

TEST 1

Math 271 - Differential Equations

Score: _____ out of 100

5/29/2013

Name: _____

key

Read all of the following information before starting the exam:

- You have 50 minutes to complete the exam.
- Show all work, clearly and in order, if you want to get full credit. Please make sure you read the directions for each problem. I reserve the right to take off points if I cannot see how you arrived at your answer (even if your final answer is correct).
- Please box/circle or otherwise indicate your final answers.
- Please keep your written answers brief; be clear and to the point. I will take points off for rambling and for incorrect or irrelevant statements.
- This test has 6 problems and is worth 100 points. It is your responsibility to make sure that you have all of the pages!
- Good luck!

1. Fill in the following table with the missing classification information:

ODE	order	linear/nonlinear
$x^3y'' = \cos(y) + (y')^2$	2	nonlinear
$xy''' + \ln(x)y' = 5$	3	linear
$\frac{dA}{dt} - 5A = 0$	1	linear

2. (a) Verify that $y = \ln(x + C)$ is a one-parameter family of solutions to the differential equation $e^y y' = 1$.

$$y' = \frac{1}{x+c}$$

$$e^y y' = e^{\ln(x+c)} \cdot \left(\frac{1}{x+c}\right) = (x+c) \left(\frac{1}{x+c}\right) = 1 \quad \checkmark$$

(b) Use part (a) to find a solution to the initial value problem (IVP) consisting of the differential equation $e^y y' = 1$ and the initial condition $y(0) = 0$.

$$y = \ln(x+c)$$

$$y(0) = 0 = \ln(0+c)$$

$$0 = \ln(c)$$

$$c = 1$$

so $y = \ln(x+1)$

3. Find a solution to the following initial-value problem:

$$\frac{dy}{dx} = \frac{y(y+1)}{x^2+1}, \quad y(0) = 1.$$

Be sure to clearly label steps to maximize your score.

$$\int \frac{dy}{y(y+1)} = \int \frac{dx}{x^2+1}$$

$$\frac{1}{y(y+1)} = \frac{A}{y} + \frac{B}{y+1}$$

$$\frac{1}{y(y+1)} = \frac{A(y+1) + By}{y(y+1)}$$

$$1 = A(y+1) + By$$

$$1 = (A+B)y + A$$

$$A=1 \quad \begin{cases} A+B=0 \\ 1+B=0 \\ B=-1 \end{cases}$$

$$\int \left(\frac{1}{y} + \frac{-1}{y+1} \right) dy = \int \frac{dx}{x^2+1}$$

$$\ln|y| - \ln|y+1| = \tan^{-1}(x) + C$$

substituting the initial condition $y(0) = 1$:

$$\ln|1| - \ln|1+1| = \tan^{-1}(0) + C$$

$$0 - \ln(2) = 0 + C$$

$$C = -\ln(2)$$

Implicit (or Explicit) Solution:

$$\ln|y| - \ln|y+1| = \tan^{-1}(x) - \ln(2)$$

4. (a) Find an explicit solution of:

$$x \frac{dy}{dx} + y = xe^x.$$

Be sure to clearly label steps to maximize your score.

Standard Form : $\frac{dy}{dx} + \frac{1}{x}y = e^x$

Integrating Factor : $e^{\int P(x) dx} = e^{\int \frac{1}{x} dx} = e^{\ln|x|} = |x|$
 $= x, \text{ if } x > 0$

Multiply :

$$x \left[\frac{dy}{dx} + \frac{1}{x}y \right] = xe^x$$

$$\frac{d}{dx} [x \cdot y] = xe^x$$

Integrate :

$$xy = \int xe^x dx$$

$$\begin{array}{l|l} u=x & dv=e^x \\ du=1 dx & v=e^x \end{array}$$

$$xy = xe^x - \int e^x dx$$

$$xy = xe^x - e^x + C$$

$$y = e^x - \frac{e^x}{x} + \frac{C}{x}$$

Explicit Solution:

$$y = e^x - \frac{e^x}{x} + \frac{C}{x}$$

(b) Give the largest interval over which the general solution is defined.

$$(0, \infty)$$

(c) Are there any transient terms in the general solution? If yes, what are they?

$$\text{yes, } \frac{C}{x}$$

5. Find an explicit solution of:

$$\frac{dy}{dx} - x \sin(x^2)y = 0.$$

Be sure to clearly label steps to maximize your score.

SOL 1: 1st order linear:

Standard Form: ✓

Integrating Factor: $e^{\int P(x)dx} = e^{\int x \sin(x^2)dx}$

$$\begin{aligned} u = x^2 &\Rightarrow \frac{du}{dx} = 2x \\ &\Rightarrow dx = \frac{du}{2x} \\ &= e^{-\frac{1}{2} \int \sin(u) du} \\ &= e^{+\frac{1}{2} \cos(u)} \\ &= e^{+\frac{1}{2} \cos(x^2)} \end{aligned}$$

Multiply:

$$e^{+\frac{1}{2} \cos(x^2)} \left[\frac{dy}{dx} - x \sin(x^2)y \right] = e^{-\frac{1}{2} \cos(x^2)} \cdot 0$$

$$\frac{d}{dx} \left[e^{+\frac{1}{2} \cos(x^2)} \cdot y \right] = 0$$

Integrate:

$$e^{+\frac{1}{2} \cos(x^2)} \cdot y = \int 0 dx$$

$$e^{+\frac{1}{2} \cos(x^2)} \cdot y = C$$

$$y = \frac{C}{e^{+\frac{1}{2} \cos(x^2)}} = C e^{-\frac{1}{2} \cos(x^2)}$$

SOL 2: The equation is separable:

$$\frac{dy}{dx} = x \sin(x^2)y$$

$$\int \frac{dy}{y} = \int x \sin(x^2) dx$$

$$u = x^2 \Rightarrow \frac{du}{dx} = 2x \Rightarrow \frac{du}{2x} = dx$$

$$\ln|y| = \int \sin(u) \cdot \frac{du}{2}$$

$$\ln|y| = \frac{1}{2} \int \sin(u) du$$

$$\ln|y| = \frac{1}{2} (-\cos(u)) + C$$

$$\ln|y| = -\frac{1}{2} \cos(x^2) + C$$

$$|y| = e^{-\frac{1}{2} \cos(x^2) + C}$$

$$|y| = D e^{-\frac{1}{2} \cos(x^2)}$$

$$y = C e^{-\frac{1}{2} \cos(x^2)}$$

SAME.

Explicit Solution:

$$y = C e^{-\frac{1}{2} \cos(x^2)}$$

6. (a) What substitution turns the Bernoulli equation $\frac{dy}{dx} - y = y^2$ into a 1st order linear differential equation? $n=2$

$$u = y^{1-n} = y^{1-2} = y^{-1}, \quad \boxed{u = \frac{1}{y}} \quad \text{or} \quad \boxed{y = \frac{1}{u}}$$

- (b) What substitution turns the homogeneous of degree equation $(x^2 - y^2)dx + xydy = 0$ into a separable differential equation?

$$\boxed{y = ux}$$

- (c) Pick one of the two differential equations above to fully solve.

I will solve the differential equation from (a) (b) (CIRCLE ONE)

SOLUTION TO (a)

$$y = \frac{1}{u} = u^{-1}$$

$$\frac{dy}{dx} = -u^{-2} \frac{du}{dx}$$

$$\frac{dy}{dx} - y = y^2 \text{ becomes}$$

$$\left(-u^{-2} \frac{du}{dx}\right) - \left(\frac{1}{u}\right) = \left(\frac{1}{u}\right)^2$$

$$\frac{du}{dx} - \left(\frac{1}{u}\right)\left(\frac{1}{-u^{-2}}\right) = \left(\frac{1}{u^2}\right)\left(\frac{1}{-u^{-2}}\right)$$

$$\frac{du}{dx} + u = -1 \quad \leftarrow \text{1st order linear!}$$

Standard Form: ✓

Integrating Factor: $e^{\int P(x)dx} = e^{\int 1 dx} = e^x$

Multiply:

$$e^x \left[\frac{du}{dx} + u \right] = -e^x$$

Integrate

$$\frac{d}{dx} [e^x \cdot u] = -e^x$$

$$e^x \cdot u = -\int e^x$$

$$e^x \cdot u = -e^x + C$$

$$u = \frac{-e^x + C}{e^x}$$

$$u = -1 + \frac{C}{e^x}$$

$$\boxed{\frac{1}{y} = -1 + \frac{C}{e^x}}$$

Implicit (or Explicit) Solution:

SOLUTION TO (b)

$$y = ux$$

$$dy = u dx + x du$$

$$(x^2 - y^2) dx + xy dy = 0 \text{ becomes}$$

$$(x^2 - (ux)^2) dx + x(ux) \overset{(u dx + x du)}{\cancel{dy}} = 0$$

$$(x^2 - u^2 x^2) dx + u x^2 \overset{(u dx + x du)}{\cancel{dy}} = 0$$

$$(x^2 - u^2 x^2 + u^2 x^2) dx + u x^3 du = 0$$

$$x^2 dx = -u x^3 du$$

$$\frac{x^2}{x^3} dx = -u du \quad \leftarrow \text{separable!}$$

$$\int \frac{1}{x} dx = \int -u du$$

$$\ln|x| = -\frac{u^2}{2} + C$$

$$\boxed{\ln|x| = -\frac{(y/x)^2}{2} + C}$$

