

Show all your work clearly. No Work, No Credit.

1. Determine if the following function is a solution of a differential equation. (10 pts)

a) $\{-8\}$ $y = C_1 e^{\frac{2x}{3}} + C_2 e^{-4x} + \cos(2x) + \sin(2x)$ for $3y'' + 10y' - 8y = -40\sin(2x)$

$\{10\}$ $y' = \frac{2}{3} C_1 e^{\frac{2x}{3}} - 4C_2 e^{-4x} - 2\sin(2x) + 2\cos(2x)$

$\{3\}$ $y'' = \frac{4}{9} C_1 e^{\frac{2x}{3}} + 16C_2 e^{-4x} - 4\cos(2x) - 4\sin(2x)$

$$C_1 e^{\frac{2x}{3}} \left[-8 + \frac{20}{3} + \frac{4}{3} \right] + C_2 e^{-4x} \left[-8 - 40 + 48 \right] + \cos(2x) \left[-8 + 20 - 12 \right]$$

$\underbrace{\hspace{10em}}_{16}$
 $\underbrace{\hspace{10em}}_{16}$
 $\underbrace{\hspace{10em}}_{0}$

$$+ \sin(2x) \left[-8 - 20 - 12 \right] = -40\sin(2x)$$

Yes, it's a solution.

b) $y = C_1 \sqrt{x} + \frac{C_2}{\sqrt{x}} - 9\sqrt[3]{x}$ for $4x^2 y'' + 4xy' - y = 5\sqrt[3]{x}$

$\{-1\}$ $y = C_1 x^{\frac{1}{2}} + C_2 x^{-\frac{1}{2}} - 9x^{\frac{1}{3}}$

$\{4x\}$ $y' = \frac{1}{2} C_1 x^{-\frac{1}{2}} - \frac{1}{2} C_2 x^{-\frac{3}{2}} - 3x^{-\frac{2}{3}}$

$\{4x^2\}$ $y'' = -\frac{1}{4} C_1 x^{-\frac{3}{2}} + \frac{3}{4} C_2 x^{-\frac{5}{2}} + 2x^{-\frac{5}{3}}$

$$C_1 \left[-x^{\frac{1}{2}} + 2x^{\frac{1}{2}} - x^{\frac{1}{2}} \right] + C_2 \left[-x^{-\frac{1}{2}} - 2x^{-\frac{1}{2}} + 3x^{-\frac{1}{2}} \right] + \left[9x^{\frac{1}{3}} - 12x^{\frac{1}{3}} + 8x^{\frac{1}{3}} \right] = 5\sqrt[3]{x}$$

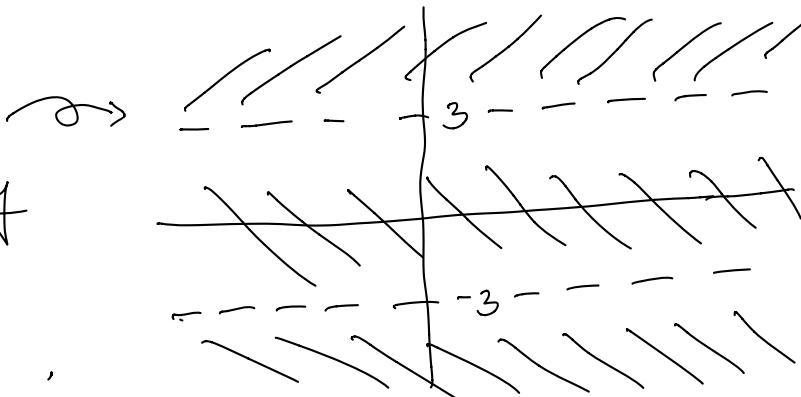
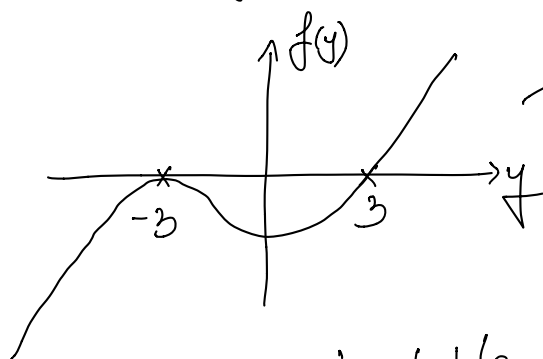
$\underbrace{\hspace{10em}}_{0}$
 $\underbrace{\hspace{10em}}_{0}$
 $\underbrace{\hspace{10em}}_{5x^{\frac{1}{3}}}$

Yes, it's a solution

2. Sketch the phase diagram and isocline of the following DE, then determine the stability of each equilibrium solutions. (10 pts)

a) $\frac{dy}{dx} = y^3 + 3y^2 - 9y - 27 = f(y) = (y-3)(y+3)^2$.

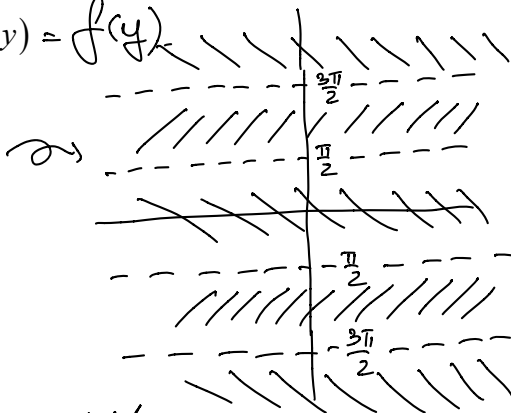
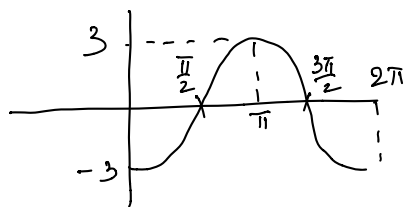
$$y^2(y+3) - 9(y+3) = (y^2-9)(y+3)$$



$y = -3$: semi-stable

$y = 3$: unstable

b) $\frac{dy}{dx} = -3\cos(y) = f(y)$



$y = \frac{\pi}{2} + 2n\pi$: unstable

$y = \frac{3\pi}{2} + 2n\pi$: stable

4. Solve the following differential equations: (40 pts)

a) $\frac{dy}{dx} - y = f(x); y(0) = 3; f(x) = \begin{cases} x; & \text{if } 0 \leq x < 2 \\ 0; & \text{if } x \geq 2 \end{cases}$ (8 pts)

$$I(x) = e^{-\int dx} = e^{-x} \Rightarrow e^{-x} \frac{dy}{dx} - e^{-x} \cdot y = e^{-x} f(x)$$

$$\Rightarrow \frac{d}{dx} [e^{-x} \cdot y] = e^{-x} f(x)$$

$$\Rightarrow \int_0^x \frac{d}{dt} (e^{-t} \cdot y(t)) dt = \int_0^x e^{-t} f(t) dt$$

$$e^{-t} \cdot y(t) \Big|_0^x = \int_0^x e^{-t} f(t) dt \Rightarrow e^{-x} y(x) - 3 = \int_0^x e^{-t} f(t) dt$$

$$e^{-x} \cdot y(x) - y(0) = \int_0^x e^{-t} f(t) dt \Rightarrow e^{-x} y(x) - 3 = \int_0^x e^{-t} \cdot t \cdot dt$$

for $0 \leq x < 2 \Rightarrow f(t) = t \Rightarrow e^{-x} y(x) - 3 = \int_0^x e^{-t} \cdot t \cdot dt$

t	e^{-t}
1	$-e^{-t}$
0	e^{-t}

$$\Rightarrow e^{-x} y(x) - 3 = e^{-t} [-t - 1]_0^x = e^{-x} (-x - 1) - (-1) = -e^{-x}(x+1) + 1$$

$$e^{-x} y(x) = -e^{-x}(x+1) + 4 =$$

$$y(x) = -(x+1) + 4e^x$$

for $x \geq 2 \Rightarrow e^{-x} y(x) - 3 = \int_0^x e^{-t} f(t) dt = \int_0^2 e^{-t} \cdot t \cdot dt + \int_2^x e^{-t} \cdot 0 \cdot dt$

$$e^{-x} y(x) - 3 = e^{-t} (-x - 1) \Big|_0^2$$

$$e^{-x} y(x) - 3 = e^{-2} (-3) - (-1) = 1 - 3e^{-2}$$

$$e^{-x} y(x) = 4 - 3e^{-2} \Rightarrow y(x) = 4e^x - 3e^{x-2}$$

Solution:
$$y(x) = \begin{cases} 4e^x - (x+1) & \text{if } 0 \leq x < 2 \\ 4e^x - 3e^{x-2} & \text{if } x \geq 2 \end{cases}$$

b) $\underbrace{(ye^{xy} + \cos x)}_M dx + \underbrace{(xe^{xy})}_N dy = 0; y\left(\frac{\pi}{2}\right) = 0$ (8pts)

$$\left. \begin{aligned} M_y &= e^{xy} + xye^{xy} \\ N_x &= e^{xy} + xye^{xy} \end{aligned} \right\} \Rightarrow \text{Exact} \Rightarrow \text{Let } \Phi_y(x, y) = N = xe^{xy}$$

$$\Rightarrow \Phi(x, y) = \int xe^{xy} dy + h(x).$$

$$\Phi(x, y) = e^{xy} + h(x)$$

$$\Rightarrow \Phi_x(x, y) = ye^{xy} + h'(x) = M = ye^{xy} + \cos x.$$

$$\Rightarrow h'(x) = \cos x \Rightarrow h(x) = \int \cos x dx = \sin x$$

$$\text{General sol}^n: \Phi(x, y) = e^{xy} + \sin x = C.$$

$$\text{for } y\left(\frac{\pi}{2}\right) = 0 \Rightarrow \Phi\left(\frac{\pi}{2}, 0\right) = e^0 + \sin \frac{\pi}{2} = C \Rightarrow C = 2.$$

$$\text{Sol}^n: \Phi(x, y) = e^{xy} + \sin x = 2$$

c) $x^2 \frac{dy}{dx} = y^2 + 3xy + x^2$ (8pts)

$$\frac{dy}{dx} = \left(\frac{y}{x}\right)^2 + 3\left(\frac{y}{x}\right) + 1 \Rightarrow \text{let } v = \frac{y}{x} \Rightarrow y = xv \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$v + x \frac{dv}{dx} = v^2 + 3v + 1 \Rightarrow x \frac{dv}{dx} = v^2 + 2v + 1 = (v+1)^2.$$

$$\Rightarrow \int \frac{dv}{(v+1)^2} = \int \frac{dx}{x} \Rightarrow \frac{(v+1)^{-1}}{-1} = \ln|x| + C.$$

$$\frac{1}{v+1} = -\ln|x| + C.$$

$$\frac{1}{\frac{y}{x} + 1} = -\ln|x| + C$$

$$\frac{x}{y+x} = C - \ln|x|.$$

$$\frac{x}{C - \ln|x|} = y + x$$

General Solⁿ: $y = \frac{x}{C - \ln|x|} - x$

d) $\frac{dy}{dx} + \frac{2}{x}y = 6\sqrt{1+x^2}\sqrt{y}$ (8pts)

$$\frac{1}{y^{1/2}} \frac{dy}{dx} + \frac{2}{x} \cdot y^{1/2} = 6\sqrt{1+x^2} \Rightarrow \text{Let } v = y^{-1/2} = y^{1/2} \Rightarrow \frac{dv}{dx} = \frac{1}{2} \cdot y^{-1/2} \cdot \frac{dy}{dx} \Rightarrow 2 \frac{dv}{dx} = \frac{1}{y^{1/2}} \cdot \frac{dy}{dx}$$

$$\Rightarrow 2 \frac{dv}{dx} + \frac{2}{x} v = 6\sqrt{1+x^2} \Rightarrow \frac{dv}{dx} + \frac{1}{x} v = 3\sqrt{1+x^2}$$

$$I(x) = e^{\int \frac{1}{x} dx} = e^{\ln x} = x \Rightarrow x \frac{dv}{dx} + v = 3x\sqrt{1+x^2}$$

$$\int \frac{d}{dx} (x \cdot v) dx = 3 \int x \sqrt{1+x^2} dx \quad \left\{ \begin{array}{l} \text{Let } u = \sqrt{1+x^2} \\ u^2 = 1+x^2 \\ 2u du = 2x dx \\ u du = x dx \end{array} \right.$$

$$x v = 3 \int u^2 du = u^3 + C$$

$$x y^{1/2} = (\sqrt{1+x^2})^3 + C$$

$$y^{1/2} = \frac{1}{x} \left[(1+x^2)^{3/2} + C \right]$$

$$y = \frac{1}{x^2} \left[(1+x^2)^{3/2} + C \right]^2$$

e) $\frac{dy}{dx} = (x+y+1)^2 - (x+y-1)^2$ (8 pts)

Let $V = x+y+1 \Rightarrow \frac{dV}{dx} = 1 + \frac{dy}{dx} \Rightarrow \frac{dy}{dx} = \frac{dV}{dx} - 1$

$\Rightarrow x+y-1 = V-2$

$\frac{dV}{dx} - 1 = V^2 - (V-2)^2 = V^2 - V^2 + 4V - 4$

$\frac{dV}{dx} = 4V - 3 \Rightarrow \int \frac{dV}{4V-3} = \int dx$

$\frac{1}{4} \ln |4V-3| = x + C$

$\ln |4V-3| = 4x + C$

$4V-3 = e^{4x+C} = ke^{4x}$

$4(x+y+1) = ke^{4x} + 3$

$x+y+1 = ke^{4x} + \frac{3}{4}$

$y = ke^{4x} + \frac{3}{4} - x - 1 = ke^{4x} - x - \frac{1}{4}$

6. A 500 - gallon - tank is partially filled with 200 gallons of fluid in which 3 pounds of salt are dissolved. Brine containing $\frac{1}{2}$ pound of salt per gallon is pumped into the tank at a rate of 6 gal/min. The well - mixed solution is then pumped out at a slower rate of 4 gal/min. (10 pts)

- Let $A(t)$ be the amount of salt in the tank at any time t (in mins), then set up an initial value problem.
- Solve the differential equation of part (a).
- Determine the concentration of salt in the tank when it's full.

$$a) \quad \frac{dA}{dt} = \text{rate in} - \text{rate out} = \frac{1}{2}(6) - \frac{A}{200+t} \cdot 4 \quad ; A(0) = 3.$$

$$\Rightarrow \frac{dA}{dt} = 3 - \frac{2}{100+t} \cdot A \Rightarrow \frac{dA}{dt} + \frac{2}{100+t} A = 3$$

$$I(x) = e^{\int \frac{2}{100+t} dt} = e^{2 \ln |100+t|} = (100+t)^2.$$

$$\int \frac{d}{dt} \left[(100+t)^2 A \right] dt = \int 3(100+t)^2 dt$$

$$(100+t)^2 A = (100+t)^3 + C \Rightarrow A(t) = 100+t + \frac{C}{(100+t)^2}$$

$$A(0) = 100 + \frac{C}{(100)^2} = 3 \Rightarrow C = -97(100)^2.$$

$$A(t) = 100+t - 97(100)^2(100+t)^{-2}$$

time to fill $\Rightarrow$ Volume $200+2t = 500 \Rightarrow t = 150 \text{ min.}$

$$A(150) = 100+150 - 97(100)^2(100+150)^{-2}$$

$$= 300 - \frac{97(100)^2}{(250)^2} = 289.22 \text{ lb.}$$

Concentration : $\frac{289.22}{500} = 0.482 \text{ lb/gal.}$

7. Solve the following differential equations: (30 pts)

a) $y''' - 4y'' + 5y' - 2y = 0$ (5 pts)

$$P(\lambda) = \lambda^3 - 4\lambda^2 + 5\lambda - 2 = 0$$

$$\lambda = \underline{1} \begin{array}{r|rrrr} 1 & 1 & -4 & 5 & -2 \\ & & 1 & -3 & 2 \\ \hline & 1 & -3 & 2 & 0 \end{array}$$

$$\Rightarrow \lambda^2 - 3\lambda + 2 = 0$$

$$(\lambda - 1)(\lambda - 2) = 0 \Rightarrow \lambda = 1, 1, 2.$$

General sol: $y(x) = e^x (c_1 + c_2 x) + c_3 e^{2x}$

b) $D^2(D+2)^3(4D^2+12D+17)y = 0$ (5 pts)

$$P(\lambda) = \lambda^2(\lambda+2)^3(4\lambda^2+12\lambda+17) = 0.$$

$$\lambda = 0, 0, -2, -2, -2,$$

$$4\lambda^2 + 12\lambda + 17 = 0$$

$$\Rightarrow (2\lambda)^2 + 2(2\lambda) \cdot 3 + 9 + 8 = 0$$

$$(2\lambda + 3)^2 + 8 = 0$$

$$\begin{aligned} 2\lambda + 3 &= \pm \sqrt{-8} = \pm 2i\sqrt{2} \\ 2\lambda &= -3 \pm 2i\sqrt{2} \\ \lambda &= -\frac{3}{2} \pm i\sqrt{2} \end{aligned}$$

General solⁿ:

$$y(x) = c_1 + c_2 x + e^{-2x} (c_3 + c_4 x) + e^{-\frac{3}{2}x} (c_5 \cos(\sqrt{2}x) + c_6 \sin(\sqrt{2}x)).$$

c) $4y'' - 4y' - 3y = 3x^2 - x - 2; y(0) = -4; y'(0) = 0$ (10 pts)

Homogeneous: $p(\lambda) = 4\lambda^2 - 4\lambda - 3 = 0$
 $(2\lambda + 1)(2\lambda - 3) = 0 \Rightarrow \lambda = -\frac{1}{2}, \frac{3}{2}$

$$y_h = C_1 e^{-\frac{1}{2}x} + C_2 e^{\frac{3}{2}x}$$

Particular solⁿ: $\{-3\} y_p = Ax^2 + Bx + C$

$\{-4\} y_p' = 2Ax + B$

$\{4\} y_p'' = 2A$

$$-3Ax^2 + (-3B - 8A)x - 3C - 4B + 8A = 3x^2 - x - 2.$$

$$\Rightarrow -3A = 3 \Rightarrow A = -1$$

$$-3B - 8A = -1 \Rightarrow -3B + 8 = -1 \Rightarrow B = 3.$$

$$-3C - 4B + 8A = -2 \Rightarrow -3C - 12 - 8 = -2 \Rightarrow C = -6$$

General sol: $y = y_h + y_p = C_1 e^{-\frac{1}{2}x} + C_2 e^{\frac{3}{2}x} - x^2 + 3x - 6$

$$y(0) = C_1 + C_2 - 6 = -4 \Rightarrow C_1 + C_2 = 2,$$

$$y'(0) = -\frac{1}{2}C_1 + \frac{3}{2}C_2 + 3 = 0 \Rightarrow -\frac{1}{2}C_1 + \frac{3}{2}C_2 = -3$$

$$\Rightarrow \begin{cases} C_1 + C_2 = 2 \\ -C_1 + 3C_2 = -6 \end{cases}$$

$$4C_2 = -4$$

$$C_2 = -1$$

$$C_1 = 3$$

Solution:

$$y(x) = -e^{-\frac{1}{2}x} + 3e^{\frac{3}{2}x} - x^2 + 3x - 6$$

d) $9y'' - 12y' + 13y = 26x^2 - 35x + 24$ (10 pts)

Homogeneous Solⁿ: $p(\lambda) = 9\lambda^2 - 12\lambda + 13 = 0$
 $(3\lambda)^2 - 2(3\lambda) \cdot 2 + 4 + 9 = 0$
 $(3\lambda + 2)^2 = -9$ } $3\lambda + 2 = \pm 3i$
 $\lambda = -\frac{2}{3} \pm i$

$$y_h = e^{-\frac{2}{3}x} (C_1 \cos x + C_2 \sin x)$$

Particular Solⁿ: $\{13\} y_p = Ax^2 + Bx + C$

$\{-12\} y_p' = 2Ax + B$

$\{9\} y_p'' = 2A$

$$13Ax^2 + (13B - 24A)x + 13C - 12B + 18A = 26x^2 - 35x + 24$$

$\Rightarrow 13A = 26 \Rightarrow A = 2$

$13B - 24A = -35 \Rightarrow 13B - 48 = -35 \Rightarrow B = 1$

$13C - 12B + 18A = 24 \Rightarrow 13C - 12 + 36 = 24 \Rightarrow C = 0$

General Solⁿ: $y = y_h + y_p = e^{-\frac{2}{3}x} (C_1 \cos x + C_2 \sin x) + 2x^2 + x$