Math 371 - Midterm Review Questions

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$$y' = e^{3x + 2y}.$$

Seperable (Section 2.2)

$$\frac{dy}{dx} = e^{3x+2y}$$
$$\frac{dy}{dx} = e^{3x}e^{2y}$$
$$\frac{dy}{e^{2y}} = e^{3x}dx$$
$$\int e^{-2y}dy = \int e^{3x}dx$$
$$-\frac{1}{2}e^{-2y} = \frac{1}{3}e^{3x} + C.$$

Any singular solutions? NO! $e^{2y} \neq 0$ for all $y \in \mathbb{R}$.

$$\frac{dy}{dx} = \frac{x^2y}{x^3+1}.$$

Seperable (Section 2.2)

$$\frac{dy}{dx} = \frac{x^2 y}{x^3 + 1}$$
$$\frac{dy}{y} = \frac{x^2}{x^3 + 1} dx$$
$$\int \frac{dy}{y} = \int \frac{x^2}{x^3 + 1} dx$$
$$\ln|y| = \frac{1}{3} \ln|x^3 + 1| + C \text{ (u-substitution).}$$

Any singular solutions? YES! y = 0.

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

1st Order Linear (Section 2.3)

- **1** Standard Form: $\frac{dy}{dx} \frac{y}{x} = x \sin x$.
- 2 Integrating Factor:

$$e^{\int (-1/x)dx} = e^{-\ln|x|} = e^{\ln(|x|^{-1})}$$
$$= |x|^{-1}$$
$$= 1/|x| = 1/x \text{ if } x > 0.$$

3 DE becomes:

$$\frac{d}{dx}\left(\frac{1}{x}y\right) = \sin x$$
$$\frac{1}{x}y = \int \sin x \, dx = -\cos x + C$$
$$y = -x\cos x + Cx.$$

Problem 4 - Exact Equations (Section 2.4)

Determine whether this DE is exact. If it is solve it,

$$(2x+y)dx + (x+6y)dy = 0.$$

$$M(x, y) = 2x + y \text{ and } N(x, y) = x + 6y.$$
(1) Check $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$:

• $\frac{\partial M}{\partial y} = 1.$

• $\frac{\partial N}{\partial x} = 1.$

Since $\frac{\partial M}{\partial y} = 1 = \frac{\partial N}{\partial x}$, the DE is exact!

(2)

$$f(x,y) = \int M(x,y)dx + g(y)$$
$$= \int (2x+y)dx + g(y)$$
$$= x^2 + yx + g(y).$$

(3) Set
$$\frac{\partial}{\partial y} f(x, y) = N(x, y)$$
:
 $\frac{\partial}{\partial y} f(x, y) = \frac{\partial}{\partial y} (x^2 + yx + g(y))$
 $= 0 + x + g'(y) = N(x, y) = x + 6y.$

So, g'(y) = 6y.

(4) Solve for g(y) and substitute into f(x, y) from step (2):

$$g(y) = \int 6y dy = 3y^2.$$

So,

$$f(x,y) = x^2 + yx + 3y^2.$$

(5) Solution:

$$f(x,y) = C.$$

Hence,

 $x^2 + yx + 3y^2 = C.$

$$ydx - (2x + 2y)dy = 0.$$

Homogeneous (of degree) Section 2.5

Substitute y = ux (or x = uy). Also, dy = udx + xdu.
 DE becomes:

$$\begin{aligned} uxdx - (2x + 2ux)(udx + xdu) &= 0\\ uxdx - (2xudx + 2x^2du + 2u^2xdx + 2ux^2du) &= 0\\ uxdx - 2xudx - 2x^2du - 2u^2xdx - 2ux^2du &= 0\\ (ux - 2xu - 2u^2x)dx + (-2x^2 - 2ux^2)du &= 0\\ x(-u - 2u^2)dx + x^2(-2 - 2u)du &= 0\\ x(-u - 2u^2)dx &= -x^2(-2 - 2u)du\\ \frac{x}{x^2}dx &= \frac{-(-2 - 2u)}{-u - 2u^2}du\\ \frac{x}{x^2}dx &= \frac{2(1 + u)}{-u(1 + 2u)}du\end{aligned}$$

Problem 5 - Faster!

$$ydx - (2x + 2y)dy = 0.$$

Homogeneous (of degree) Section 2.5

- **I** Substitute x = uy. Also, dx = udy + ydu.
- **2** DE becomes:

$$\begin{split} y(udy + ydu) &- (2uy + 2y)dy = 0\\ yudy + y^2du - 2uydy - 2ydy &= 0\\ (yu - 2uy - 2y)dy + y^2du &= 0\\ (-uy - 2y)dy + y^2du &= 0\\ y(-u - 2)dy + y^2du &= 0\\ y(-u - 2)dy &= -y^2du\\ \frac{y}{y^2}dy &= \frac{1}{u+2}du\\ \ln|y| + C &= \ln|u+2|\\ \ln|y| + C &= \ln|x/y+2 \end{split}$$

$$x\frac{dy}{dx} + y = x^2 y^2.$$

Bernoulli's Equation(Section 2.5)

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

Now this is 1st Order Linear. Solution:

$$y = 1/(-x^2 + Cx).$$

Problem 7 - Reduction of Order (Section 3.2)

 $y_1 = e^{x/3}$ is a solution of 6y'' + y' - y = 0. Use reduction of order to find a second independent solution y_2 .

Standard Form: y'' + P(x)y' + Q(x)y = 0. standard form here is

$$y'' + (1/6)y' - (1/6)y = 0.$$

So P(x) = 1/6.

2 Use the formula

$$y_2 = y_1(x) \int \frac{e^{-\int P(x)dx}}{y_1^2(x)} dx.$$

$$y_2 = e^{x/3} \int \frac{e^{-\int (1/6)dx}}{(e^{x/3})^2} dx$$
$$= e^{x/3} \int \frac{e^{-x/6}}{e^{2x/3}} dx = e^{x/3} \int e^{-5x/6} dx = -\frac{6}{5} e^{-x/2}$$

$$y'' - 10y' + 25y = 0$$

2nd Order Linear Homogeneous with Constant Coef. (Section 3.3)

1 Solve auxiliary equation:

$$1m^2 - 10m + 25 = 0 \implies (m-5)(m-5) = 0 \implies m = 5, m = 5.$$

Repeated roots, so...

2 General solution:

$$y = C_1 e^{5x} + C_2 x e^{5x}.$$

$$y''' - 10y'' + 25y' = 0$$

3nd Order Linear Homogeneous with Constant Coef. (Section 3.3)

1 Solve auxiliary equation:

$$1m^3 - 10m^2 + 25m = 0$$

$$m(m-5)(m-5) = 0 \implies m = 0, m = 5, m = 5.$$

One distinct root and one repeated roots, so...

2 General solution:

$$y = C_1 e^{0x} + C_2 e^{5x} + C_3 x e^{5x}.$$

$$y = C_1 + C_2 e^{5x} + C_3 x e^{5x}.$$

$$y'' - 10y' + 25y = e^x$$

2nd Order Linear Nonomogeneous with Constant Coef. (Section 3.4/3.5)

(1) FIND y_c , the general solution to the associated homogeneous DE:

$$y'' - 10y' + 25y = 0.$$

We just did this one (Problem 8) Solve auxiliary equation:

$$1m^2 - 10m + 25 = 0 \implies (m-5)(m-5) = 0 \implies m = 5, m = 5.$$

Repeated roots, so...

$$y_c = C_1 e^{5x} + C_2 x e^{5x}.$$

(2) FIND y_p , a particular solution of $y'' - 10y' + 25y = e^x$

FIND y_p , a particular solution of $y'' - 10y' + 25y = e^x$. Here, $g(x) = e^x$. 2 OPTIONS HERE:

- Undetermined Coefficients (Section 3.4) Because g(x) is a combination of polynomials, exponentials, sines and cosines.
- **2** Variation of Parameters (Section 3.5)

Which option do we use?

Let's try Option 1: Undetermined Coefficients: FORM of y_p from g(x):

$$y_p = Ae^x$$

This does not need to be adjusted, since $y_1 = e^{5x}$ and $y_2 = xe^{5x}$ do not appear in this form. So this seems like a good choice!

$$y_p = Ae^x$$
$$y'_p = Ae^x$$
$$y''_p = Ae^x$$

Substituting into $y'' - 10y' + 25y = e^x$: $Ae^x - 10Ae^x + 25Ae^x = e^x$ $(A - 10A + 25A)e^x = e^x$ $(16A)e^x = e^x$

So $16A = 1 \implies A = 1/16$. Hence,

$$y_p = \frac{1}{16}e^x.$$

(3) The general solution of $y'' - 10y' + 25y = e^x$ is

$$y = y_c + y_p = C_1 e^{5x} + C_2 x e^{5x} + \frac{1}{16} e^x.$$

$$y'' - 10y' + 25y = e^{5x}$$

2nd Order Linear Nonomogeneous with Constant Coef. (Section 3.4/3.5)

(1) FIND y_c , the general solution to the associated homogeneous DE:

$$y'' - 10y' + 25y = 0.$$

We just did this one (Problem 8) Solve auxiliary equation:

$$1m^2 - 10m + 25 = 0 \implies (m-5)(m-5) = 0 \implies m = 5, m = 5.$$

Repeated roots, so...

$$y_c = C_1 e^{5x} + C_2 x e^{5x}.$$

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FIND y_p , a particular solution of $y'' - 10y' + 25y = e^{5x}$. Here, $g(x) = e^{5x}$.

- 2 OPTIONS HERE:
 - Undetermined Coefficients (Section 3.4) Because g(x) is a combination of polynomials, exponentials, sines and cosines.
 - **2** Variation of Parameters (Section 3.5)

Which option do we use? Let's try Option 1: Undetermined Coefficients: FORM of y_p from g(x):

$$y_p = Ae^{5x}.$$

This needs to be adjusted! since $y_1 = e^{5x}$ is in y_p multiply by x:

$$y_p = Axe^{5x}.$$

Again this needs to be adjusted! since $y_2 = xe^{5x}$ is also in y_p multiply by another x:

$$y_p = Ax^2 e^{5x}.$$

So this seems like a BAD choice! Let's use option 2.

FIND y_p , a particular solution of $y'' - 10y' + 25y = e^{5x}$ using variation of paramters.

1 Standard Form:
$$y'' - 10y' + 25y = e^{5x}$$
 DONE!
2 $y_1 = e^{5x}, y_2 = xe^{5x}, f(x) = e^{5x}$ and the Wronskian of y_1
and y_2 is $W = \begin{vmatrix} y_1 & y_2 \\ y'_1 & y'_2 \end{vmatrix} = \begin{vmatrix} e^{5x} & xe^{5x} \\ 5e^{5x} & 5xe^{5x} + e^{5x} \end{vmatrix} = e^{10x}.$
3 $u'_1 = \frac{-y_2 f(x)}{W} = \frac{-xe^{5x}e^{5x}}{e^{10x}} = -x$ so $u_1 = -x^2/2$.
 $u'_2 = \frac{y_1 f(x)}{W} = \frac{e^{5x}e^{5x}}{e^{10x}} = 1$ so $u_2 = x$.
4 Hence, $y_p = u_1y_1 + u_2y_2 = -\frac{1}{2}x^2e^{5x} + xxe^{5x} = \frac{1}{2}x^2e^{5x}$.

(3) The general solution of $y'' - 10y' + 25y = e^{5x}$ is

$$y = y_c + y_p = C_1 e^{5x} + C_2 x e^{5x} + \frac{1}{2} x^2 e^{5x}.$$

$$x^2y'' - 2xy' - 4y = 0.$$

2nd Order Homogeneous Cauchy-Euler Equation (Section 3.6)

• Solve auxiliary equation: $1m^2 + (-2-1)m - 4 = 0 \implies m^2 - 3m - 4 = 0 \implies (m-4)(m+1) = 0$. So m = 4, m = -1.Distinct roots...

General Solution:

$$y = C_1 x^4 + C_2 x^{-1}$$