## Examples paper 4

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(Elementary exercises are marked $\dagger$, problems of Tripos standard *)


## Revision question

Making use of expansion in partial fractions, evaluate the following integrals:
(a) $\int \frac{d x}{(x+1)(x+2)}$
(b) $\int \frac{d x}{2 x^{2}-5 x+2}$
(c) $\int \frac{d x}{a^{4}-x^{4}}(a=$ constant $)$

## Differential Equations

Find complete solutions of the following ordinary differential equations:
(a) $\frac{d^{2} x}{d t^{2}}-13 \frac{d x}{d t}+12 x=36$
(b) $\frac{d^{2} x}{d t^{2}}-2 \frac{d x}{d t}+2 x=e^{t}$
(c) $\frac{d^{2} y}{d x^{2}}-3 \frac{d y}{d x}+2 y=2 e^{3 x}$
(d) $\frac{d^{2} y}{d x^{2}}+2 \frac{d y}{d x}+y=x^{2}$

2
(a) $\frac{d^{2} x}{d t^{2}}+3 \frac{d x}{d t}=5 e^{-3 t}+2$
(b) $\frac{d^{2} x}{d t^{2}}+9 x=\sin 3 t+2 \sin 4 t$

3 Verify that $\frac{d}{d t} \operatorname{Re}[\exp (i \omega t)]=\operatorname{Re}\left[\frac{d}{d t} \exp (i \omega t)\right]$.
By noting that $\cos t=\operatorname{Re}\left[\mathrm{e}^{i t}\right]$, find the (complex) value of $y_{0}$ for which $y=\operatorname{Re}\left[y_{0} \mathrm{e}^{i t}\right]$ is a solution of

$$
\frac{d y}{d t}+5 y=\cos t
$$

and hence find a particular integral for the equation.
4 Find the solution of the differential equation $\frac{d^{2} y}{d x^{2}}+2 \frac{d y}{d x}+y=\frac{1}{4} \cos 2 x$ which satisfies the condition $\frac{d^{2} y}{d x^{2}}=\frac{d y}{d x}=0$ at $x=0$.

5* Find values of $\alpha$ for which $R=c r^{\alpha}$ is a solution of the differential equation

$$
r^{2} \frac{d^{2} R}{d r^{2}}+r \frac{d R}{d r}-m^{2} R=0
$$

where $c$ and $m$ are constants.
Find the solution of the differential equation

$$
r^{2} \frac{d^{2} R}{d r^{2}}+r \frac{d R}{d r}-4 R=r
$$

which is finite at $r=0$, and has value 1 at $r=1$.
6 A wire is stretched with tension $T$ between the points $x=0$ and $x=L$ in a horizontal plane. A mass distribution $\rho(x)$ per unit length is hung from the wire so that it displaces downwards by a distance $y(x)$ which may be assumed small. By considering equilibrium of a short section of the wire, show (i) that the tension $T$ is approximately constant; and (ii) that the displacement satisfies the differential equation

$$
T \frac{d^{2} y}{d x^{2}}=-g \rho(x)
$$

(The wire's own mass may be ignored.) Hence find the displaced shape $y(x)$ when a curtain of uniform mass per unit length $\rho$ hangs from the wire, occupying its entire length.

7* In an epidemic there are at any particular time $x$ people not yet infected and $y$ people who are ill. The rate at which people become ill is $\alpha x$, where $\alpha$ is a constant. If $x$ is initially equal to $N$, find an expression for $x$ at time $t$. (Regard the numbers of people $x$ and $y$ as continuous variables.)

The rates of recovery and death of those who are ill are $\beta y$ and $\gamma y$ respectively. If $y$ is initially equal to zero, find an expression for the number of deaths up to time $t$ from the start of the epidemic. (Assume that those who recover are immune from further infection.)

The expression for the number of deaths appears to be indeterminate if $\alpha=\beta+\gamma$. Find the limiting form of the expression as $\beta+\gamma \rightarrow \alpha$.

Not all differential equations can be solved algebraically: sometimes numerical integration is the only option. Use Matlab/Octave to solve the system of equations numerically, and compare the numerical and exact solutions.

## Hints

Matlab/Octave code for numerical solution of this system of equations can be downloaded from the Camtools website Eng. Tripos 1P4. The code comes in a file called q7.m. Save this in a folder somewhere, start Matlab/Octave from the same folder (or use the "cd" command to navigate to that folder), then type "q7" to run the code. Use a text editor to change the simulation parameters near the top of the file $\mathrm{q} 7 . \mathrm{m}$, then run the code again.

The code splits time up into intervals dt and uses a simple Euler rule to update the variables, for example $\mathbf{x}=\mathbf{x}-d t * a l p h a * x$. This expression is only approximate, since it assumes a constant value of $x$ across the time interval $d t$. The approximation gets better as $d t$ gets smaller, but we then require a greater number of time steps to cover the same time span, and this extra computation takes time. Experiment with different values of $d t$, and also different values of alpha, beta and gamma.

Suitable past Tripos questions:
2003 Q3, 2004 Q3a, 2005 Q2 (short), 2006 Q4 (long), 2007 Q3 (short), 2008 Q2 (short), 2009 Q2 (short)

1 (a) $x=A e^{12 t}+B e^{t}+3$

## Answers

(c) $y=A e^{x}+B e^{2 x}+e^{3 x}$
(b) $x=e^{t}(A \sin t+B \cos t+1)$
(d) $y=(A+B x) e^{-x}+x^{2}-4 x+6$

2 (a) $x=(A-5 t / 3) e^{-3 t}+B+2 t / 3$
(b) $x=(A-t / 6) \cos 3 t+B \sin 3 t-\frac{2}{7} \sin 4 t$
$3 y_{0}=\frac{1}{5+i} \quad$ so that $y=\frac{5}{26} \cos t+\frac{1}{26} \sin t$
$4 y=(7+5 x) e^{-x} / 25-(3 \cos 2 x-4 \sin 2 x) / 100$
$5 \alpha= \pm m, R=\frac{4}{3} r^{2}-\frac{1}{3} r$
$6 \quad y(x)=\rho g x(L-x) / 2 T$
$7 N e^{-\alpha t} ; \quad \frac{\alpha \gamma N}{\beta+\gamma-\alpha}\left[\frac{1-e^{-\alpha t}}{\alpha}-\frac{1-e^{-(\beta+\gamma) t}}{\beta+\gamma}\right] ; \quad \frac{\gamma N}{\alpha}\left[1-e^{-\alpha t}-\alpha t e^{-\alpha t}\right]$

