UNIVERSITY OF SWAZILAND

SUPPLEMENTARY EXAMINATIONS 2005

BSc. / BEd. / B.A.S.S. II

TITLE OF PAPER

: ORDINARY DIFFERENTIAL EQUATIONS

COURSE NUMBER

M 213

TIME ALLOWED

THREE (3) HOURS

INSTRUCTIONS

: 1. THIS PAPER CONSISTS OF

SEVEN QUESTIONS.

2. ANSWER ANY FIVE QUESTIONS

SPECIAL REQUIREMENTS :

NONE

THIS EXAMINATION PAPER SHOULD NOT BE OPENED UNTIL PERMISSION HAS BEEN GRANTED BY THE INVIGILATOR.

1. (a) If $F(s) = \mathcal{L}\{f(t)\} = \int_0^\infty e^{-st} f(t) dt$ is the Laplace transform of f(t), show that

i.
$$\mathcal{L}\left\{f'(t)\right\} = s\mathcal{L}\left\{f(t)\right\} - f(0)$$
 [6 marks]

ii.
$$\mathcal{L}\{f''(t)\} = s^2 \mathcal{L}\{f(t)\} - sf'(0) - f(0)$$
 [6 marks]

(b) Use the method of variation of parameters to solve

$$y'' + y = \tan x$$

[8 marks]

QUESTION 2

2. (a) Use the method of undertemined coefficients to solve

$$y'' + 4y' + 3y = 5\sin 2x$$

[8 marks]

(b) Obtain the series solution of

$$2xy'' + (1+x)y' + y = 0$$

about x = 0 [12 marks]

3. (a) Use the method of separation of variables to solve

i.
$$e^y y' - x - x^3 = 0$$

[5 marks]

ii.
$$yy' + (1 + y^2)\sin x = 0$$

[7 marks]

(b) Solve

$$y_1'+y_2 = 0$$

$$y_2'-y_1 = 0$$

$$y_1(0) = 1$$
 $y_2(0) = 3$

[8 marks]

QUESTION 4

4. (a) Integrate

$$y'=Ay$$
 where $A=\left(egin{array}{cc}1&2\3&2\end{array}
ight)$ $Y=\left(egin{array}{c}y_1\y_2\end{array}
ight)$

[10 marks]

(b) Show that the differential equation

$$(3x + \cos y)dy + (3y + e^x)dx = 0$$

is exact and find the solution.

[10 marks]

5. (a) Obtain an integrating factor and solve the differential equation

$$\left(\frac{y^2}{2} + 2ye^x\right)dx + (y + e^x)dy$$

[10 marks]

(b) Prove that the differential equation

$$xdy + ydx - 2x^2y^3dy = 0$$

has an integrating factor of the form $x^n y^n$ and solve the equation [10 marks]

QUESTION 6

6. Use the method of Frobenius to obtain two linearly independent solutions of the differential equation

$$2x^2y'' + (x^2 - x)y' + y = 0$$

about x = 0.

Give each solution in the form of a suitable series with only the first five terms.

[20 marks]

7. Use Laplace Transform technique to solve

(a)
$$y'' - 3y' + 2y = 6e^{-x}, \quad y(0) = 3, \quad y'(0) = 3$$

[8 marks]

(b)

$$y'' + 2y' + 5y = 0$$

[6 marks]

(c)

$$y'' - y = xe^x$$

[6 marks]

TABLE OF LAPLACE TRANSFORM FORMULAS

$$\mathcal{L}[t^n] = \frac{n!}{s^{n+1}} \qquad \qquad \mathcal{L}^{-1} \left[\frac{1}{s^n} \right] = \frac{1}{(n-1)!} t^{n-1}$$

$$\mathcal{L}[e^{at}] = \frac{1}{s-a} \qquad \qquad \mathcal{L}^{-1} \left[\frac{1}{s-a} \right] = e^{at}$$

$$\mathcal{L}[\sin at] = \frac{a}{s^2 + a^2} \qquad \qquad \mathcal{L}^{-1} \left[\frac{1}{s^2 + a^2} \right] = \frac{1}{a} \sin at$$

$$\mathcal{L}[\cos at] = \frac{s}{s^2 + a^2} \qquad \qquad \mathcal{L}^{-1} \left[\frac{s}{s^2 + a^2} \right] = \cos at$$

First Differentiation Formula

$$\mathcal{L}[D^n x] = s^n \mathcal{L}[x] - s^{n-1} x(0) - s^{n-2} x'(0) - \cdots - x^{(n-1)}(0)$$

$$\mathcal{L}\left[\int_0^t f(u) \, du\right] = \frac{1}{s} \, \mathcal{L}[f(t)] \qquad \mathcal{L}^{-1}\left[\frac{1}{s} \, F(s)\right] = \int_0^t \mathcal{L}^{-1}[F(s)] \, du$$

In the following formulas, $F(s) = \mathcal{L}[f(t)]$, so $f(t) = \mathcal{L}^{-1}[F(s)]$.

First Shift Formula

$$\mathscr{L}[e^{at}f(t)] = F(s-a) \qquad \qquad \mathscr{L}^{-1}[F(s)] = e^{at}\mathscr{L}^{-1}[F(s+a)]$$

Second Differentiation Formula

$$\mathscr{L}[t^n f(t)] = (-1)^n \frac{d^n}{ds^n} \mathscr{L}[f(t)] \qquad \mathscr{L}^{-1}\left[\frac{d^n F(s)}{ds^n}\right] = (-1)^n t^n f(t)$$

Second Shift Formula

$$\mathcal{L}[u_a(t)g(t)] = e^{-as}\mathcal{L}[g(t+a)] \qquad \mathcal{L}^{-1}[e^{-as}F(s)] = u_a(t)f(t-a)$$

Convolution

$$\mathcal{L}^{-1}[F(s)G(s)] = \mathcal{L}^{-1}[F(s)] * \mathcal{L}^{-1}[G(s)]$$

where

$$(f * g)(t) = \int_0^t f(t - u)g(u) du.$$

Periodic Functions

If
$$f(t+p) = f(t)$$
 for all t, then

$$\mathscr{L}[f(t)] = \frac{\int_0^p e^{-st} f(t) dt}{1 - e^{-ps}}.$$