

	College of Engineering and Computer Science Mechanical Engineering Department Mechanical Engineering 501A Seminar in Engineering Analysis
	Fall 2017 Number: 15966 Instructor: Larry Caretto

Solutions to Second Midterm Exam (November 15, 2017)

1. (50 points) Find the solution to the differential equation below without using Laplace transforms. Use the boundary conditions that $y(0) = 1$, $y'(0) = 0$, and $y(1) = 0$.

$$\frac{d^3 y}{dx^3} + 3 \frac{d^2 y}{dx^2} + 3 \frac{dy}{dx} + y = 2e^x - 2x$$

We first find the solution to the homogenous equation: $\frac{d^3 y}{dx^3} + 3 \frac{d^2 y}{dx^2} + 3 \frac{dy}{dx} + y = 0$

The indicial equation, $\lambda^3 + 3\lambda^2 + 3\lambda + 1 = (\lambda + 1)^3 = 0$, has three identical roots: -1, -1, -1. Thus, the homogenous solution is solution is $y_H = (A + Bx + Cx^2) e^{-x}$. The particular solution has the form $y_P = De^x + Ex + F$. Differentiating the particular solution three times and substituting the results into the differential equation gives the following equation.

$$De^x + 3De^x + 3De^x + 3E + De^x + Ex + F = 8e^x - 2x - 1$$

Equating coefficients of like terms gives the following equations for D, E, and F:

$$\text{Exponential terms: } D + 3D + 3D + D = 8D = 8. \text{ So } D = 1.$$

$$\text{Linear x terms: } E = -2$$

$$\text{Constant terms: } 3E + F = -1. \text{ So } F = -1 - 3E = -1 - 3(-2) = 5.$$

This gives the total solution, the sum of the homogenous and particular solution as follows.

$$y = y_H + y_P = (A + Bx + Cx^2) e^{-x} + e^x - 2x + 5$$

The boundary conditions are used to find the constants A, B, and C.

$$y(0) = 1 \text{ gives } y(0) = [A + B(0) + C(0)^2] e^{-0} + e^0 - 2(0) + 5 = A + 1 + 5 = 1 \Rightarrow A = -5$$

$$y(1) = 0 \text{ gives } y(1) = [A + B(1) + C(1)^2] e^{-1} + e^1 - 2(1) + 5 = 0 \quad (A + B + C) + e^2 + 3e^1 = 0$$

The first derivative of the solution is $y' = (B + 2Cx) e^{-x} - (A + Bx + Cx^2) e^{-x} + e^x - 2$; so the boundary condition that $y'(0) = 0$ gives the following equation:

$$y'(0) = [B + 2C(0) - A - B(0) - C(0)^2] e^{-0} + e^0 - 2 = B - A + 1 - 2 = 0 \Rightarrow -A + B = 1$$

We already know that $A = -5$, so we have $B = A + 1 = -5 + 1 = -4$

Substituting $A = -5$ and $B = -4$ into the $y(1) = 0$ boundary condition gives the following result.

$$(A + B + C) + e^2 + 3e = (-5 - 4 + C) + e^2 + 3e = 0 \Rightarrow C = 9 - 3e - e^2 = -6.5439016\dots$$

So, the solution to our differential equation and boundary conditions is

$$y = [-5 - 4x + (9 - 3e - e^2)x^2] e^{-x} + e^x - 2x + 5$$

2.(45 points) Find the solution to the differential equation using Laplace transforms. Use the boundary conditions that $y(0) = 1$, $y'(0) = -1$.

$$\frac{d^2y}{dt^2} + 3\frac{dy}{dt} + 2y = 10\sin t$$

Using the transform tables from Kreyszig we find the following equation for $Y(s)$, where we will use the general frequency, ω , for $\sin(\omega t)$ although ω is 1 in this problem.

$$s^2Y(s) - sy(0) - y'(0) + 3[sY(s) - y(0)] + 2Y(s) = 10\frac{\omega}{s^2 + \omega^2}$$

Substituting the initial conditions, factoring terms, and solving for $Y(s)$ gives

$$s^2Y(s) - s(1) - (-1) + 3[sY(s) - 1] + 2Y(s) = [s^2 + 3s + 2]Y(s) = s - 1 + 3 + \frac{10\omega}{s^2 + \omega^2}$$

$$[s^2 + 3s + 2]Y(s) = (s + 2)(s + 1)Y(s) = s + 2 + \frac{10\omega}{s^2 + \omega^2}$$

$$Y(s) = \frac{s + 2}{(s + 2)(s + 1)} + \frac{10\omega}{(s + 2)(s + 1)(s^2 + \omega^2)} = \frac{1}{s + 1} + \frac{10\omega}{(s + 2)(s + 1)(s^2 + \omega^2)}$$

We have to use partial fractions on the final term. This is done as follows using the special rule for complex factors.

$$\frac{10\omega}{(s + 2)(s + 1)(s^2 + \omega^2)} = \frac{A}{s + 2} + \frac{B}{s + 1} + \frac{Cs + D}{s^2 + \omega^2}$$

Before solving for A, B, C, and D, we can substitute this partial fraction result into our equation for $Y(s)$ to get the following equation.

$$Y(s) = \frac{1}{s + 1} + \frac{A}{s + 2} + \frac{B}{s + 1} + \frac{Cs + D}{s^2 + \omega^2}$$

We can get the find the various terms in this $Y(s)$ equation in the transform table and write our solution for $y(t)$ as follows.

$$y(t) = e^{-t} + Ae^{-2t} + Be^{-t} + C\cos(\omega t) + \frac{D}{\omega}\sin(\omega t)$$

We now apply ourselves to the task of using the method of partial fractions to find the constants A, B, C, and D from the following equation, copied from above.

$$\frac{10\omega}{(s + 2)(s + 1)(s^2 + \omega^2)} = \frac{A}{s + 2} + \frac{B}{s + 1} + \frac{Cs + D}{s^2 + \omega^2}$$

Multiplying this equation by the denominator of the fraction on the left and factoring the result to get the factors for like powers of s gives:

$$10\omega = A(s + 1)(s^2 + \omega^2) + B(s + 2)(s^2 + \omega^2) + (Cs + D)(s + 2)(s + 1)$$

$$10\omega = A(s^3 + s^2 + s\omega^2 + \omega^2) + B(s^3 + 2s^2 + s\omega^2 + 2\omega^2) + (Cs + D)(s^2 + 2s + 2)$$

$$10\omega = s^3(A + B) + s^2(A + 2B) + s\omega^2(A + B) + (A + 2B)\omega^2 + (Cs^3 + 2Cs^2 + 2Cs + Ds^2 + 2Ds + 2D)$$

$$10\omega = s^3(A + B + C) + s^2(A + 2B + 2C + D) + s[\omega^2(A + B) + 2C + 2D] + (A + 2B)\omega^2 + 2D$$

Equating like powers of s on both sides of the equation gives the following set of equations to be solved for A, B, C, and D.

s³ terms: $A + B + C = 0$

s² terms: $A + 2B + 2C + D = 0$

s terms: $\omega^2(A + B) + 2C + 2D = 0$

$$s^0 \text{ terms: } (A + 2B)\omega^2 + 2D = 10\omega$$

Subtracting the s^3 equation from all other equations after multiplying it by a factor of 1 (for the second equation) and by ω^2 for the other equations gives our equation set as follows:

$$s^3 \text{ terms: } A + B + C = 0$$

$$s^2 \text{ terms: } B + C + D = 0$$

$$s \text{ terms: } (2 - \omega^2)C + 2D = 0$$

$$s^0 \text{ terms: } B\omega^2 - C\omega^2 + 2D = 10\omega$$

Multiplying the modified s^2 equation by ω^2 and subtracting from the s^0 equation gives a revised s^0 equation in the following equation set.

$$s^3 \text{ terms: } A + B + C = 0$$

$$s^2 \text{ terms: } B + C + D = 0$$

$$s \text{ terms: } (2 - \omega^2)C + 2D = 0$$

$$s^0 \text{ terms: } -2C\omega^2 + 2(1 - \omega^2)D = 10\omega$$

Multiplying the s equation by $(1 - \omega^2)$ and subtracting it from the s^0 equation gives the following set of equations.

$$s^3 \text{ terms: } A + B + C = 0$$

$$s^2 \text{ terms: } B + C + D = 0$$

$$s \text{ terms: } (2 - \omega^2)C + 2D = 0$$

$$s^0 \text{ terms: } -[2\omega^2 + (1 - \omega^2)(2 - \omega^2)]C = 10\omega$$

We can now back substitute in the above set of equations to find the values of A, B, C, and D. From the s^0 equation we find

$$C = \frac{-10\omega}{2\omega^2 + (1 - \omega^2)(2 - \omega^2)}$$

Substituting this into the equation for the s terms we can find D.

$$D = \frac{-(2 - \omega^2)C}{2} = \frac{10\omega(2 - \omega^2)}{4\omega^2 + 2(1 - \omega^2)(2 - \omega^2)} = \frac{5\omega(2 - \omega^2)}{2\omega^2 + (1 - \omega^2)(2 - \omega^2)}$$

We next find B for the equation for the s^2 terms.

$$B = -C - D = -\frac{-10\omega}{2\omega^2 + (1 - \omega^2)(2 - \omega^2)} - \frac{5\omega(2 - \omega^2)}{2\omega^2 + (1 - \omega^2)(2 - \omega^2)} = \frac{5\omega^3}{2\omega^2 + (1 - \omega^2)(2 - \omega^2)}$$

Finally, we can obtain A from the equation for the s^3 terms.

$$A = -B - C = -\frac{5\omega^3}{2\omega^2 + (1 - \omega^2)(2 - \omega^2)} - \frac{-10\omega}{2\omega^2 + (1 - \omega^2)(2 - \omega^2)} = \frac{-5\omega^3 + 10\omega}{2\omega^2 + (1 - \omega^2)(2 - \omega^2)}$$

We can now use these values of A, B, C, and D in the equation that we previously wrote for our solution.

$$\begin{aligned} y(t) &= e^{-t} + Ae^{-2t} + Be^{-t} + C\cos(\omega t) + \frac{D}{\omega}\sin(\omega t) \\ &= e^{-t} + \frac{10\omega - 5\omega^3}{2\omega^2 + (1 - \omega^2)(2 - \omega^2)}e^{-2t} + \frac{5\omega^3}{2\omega^2 + (1 - \omega^2)(2 - \omega^2)}e^{-t} \\ &\quad - \frac{10\omega}{2\omega^2 + (1 - \omega^2)(2 - \omega^2)}\cos(\omega t) + \frac{5\omega(2 - \omega^2)}{2\omega^2 + (1 - \omega^2)(2 - \omega^2)}\frac{1}{\omega}\sin(\omega t) \end{aligned}$$

In the problem given $\omega = 1$, so the solution is

$$y(t) = e^{-t} + \frac{5}{2}e^{-2t} + \frac{5}{2}e^{-t} - 5\cos(t) + \frac{5}{2}\sin(t)$$

3.(10 points) Find the solution to the differential equations below. Use the boundary conditions that $y(1) = 0$ and $y(2) = 1$ for each equation. Use the table below to obtain your boundary conditions.

$$x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} + (x^2 - 4)y = 0$$

$$x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} + (x^2 - 0.25)y = 0$$

ν	-4	-2	-0.5	-0.25	0.25	0.5	2	4
$J_\nu(x=1)$	0.003	0.115	0.431	0.669	0.752	0.671	0.115	0.003
$J_\nu(x=2)$	0.034	0.353	-0.235	0.004	0.398	0.513	0.353	0.034
$Y_\nu(x=1)$	-33.278	-1.651	0.671	0.394	-0.194	-0.431	-1.651	-33.278
$Y_\nu(x=2)$	-2.766	-0.617	0.513	0.559	0.393	0.235	-0.617	-2.766

The first equation is Bessel's equation with $\nu = n = 2$, an integer. So, the solutions are $y = AJ_2(x) + BY_2(x)$. To match the first boundary condition we must have $y(1) = AJ_2(1) + BY_2(1) = 0.115A + B(-1.651) = 0$ so $B = 0.115A/1.651 = 0.06965A$. The second boundary condition, $y(2) = 1 = AJ_2(2) + BY_2(2) = 0.353A + B(-0.617) = 0.353A + 0.06965A(-0.617) = 0.3100A$. So $A = 1/0.3100 = 3.226$ and $B = 0.06965A = 0.06965(3.226) = 0.2247$. So, the solution to the first equation is $y = 3.226J_2(x) + 0.2247Y_2(x)$.

The second equation is Bessel's equation with $\nu = 0.5$, a non-integer. So, the solutions are $y = AJ_{0.5}(x) + BJ_{-0.5}(x)$. To match the first boundary condition we must have $y(1) = AJ_{0.5}(1) + BJ_{-0.5}(1) = 0 = 0.671A + 0.431B = 0$ so $B = -0.671A/0.431 = -1.557A$. The second boundary condition, $y(2) = 1 = AJ_{0.5}(2) + BJ_{-0.5}(2) = 0.513A + B(-0.235) = 0.513A + -1.557A(-0.235) = 0.87886A = 1$. So $A = 1/0.87886 = 1.138$ and $B = -1.557A = -1.557(1.138) = -1.771$. The solution to the second equation is $y = 1.138J_{0.5}(x) - 1.771J_{-0.5}(x)$.