QUESTION

(a) Using the substitution x = yt find the solution of the differential equation

$$t^2 \frac{dx}{dt} = x^2 + xt$$

which satisfies the condition x = 1 when t = 1.

(b) Find the general solution of the second order differential equation

$$\frac{d^2x}{dt^2} - 9x = \cos(4t).$$

ANSWER

(a) $t^2 \frac{dx}{dt} = x^2 + xt$

Making the substitution x = yt, $\frac{dx}{dt} = y + t\frac{dy}{dt}$, and substituting into

$$t^{2}\left(y+t\frac{dy}{dt}\right) = t^{2}y^{2} + (yt)t = t^{2}y^{2} + t^{2}y.$$

Hence $y+t\frac{dy}{dt}=y^2+y$, therefore $\frac{dy}{dt}=\frac{y^2}{t}$ which is a separable equation.

$$\int \frac{dy}{y^2} = \int \frac{dt}{t} \text{ leads to } -\frac{1}{y} = \ln t + c \Rightarrow y = -\frac{1}{\ln t + c}$$

When t = 1, y = 1 therefore $1 = -\frac{1}{\ln 1 + c} = -\frac{1}{c}$, so c = -1Therefore $y = -\frac{1}{\ln t - 1} = \frac{1}{1 - \ln t}$ so $x = \frac{t}{1 - \ln t}$.

Therefore
$$y = -\frac{1}{\ln t - 1} = \frac{1}{1 - \ln t}$$
 so $x = \frac{t}{1 - \ln t}$

(b) $\frac{d^2x}{dt^2} - 9x = \cos(4t)$ To find the complementary function consider the equation

$$\frac{d^2x}{dt^2} - 9x = 0.$$

This has the auxiliary equation $m^2 - 9 = 0$, $m^2 = 9$, $m = \pm 3$, and therefore the complementary function is $x = Ae^{3t} + Be^{-3t}$

To find a particular integral try $x = C\cos(4t) + D\sin(4t)$.

$$\frac{dx}{dt} = -4C\sin(4t) + 4D\cos(4t),$$

$$\frac{d^2x}{dt^2} = -16C\cos(4t) - 16D\sin(4t)$$

Substituting this into the ODE gives $-16C\cos(4t)-16D\sin(4t)-9(C\cos(4t)+D\sin(4t))=\cos(4t)$ i.e. $-25C\cos(4t)-25D\sin(4t)=\cos(4t)$ Thus $-25C=1, -25D=0 \to C=-\frac{1}{25}, \ D=0$ Hence a particular integral is $x=-\frac{1}{25}\cos(4t)$ and the general solution can be written $x=Ae^{3t}+Be^{-3t}-\frac{1}{25}\cos(4t)$