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Problem 1. Show that an implicit function $f(x)$ exists and is unique satisfying the initial value problem

$$\begin{cases} x'' + 2x' + 2x = 0, & x(0) = 1, x'(0) = 0 \\ x(0) = 1, & x'(0) = 0 \end{cases}$$

where $x(t)$ satisfies $x'' + 2x' + 2x = 0$.

Solution. Let $x(t) = e^{-t} u(t)$. Then $x'(t) = -e^{-t} u(t) + e^{-t} u'(t)$ and $x''(t) = e^{-t} (u''(t) - 2u'(t) + u(t))$. Substituting into the differential equation yields $u''(t) - u(t) = 0$.

$$\begin{aligned} u''(t) - u(t) &= 0 \\ u(0) &= 1, u'(0) = 0 \end{aligned}$$

The characteristic equation is $\lambda^2 - 1 = 0$. The roots are $\lambda = 1, -1$. The general solution is $u(t) = A e^t + B e^{-t}$.

$$\begin{aligned} u(0) &= A + B = 1 \\ u'(0) &= A - B = 0 \end{aligned}$$

Solving for A and B yields $A = \frac{1}{2}, B = \frac{1}{2}$.

Thus $u(t) = \frac{1}{2} e^t + \frac{1}{2} e^{-t}$. Therefore $x(t) = e^{-t} (\frac{1}{2} e^t + \frac{1}{2} e^{-t}) = \frac{1}{2} (1 + e^{-2t})$.

(10)

Problem 2. Show that $f(x)$ exists and is unique for $x \in \mathbb{R}$ satisfying the initial value problem $x'' + 2x' + 2x = 0$ and $x(0) = 1, x'(0) = 0$.

$$x'' + 2x' + 2x = 0, \quad x(0) = 1, x'(0) = 0$$

Solution. Let $x(t) = e^{-t} u(t)$.

Lemma.

Let $x(t) = e^{-t} u(t)$. Then $x'' + 2x' + 2x = 0$ if and only if $u''(t) - u(t) = 0$.

$$\begin{aligned} u''(t) - u(t) &= 0 \\ u(0) &= 1, u'(0) = 0 \end{aligned}$$

The characteristic equation is $\lambda^2 - 1 = 0$. The roots are $\lambda = 1, -1$.

$$\begin{aligned} u(t) &= A e^t + B e^{-t} \\ u(0) &= A + B = 1 \\ u'(0) &= A - B = 0 \end{aligned}$$

(10)

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Yi-Tong Ma



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