

④ $\frac{dy}{dt} + 2y = (3t+1)e^{-t} + e^{-2t}$

Solution: $y = y_p + z$
 \downarrow
 Particular solution \rightarrow solution of the associated homogeneous equation (complementary solution)

• Complementary solution: $\frac{dz}{dt} + 2z = 0 \Rightarrow z = Ae^{-2t}$

• Particular solution: $y_p = y_{p1} + y_{p2}$ with (Hint 1)

$y_{p1} = (Bt+c)e^{-t}$

$y_{p2} = Dte^{-2t}$ (Hint 2)

$\frac{dy_p}{dt} = D e^{-2t} - Dt e^{-2t} + B e^{-t} - (Bt+c)e^{-t}$

$\frac{dy_p}{dt} + 2y_p = D e^{-2t} + 2(Bt+c)e^{-t} + B e^{-t} - (Bt+c)e^{-t}$

$\frac{dy_p}{dt} + 2y_p = D e^{-2t} + (Bt+c+B)e^{-t} = (3t+1)e^{-t} + e^{-2t}$ (RHS)

$D = 1$

$B = 3$

$C+B=1; c=-2$

$\Rightarrow y_p = (3t-2)e^{-t} + t e^{-2t}$

• General solution: $y = (3t-2)e^{-t} + (t+A)e^{-2t}$ ✓

• Specific Solution:

$-2 + A = 4$

$A = 6$

$y = (3t-2)e^{-t} + (t+6)e^{-2t}$ ✓

$$\textcircled{2} \quad \frac{dy}{dt} - \frac{4t}{(1+t^2)} y = -\frac{2(1+t^2)}{t^3} \quad (*)$$

Integrating factor: $\frac{dh}{dt} = -\frac{4t}{(1+t^2)} h$

$$\int \frac{dh}{h} = -\int \frac{4t}{1+t^2} dt$$

$$\ln h = -2 \ln(1+t^2) \Rightarrow \ln h = \ln \left[\frac{1}{(1+t^2)^2} \right]$$

$$\boxed{h = \frac{1}{(1+t^2)^2}}$$

Multiplying (*) with the integrating factor:

$$\frac{1}{(1+t^2)^2} \frac{dy}{dt} - \frac{4t}{(1+t^2)^3} y = -\frac{2}{t^3(1+t^2)}$$

$$\frac{d}{dt} \left[\frac{1}{(1+t^2)^2} y \right] = -\frac{2}{t^3(1+t^2)}$$

$$\frac{1}{(1+t^2)^2} y = -2 \int \frac{dt}{t^3(1+t^2)}$$

Substitution: $t = \tan u \Rightarrow dt = \sec^2 u du$

$$1+t^2 = \sec^2 u$$

$$t^3 = \tan^3 u$$

$$I = -2 \int \frac{du}{\tan^3 u} = -2 \int \frac{\cos^3 u du}{\sin^3 u} = -2 \int \frac{(1-\sin^2 u) \cos u du}{\sin^3 u}$$

$$-2 \int \frac{\cos u du}{\sin^3 u} = \frac{-2}{-2} (\sin u)^{-2} = \frac{1}{\sin^2 u} \quad (**)$$

$$2 \int \frac{\sin^2 u \cos u du}{\sin^3 u} = 2 \ln(\sin u) \quad (***)$$

$$\int \frac{1}{\sin^2 u} + 2 \ln(\sin u) + C$$

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$$\tan u = t \Rightarrow \cos t = \frac{1}{\sqrt{1+t^2}} \Rightarrow \sin u = \frac{t}{\sqrt{1+t^2}}$$

$$\int \frac{1+t^2}{t^2} + 2 \ln \left[\frac{t}{\sqrt{1+t^2}} \right] + C$$

$$\frac{1}{(1+t^2)^2} y = \frac{1+t^2}{t^2} + 2 \ln \left[\frac{t}{\sqrt{1+t^2}} \right] + C$$

$$y = \frac{(1+t^2)^3}{t^2} + 2(1+t^2)^2 \ln \left[\frac{t}{\sqrt{1+t^2}} \right] + C(1+t^2)^2$$

Specific solution: $y(1) = 4 - 4 \ln 2$

$$y(1) = 8 + \underbrace{8 \ln \left[\frac{1}{\sqrt{2}} \right]}_{-4 \ln 2} + 4C = 4 - 4 \ln 2$$

$$\Rightarrow 8 - 4 \ln 2 + 4C = 4 - 4 \ln 2$$

$$4C = -4$$

$$C = -1$$

$$y = \frac{(1+t^2)^3}{t^2} + 2(1+t^2)^2 \ln \left[\frac{t}{\sqrt{1+t^2}} \right] - (1+t^2)^2$$

Please note: This result is equivalent to

$$y = (1+t^2)^2 \left[\frac{1}{t^2} + \ln \left[\frac{t}{1+t^2} \right] \right] \text{ (found using partial fractions and having } C=0)$$

③ $\frac{dy}{dt} + \frac{1}{(1-t^2)} y = (1+t^2) y^3$ (Bernoulli equation)

Change of variables: $x = y^{-2}$

$$\frac{dx}{dt} = -2y^{-3} \frac{dy}{dt} = -2y^{-3} \left[(1+t^2) y^3 - \frac{1}{(1-t^2)} y \right] = -2(1+t^2) + \frac{2}{(1-t^2)} x$$

$\frac{dx}{dt} - \frac{2x}{(1-t^2)} = -2(1+t^2)$ (can be solved using the integrating factor)

$\frac{h'(t)}{h(t)} = \frac{-2}{(1-t^2)}$

$$\int \frac{dh}{h} = -2 \int \frac{1}{(1-t^2)} dt = -2 \int \frac{1}{(1+t)(1-t)} dt$$

Partial fractions: $\frac{1}{(1+t)(1-t)} = \frac{A}{(1+t)} + \frac{B}{(1-t)} = \frac{A(1-t) + B(1+t)}{(1+t)(1-t)}$
 $A = 1/2$
 $B = 1/2$

$$\int \frac{1}{(1+t)(1-t)} dt = - \left[\int \frac{dt}{1+t} + \int \frac{dt}{1-t} \right] = - \left[\ln(1+t) - \ln(1-t) \right]$$

$= \ln \left[\frac{1-t}{1+t} \right] \quad (-1 < t < 1)$
 $\Rightarrow \ln h = \ln \left[\frac{1-t}{1+t} \right]$

$$h = \frac{1-t}{1+t}$$

Check: $\frac{d}{dt} \left[\frac{1-t}{1+t} \right] = \frac{-2}{(1-t^2)} \quad \checkmark$

③ $\frac{d}{dt} \left[\frac{1-t}{1+t} x \right] = \frac{-2(1+t^2)(1-t)}{1+t}$

$$\frac{1-t}{1+t} \times = -2 \int \underbrace{\frac{(1+t^2)(1-t)}{1+t}}_I dt$$

$$I = \int \frac{(1+(u-1)^2)(2-u)}{u} du \quad (\text{substitution: } 1+t = u \Rightarrow du = dt, 1-t = 2-u)$$

$$= \underbrace{\int \frac{2-u}{u} du}_{I_1} + \underbrace{\int \frac{(2-u)(u^2-2u+1)}{u} du}_{I_2} = \int u(2-u) du$$

$$I_1 = 2 \ln u - u$$

$$I_2 = \underbrace{\int u(2-u) du}_{u^2 - \frac{u^3}{3}} - 2 \underbrace{\int (2-u) du}_{-4u + u^2} + \underbrace{\int \frac{2-u}{u} du}_{2 \ln u - u}$$

$$I = 4 \ln u - 2u + u^2 - \frac{u^3}{3} - 4u + u^2 = 4 \ln u + 2u^2 - 6u - \frac{u^3}{3}$$

$$= 2(1+t)^2 - \frac{(1+t)^3}{3} - 6(1+t) + 4 \ln(1+t)$$

$$= 2(1+t^2+2t) - \frac{(1+3t+3t^2+t^3)}{3} - 6(1+t) + 4 \ln(1+t)$$

$$= \underbrace{2 - \frac{1}{3} - 6}_{-\frac{13}{3}} + \underbrace{4t - t - 6t}_{-3t} + \underbrace{2t^2 - t^2}_{t^2} - \frac{t^3}{3}$$

$$I = 4 \ln[1+t] + t^2 - 3t - \frac{t^3}{3} - \frac{13}{3} + C$$

can be combined

$$-2I = -8 \ln[1+t] - 2t^2 + 6t + \frac{2t^3}{3} + \frac{u}{3} + C$$

$$x(t) = \frac{(1+t)}{(1-t)} \left[-8 \ln[1+t] - 2t^2 + 6t + \frac{2t^3}{3} + \frac{u}{3} \right]$$

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$$y(t) = \pm \left[\frac{(1-t)}{(1+t)} \left[-8 \ln[1+t] - 2t^2 + 6t + \frac{2t^3}{3} + \frac{u}{3} \right] \right]^{1/2}$$

$$z = z_1 + z_2$$

$$z_1 = \left(\frac{1 + i\sqrt{3}}{\sqrt{3} - i} \right), \quad z_2 = \left(\frac{1 - i}{\sqrt{2}(1+i)} + \frac{1}{\sqrt{2}} \right)$$

$$z_1 = \frac{(1 + i\sqrt{3})(\sqrt{3} + i)}{(\sqrt{3} - i)(\sqrt{3} + i)} = \frac{\sqrt{3} + i + 3i - \sqrt{3}}{4} = i = e^{i\pi/2}$$

$$z_1^{30} = \left(e^{i\pi/2} \right)^{30} = e^{i30\pi/2} = e^{i15\pi} = \cos(15\pi) + i\sin(15\pi) = -1$$

$$z_2 = \frac{(1 - i)}{\sqrt{2}(1+i)} \times \frac{(1 - i)}{(1 - i)} + \frac{1}{\sqrt{2}} = \frac{1 - 1 - 2i}{2\sqrt{2}} + \frac{1}{\sqrt{2}} = \frac{-i}{\sqrt{2}} + \frac{1}{\sqrt{2}}$$

Trigonometric form: $z_2 = |z_2| e^{i\theta_2}$, $\theta_2 = \text{ArcTan}[-1] = \frac{7\pi}{4}$
 $|z_2| = 1$

$$z_2^{100} = \cos\left(100 \times \frac{7\pi}{4}\right) + i\sin\left(100 \times \frac{7\pi}{4}\right) = \cos(175\pi) + i\sin(175\pi) = -1$$

$$z_1^{30} + z_2^{100} = -2$$

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$$\int x e^{-x} \cos x dx = \int x e^{-x} \left[\frac{e^{ix} + e^{-ix}}{2} \right] dx = \frac{I_1 + I_2}{2}$$

$$I_1 = \int x e^{-(1-i)x} dx$$

Integration by parts

$$u = x \Rightarrow du = 1$$

$$dv = e^{-(1-i)x} dx \Rightarrow v = -\frac{1}{(1-i)} e^{-(1-i)x}$$

$$I_1 = -\frac{e^{-(1-i)x}}{(1-i)} + \frac{1}{(1-i)} \int e^{-(1-i)x} dx = -\frac{e^{-(1-i)x}}{(1-i)} + \frac{e^{-(1-i)x}}{(1-i)^2}$$

$$I_2 = \int x e^{-(1+i)x} dx$$

Integration by parts:

$$u = x \Rightarrow du = 1$$

$$dv = e^{-(1+i)x} dx \Rightarrow v = -\frac{1}{(1+i)} e^{-(1+i)x}$$

$$I_2 = -\frac{e^{-(1+i)x}}{(1+i)} + \frac{1}{(1+i)} \int e^{-(1+i)x} dx = -\frac{e^{-(1+i)x}}{(1+i)} + \frac{e^{-(1+i)x}}{(1+i)^2}$$

$$I_1 + I_2 = -x e^{-x} \underbrace{\left[\frac{e^{ix}}{(1-i)} + \frac{e^{-ix}}{(1+i)} \right]}_{(*)} - e^{-x} \underbrace{\left[\frac{e^{ix}}{(1-i)^2} + \frac{e^{-ix}}{(1+i)^2} \right]}_{(**)}$$

$$*) \Rightarrow \frac{(1+i)e^{ix} + (1-i)e^{-ix}}{(1-i)(1+i)} = \frac{e^{ix} + e^{-ix}}{2} + \frac{i}{2} [e^{ix} - e^{-ix}]$$

$\underbrace{\hspace{10em}}_{\cos x} \qquad \underbrace{\hspace{10em}}_{-\sin x}$

$$**) \Rightarrow \frac{(1+i)^2 e^{ix} + (1-i)^2 e^{-ix}}{(1-i)^2 (1+i)^2} = \frac{(1+2i)e^{ix} + (1-2i)e^{-ix}}{4} = \frac{i}{2} (e^{ix} - e^{-ix})$$

$\underbrace{\hspace{10em}}_{-\sin x}$

$$I = \frac{I_1 + I_2}{2} = \frac{-x}{2} e^{-x} (\cos x - \sin x) + \frac{e^{-x} \sin x}{2} + C$$

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