

3/18/2021

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

1. Solve the following differential equations: (25 pts)

a) $e^x y \frac{dy}{dx} = e^{-y} + e^{-2x-y}$

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

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

$$\Rightarrow \int y e^y dy = \int (\bar{e}^{-x} + \bar{e}^{-3x}) dx$$

$$\boxed{e^y (y-1) = -\bar{e}^{-x} - \frac{1}{3} \bar{e}^{-3x} + C}$$

b) $\frac{dy}{dx} + 2xy = f(x); f(x) = \begin{cases} x, & 0 \leq x < 1 \\ 0, & x \geq 1 \end{cases}; y(0) = 2$

$$I(x) = e^{\int 2x dx} = e^{x^2} \Rightarrow e^{x^2} \frac{dy}{dx} + 2x e^{x^2} y = e^{x^2} f(x)$$

$$\frac{d}{dx} [e^{x^2} y] = e^{x^2} f(x)$$

$$\Rightarrow \int_0^x \frac{d}{dt} (e^{t^2} y(t)) dt = \int_0^x e^{t^2} f(t) dt$$

$$\Rightarrow e^{t^2} y(t) \Big|_0^x = \int_0^x e^{t^2} f(t) dt$$

$$e^{x^2} y(x) - y(0) = \int_0^x e^{t^2} f(t) dt$$

$$e^{x^2} y(x) - 2 = \int_0^x e^{t^2} f(t) dt$$

for $0 \leq x < 1 \Rightarrow f(t) = t$

$$e^{x^2} y(x) - 2 = \int_0^x e^{t^2} t dt$$

$$e^{x^2} y(x) - 2 = \int_0^x e^{t^2} t dt \quad \begin{cases} u = t^2 \\ du = 2t dt \\ \frac{1}{2} du = t dt \end{cases}$$

$$e^{x^2} y(x) - 2 = \frac{1}{2} \int_0^x e^u du = \frac{1}{2} e^u \Big|_0^x = \frac{1}{2} [e^{x^2} - 1]$$

$$y(x) = \bar{e}^{x^2} \left[\frac{1}{2} e^{x^2} - \frac{1}{2} + 2 \right]$$

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

for $x > 1 \Rightarrow e^{x^2} y(x) - 2 = \int_0^x e^{t^2} f(t) dt = \int_0^1 e^{t^2} t dt + \int_1^x e^{t^2} \cdot 0 dt$

$$\Rightarrow e^{x^2} y(x) - 2 = \frac{1}{2} e^{t^2} \Big|_0^1 = \frac{1}{2} [e - 1]$$

$$y(x) = \bar{e}^{x^2} \left[\frac{1}{2} e - \frac{1}{2} + 2 \right] = \bar{e}^{x^2} \left[\frac{1}{2} e + \frac{3}{2} \right]$$

Solⁿ: $y(x) = \begin{cases} \frac{1}{2} + \frac{3}{2} \bar{e}^{x^2} & \text{if } 0 \leq x < 1 \\ \bar{e}^{x^2} \left(\frac{1}{2} e + \frac{3}{2} \right) & \text{if } x \geq 1 \end{cases}$

$$c) \quad x^2 \frac{dy}{dx} - 2xy = 3y^4, \quad y(1) = \frac{1}{2} \Rightarrow \frac{dy}{dx} - \frac{2}{x}y = \frac{3}{x^2}y^4$$

$$\Rightarrow \underbrace{\frac{1}{y^4} \cdot \frac{dy}{dx} - \frac{2}{x} \cdot \frac{1}{y^3}}_{-\frac{1}{3} \frac{dV}{dx} - \frac{2}{x}V} = \frac{3}{x^2} \Rightarrow \text{let } V = y^{-4} = \bar{y}^3 \Rightarrow \frac{dV}{dx} = -3\bar{y}^4 \cdot \frac{dy}{dx}$$

$$-\frac{1}{3} \frac{dV}{dx} - \frac{2}{x}V = \frac{3}{x^2} \Rightarrow \frac{dV}{dx} + \frac{6}{x}V = -\frac{9}{x^2}$$

$$\Rightarrow I = e^{\int \frac{6}{x} dx} = e^{6 \ln|x|} = x^6 \Rightarrow \int \frac{d}{dx} [x^6 \cdot V] dx = \int -9x^4 dx$$

$$\Rightarrow x^6 V = -\frac{9}{5}x^5 + C \Rightarrow V = -\frac{9}{5x} + \frac{C}{x^6} \Rightarrow \bar{y}^3 = -\frac{9}{5x} + \frac{C}{x^6}$$

$$\Rightarrow y(1) = \frac{1}{2} \Rightarrow \frac{1}{8} = -\frac{9}{5} + C \Rightarrow C = \frac{1}{8} + \frac{9}{5} = \frac{77}{40}$$

$$\Rightarrow \text{soln: } \frac{1}{y^3} = \frac{77}{40x^6} - \frac{9}{5x}$$

$$d) \quad \frac{dy}{dx} = 2 + \sqrt{y - 2x + 3}$$

$$\text{Let } V = y - 2x + 3 \Rightarrow \frac{dV}{dx} = \frac{dy}{dx} - 2 \Rightarrow \frac{dy}{dx} = \frac{dV}{dx} + 2$$

$$\Rightarrow \frac{dV}{dx} + 2 = 2 + \sqrt{V} \Rightarrow \frac{dV}{dx} = \sqrt{V}$$

$$\int \frac{dV}{\sqrt{V}} = \int dx \Rightarrow 2V^{\frac{1}{2}} = x + C$$

$$\Rightarrow 2\sqrt{y - 2x + 3} = x + C$$

e) $(x + ye^{y/x})dx - xe^{y/x}dy = 0, y(1) = 0$

$$(x + ye^{y/x})dx = xe^{y/x}dy$$

$$\frac{dy}{dx} = \frac{x + ye^{y/x}}{xe^{y/x}} = e^{-y/x} + \frac{y}{x} \quad \left\{ \begin{array}{l} \text{Let } v = \frac{y}{x} \\ y = xv \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx} \end{array} \right.$$

$$\Rightarrow v + x \frac{dv}{dx} = e^{-v} + v \Rightarrow x \frac{dv}{dx} = e^{-v}$$

$$\Rightarrow \int \frac{dv}{e^{-v}} = \int \frac{dx}{x}$$

$$\Rightarrow e^v = \ln|x| + C$$

$$e^{y/x} = \ln|x| + C$$

$$y(1) = 0 \Rightarrow e^0 = \ln|1| + C \Rightarrow C = 1$$

$$\Rightarrow e^{y/x} = \ln|x| + 1$$

$$\frac{y}{x} = \ln[\ln|x| + 1]$$

Sol: $y = x \ln[\ln|x| + 1]$

2. Suppose there is a new kind of savings certificate that starts out paying 3% annual interest and increases the interest rate by 1% each additional year that the money is left on deposit. (Assume that interest is compounded continuously and that the interest rate increases continuously.) (10pts)

a) Write a DE for $\frac{dB}{dt}$, where $B(t)$ is the balance at time t .

b) Solve the equation that you found in part (a), assuming an initial deposit of \$1000. And then find the balance of the account after 10 years.

$$\rightarrow \frac{dB}{dt} = (0.03 + 0.01t) B.$$

$$\Rightarrow \int \frac{dB}{B} = \int (0.03 + 0.01t) dt$$

$$\ln|B| = 0.03t + \frac{0.01}{2}t^2 + C.$$

$$B(t) = e^{0.03t + 0.005t^2} \cdot e^C = K e^{0.03t + 0.005t^2}$$

$$b) B(0) = \$1,000 \Rightarrow B(0) = K = 1,000$$

$$\Rightarrow B(t) = 1000 e^{0.03t + 0.005t^2}$$

$$B(10) = 1000 e^{0.03(10) + 0.005(10)^2} = \$2,225.54$$

3. Solve the following DE: (15 pts)

a) $15y'' - 7y' - 2y = 0; y(0) = 2; y'(0) = -1$

$$p(\lambda) = 15\lambda^2 - 7\lambda - 2 = 0$$

$$(5\lambda + 1)(3\lambda - 2) = 0 \Rightarrow \lambda = -\frac{1}{5}, \frac{2}{3}$$

$$y(x) = C_1 e^{-\frac{1}{5}x} + C_2 e^{\frac{2}{3}x}$$

$$y(0) = C_1 + C_2 = 2$$

$$y'(0) = -\frac{1}{5}C_1 + \frac{2}{3}C_2 = -1$$

$$\Rightarrow \begin{cases} C_1 + C_2 = 2 \\ -\frac{1}{5}C_1 + \frac{2}{3}C_2 = -1 \end{cases}$$

$$13C_2 = -9$$

$$C_2 = -\frac{9}{13} \Rightarrow C_1 = 2 + \frac{9}{13} = \frac{35}{13}$$

$$\Rightarrow \text{Soln: } y(x) = \frac{35}{13} e^{-\frac{1}{5}x} - \frac{9}{13} e^{\frac{2}{3}x}$$

b) $2y'' + 5y' - 3y = 6x^2 + x + 17; y(0) = 1; y'(0) = 0$

Homogeneous $\Rightarrow p(\lambda) = 2\lambda^2 + 5\lambda - 3 = (2\lambda - 1)(\lambda + 3) = 0 \Rightarrow \lambda = \frac{1}{2}, -3$

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

Consider a particular solution:

$$-3 [y_p = ax^2 + bx + c]$$

$$5 [y_p' = 2ax + b]$$

$$2 [y_p'' = 2a]$$

$$-3ax^2 + (-3b + 10a)x + (-3c + 5b + 4a)$$

$$= 6x^2 + x + 17$$

$$\Rightarrow -3a = 6 = a = -2$$

$$-3b + 10a = 1 \Rightarrow b = -7$$

$$-3c + 5b + 4a = 17 \Rightarrow c = -20$$

$$y_p = -2x^2 - 7x - 20$$

$$\text{General Sol: } y = y_h + y_p$$

$$y(x) = C_1 e^{\frac{1}{2}x} + C_2 e^{-3x} - 2x^2 - 7x - 20$$

$$y(0) = C_1 + C_2 - 20 = 1 \Rightarrow C_1 + C_2 = 21$$

$$y'(0) = \frac{1}{2}C_1 - 3C_2 - 7 = 0 \Rightarrow \begin{cases} C_1 + C_2 = 21 \\ \frac{1}{2}C_1 - 3C_2 = 7 \end{cases}$$

$$\text{Sol: } y(x) = \frac{56}{3} e^{\frac{1}{2}x} + \frac{7}{3} - 2x^2 - 7x - 20$$

$$\begin{aligned} 3C_2 &= 7 \\ C_2 &= \frac{7}{3} \\ C_1 &= 21 - \frac{7}{3} \\ &= \frac{56}{3} \end{aligned}$$

$$c) \quad D^3(D+2)^2(4D^2+12D+17)y=0$$

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

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

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

$$\underbrace{(2\lambda)^2 + 2(2\lambda) \cdot 3 + 9 + 8 = 0}$$

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

$$2\lambda + 3 = \pm 2i\sqrt{2}.$$

$$\lambda = -\frac{3}{2} \pm i\sqrt{2}$$

$$y(x) = C_1 + C_2 x + C_3 x^2 + C_4 e^{-2x} + C_5 x e^{-2x} \\ + e^{-\frac{3}{2}x} \left(C_6 \cos(\sqrt{2}x) + C_7 \sin(\sqrt{2}x) \right).$$