i^n + c_2 (-1)^n + c_3 (-i)^n$$

for all integers n.

Solution. It follows from standard formulae that

$$z_n = c_0 + c_1 i^n + c_2 (-1)^n + c_3 (-i)^n$$

for all integers n, where

$$c_k = \frac{1}{4} \left(z_0 + z_1 i^{-k} + z_2 i^{-2k} + z_3 i^{-3k} \right)$$

= $\frac{1}{4} \left(1 + 2 \times (-i)^k + 3i \times (-1)^k + (-1 - i) \times i^k \right).$

Thus

$$c_0 = \frac{1}{2} + \frac{1}{2}i$$
, $c_1 = \frac{1}{2} - \frac{3}{2}i$, $c_2 = i$, $c_3 = 0$.