

Your solutions should be handed in *before* start of the lecture on the due date. Given $x = x(t)$, note the following notational equivalences: $dx/dt = x' = \dot{x}$ and $d^2x/dt^2 = x'' = \ddot{x}$.

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1. Given the general first-order linear equation

$$\dot{x} + p(t)x = q(t),$$

with the initial condition $x(0) = x_0$,

- (i) Show that the integrating factor, $I = e^{r(t)}$, where $r(t) = \int_0^t p(t') dt'$.
- (ii) Obtain the solution, $x(t) = e^{-r(t)}[x_0 + \int_0^t q(t')e^{r(t')} dt']$.
- (iii) Show that the solution in part (ii) indeed gives x_0 when $t = 0$.
- (iv) Show that the solution in part (ii) is indeed the solution to the general equation by directly substituting the solution into the equation.

2. Given the forced, linear differential equation,

$$\dot{x} + 3x = 6t + 3,$$

- (i) Sketch the *direction field* in (t, x) -space for arbitrary initial condition, $x(0) = x_0$; $x_0 \in \mathbb{R}$.
- (ii) Obtain analytically the general solution for the arbitrary initial condition x_0 .
[Hint: see Question 1.]
- (iii) Obtain the solution for the specific initial condition, $x_0 = -1$. Verify that your solution is correct by checking to see if it satisfy both the initial condition and the original differential equation.
- (iv) What is the behaviour of the general solution at early times (i.e., at $t \rightarrow 0$)? Also, what is the behaviour of the general solution at late times (i.e., at $t \rightarrow \infty$)?

3. The following differential equation describes the motion of a damped, harmonic oscillator:

$$\ddot{x} + 2\gamma\dot{x} + \omega^2x = 0,$$

where γ and ω^2 are positive constants and with the initial condition $x(0) = x_0$ and $\dot{x}(0) = 0$.

- (i) What are the units of γ and ω ?
- (ii) What is the solution to the above differential equation, subject to the given initial condition, in the weakly damped case?
- (iii) Sketch the solution.
- (iv) Compare the solution with that in the undamped case. What happens to the amplitude when damping is introduced? What happens to the frequency?

4. For the damped, harmonic oscillator equation,

$$\ddot{x} + 2\gamma\dot{x} + \omega^2x = 0,$$

without the initial condition specified:

- (i) What is the general solution in the strongly damped case? (N.B., initial condition has not been specified; hence, the solution should contain two unspecified constants.)
- (ii) Show that the solution describes two different decaying exponentials in the strongly damped case.
- (iii) What is the general solution in the critically damped situation? Substitute your answer back into the original equation to show that it is indeed the solution.
- (iv) Show how to obtain the general solution using the linear operator, $[\mathcal{D}^2 + 2\gamma\mathcal{D} + \omega^2]$, where $\mathcal{D} = d/dt$ and $\mathcal{D}^2 = d^2/dt^2$.