

Instructions: Show all work. Give exact answers (yes, that means fractions, square roots and exponentials, and not decimals) unless specifically directed to give a decimal answer. This will require some operations to be done by hand even if not specifically directed to. Be sure to complete all parts of each question.

1. Find the eigenvalues and eigenfunctions of the equation $y'' + y' + \lambda y = 0, y(0) = 0, y(1) = 0$.

$$r^2 + r + \lambda = 0$$

$$r = \frac{-1 \pm \sqrt{1 - 4\lambda}}{2}$$

3 conditions to check
 $1 - 4\lambda = 0, 1 - 4\lambda < 0, 1 - 4\lambda > 0$

① $1 = 4\lambda \Rightarrow \lambda = \frac{1}{4}$
 $\Rightarrow r = -\frac{1}{2}$ repeated
 $y = c_1 e^{-\frac{1}{2}t} + c_2 t e^{-\frac{1}{2}t}$
 $y(0) = 0 = c_1 + c_2(0) \Rightarrow c_1 = 0$
 $y(1) = 0 = c_2(1)e^{-\frac{1}{2}}$
 $c_2 = 0$
 trivial solution

② $1 - 4\lambda > 0 \Rightarrow \lambda < \frac{1}{4}$
 $\frac{1}{4} > \lambda \text{ or } \lambda < \frac{1}{4}$
 $r = \frac{-1 \pm \sqrt{1 - 4\lambda}}{2}$ (real solutions)
 call $a = -\frac{1}{2} + \frac{\sqrt{1 - 4\lambda}}{2}, b = -\frac{1}{2} - \frac{\sqrt{1 - 4\lambda}}{2}$
 $y = c_1 e^{at} + c_2 e^{bt}$
 $y(0) = 0 = c_1 e^0 + c_2 e^0 \Rightarrow c_1 + c_2 = 0 \Rightarrow c_1 = -c_2$
 $y(1) = 0 = c_1 e^a + c_2 e^b = c_1(e^a - e^b)$
 $\Rightarrow c_1 = 0$ since $a \neq b$

③ $1 - 4\lambda < 0 \Rightarrow \lambda > \frac{1}{4}$
 $r = \frac{-1 \pm \sqrt{1 - 4\lambda}}{2}$ imaginary
 call $1 - 4\lambda = 4a^2$
 $r = -\frac{1}{2} \pm ai$
 $y = c_1 e^{-\frac{1}{2}t} \cos(at) + c_2 e^{-\frac{1}{2}t} \sin(at)$
 $0 = y(0) = c_1(1)(1) + c_2(1)(0) \Rightarrow c_1 = 0$
 $y(1) = 0 = c_2 e^{-\frac{1}{2}} \sin(a)$
 $c_2 \text{ not } 0 \text{ if } a = n\pi$
 $1 - 4\lambda = 4n^2\pi^2$
 $4\lambda = 1 - 4n^2\pi^2$
 $\lambda = \frac{1 - 4n^2\pi^2}{4}$ and $\lambda > \frac{1}{4}$
 $y = c_2 e^{-\frac{1}{2}t} \sin(n\pi t)$

2. Find the eigenvalues and eigenfunctions of the equation $y'' + \lambda y' + \lambda y = 0, y(0) = 0, y(2) = 0$.

$$r^2 + \lambda r + \lambda = 0$$

$$r = \frac{-\lambda \pm \sqrt{\lambda^2 - 4\lambda}}{2}$$

③ conditions
 $\lambda^2 - 4\lambda = 0$
 $\lambda(\lambda - 4) = 0$
 $\lambda = 0, \lambda = 4$

① $\lambda = 0, \lambda = 4$
 if $\lambda = 0, y'' = 0$
 $y(t) = At + B$
 $y(0) = 0 = A(0) + B \Rightarrow B = 0$
 $y(2) = 0 \Rightarrow A(2) = 0 \Rightarrow A = 0$
 trivial solution

② $\lambda(\lambda - 4) < 0$
 $0 < \lambda < 4$
 call $\lambda^2 - 4\lambda = 4a^2$
 $-\frac{\lambda}{2} \pm ai = r$
 $y = c_1 e^{-\lambda/2 t} \cos(at) + c_2 e^{-\lambda/2 t} \sin(at)$
 $y(0) = 0 = c_1(1)(1) + c_2(1)(0) \Rightarrow c_1 = 0$
 $y(2) = 0 = c_2 e^{-\lambda} \sin(2a)$
 $\sin(2a) = 0 \Rightarrow a = \frac{n\pi}{2}$
 $\lambda^2 - 4\lambda = 4(\frac{n\pi}{2})^2 = \pi^2 n^2$
 $\lambda = \frac{4 \pm \sqrt{16 - 4\pi^2 n^2}}{2}$
 λ is imaginary
 no real values of λ satisfy condition

③ $\lambda(\lambda - 4) \geq 0$
 $\lambda^2 - 4\lambda = 0 \Rightarrow \lambda < 0 \text{ or } \lambda > 4$
 $y = c_1 e^{at} + c_2 e^{bt}$
 $y(0) = 0 = c_1 + c_2 \Rightarrow c_1 = -c_2$
 $y(2) = 0 = c_1 e^{2a} + c_2 e^{2b} = c_1(e^{2a} - e^{2b})$
 $\Rightarrow c_1 = 0$
 since $e^{2a} \neq e^{2b}$ since $a \neq b$
 trivial solution

if $\lambda = 4, y'' + 4y' + 4 = 0$
 $\lambda(t) = c_1 e^{-2t} + c_2 t e^{-2t}$
 $y(0) = c_1 + c_2(0) = 0 \Rightarrow c_1 = 0$
 $y(2) = c_2(2)e^{-4} = 0 \Rightarrow c_2 = 0$