

Maths. 231

$$\frac{dy}{dx} - y = e^{kx} \quad y(0) = 0$$

$y' - 100y = 200$

for linear first order

$$y' + p(x)y = q(x)$$

$$e^{-x} = \frac{1}{x}$$

## PART II: WORK OUT PROBLEMS

Solve each problem in this part in detail giving the necessary justification (each contains 4 points)

- 1) Suppose that  $k$  is a constant and consider the initial value problem

$$y' - y = e^{kx}; y(0) = 0$$

- a) Find the solution if  $k \neq 1$

- b) Find the solution if  $k = 1$

- c) Show that the solution in (b) is the limit of the solution in (a) as  $k \rightarrow 1$

$$\int p(x) dx$$

$$\int (-1) dx$$

$$F = \int e^{kx} dx$$

$$F = e^x$$

Solution

(a) if  $k \neq 1$   $y' - y = e^{kx}$  - It is linear the form of  $y' + p(x)y = r(x)$

then, the soln is

$$y(x) = e^{-h(x)} \left( \int e^{h(x)} \cdot r(x) dx + C \right)$$

$$y(x) = e^{-x} \left( \int e^x \cdot e^{kx} dx + C \right)$$

$$y(x) = e^x \left[ \int e^{(k-1)x} dx + C \right]$$

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

but  $y(0) = 0$

$$y(0) = e^0 \left[ \frac{e^{(k-1)0}}{k-1} + C \right] = 0$$

$$1 \left( \frac{1}{k-1} + C \right) = 0$$

$$\Rightarrow C = -\frac{1}{k-1}$$

Therefore  $y(x) = \frac{e^x}{k-1} [e^{(k-1)x} - 1]$  - is soln of a.

(b) If  $k = 1$

then, the soln is

$$y(x) = e^{-h(x)} \left[ \int e^{h(x)} \cdot r(x) dx + C \right]$$

linear also

since  $p(x) = -1$

$r(x) = e^x$

$h(x) = -x$

big  $h(x) = -x$

$$e^x \cdot e^{kx} dx + C$$

$$x + 0 = e^{kx} + C$$

$$y(x) = e^{-(x)} \left[ \int e^{-x} \cdot e^x dx + C \right]$$

$$y(x) = e^x \left[ \int 1 dx + C \right]$$

$$y(x) = e^x (x + C)$$

$$\text{but } y(0) = 0$$

$$y(0) = e^0 (0 + C) = 0$$

$$\Rightarrow C = 0$$

Therefore

$y(x) = x e^x$  is soln of b

(c)

$$\lim_{k \rightarrow 1} \frac{e^x (e^{(k-1)x} - 1)}{k-1} = x e^x$$

$$\lim_{k \rightarrow 1} \frac{e^x (e^{(k-1)x} - 1)}{k-1} = x e^x$$

$$\text{if } k=1 \quad \frac{e^x (e^{(k-1)x} - 1)}{k-1} = \frac{0}{0} \text{ is a form of } \frac{0}{0}$$

by L'Hospital's rule

$$\lim_{k \rightarrow 1} \frac{e^x [e^{(k-1)x} - 1]'}{(k-1)'} = \lim_{k \rightarrow 1} \frac{e^x [x e^{(k-1)x} - 0]}{1} = x e^x$$

$$\lim_{k \rightarrow 1} e^x (x e^{(k-1)x}) = x e^x$$

$$e^x x e^{(1-1)x} = x e^x$$

$$x e^x e^0 = x e^x$$

$$x e^x = x e^x$$

$$\text{since } e^0 = 1$$

c =  
to find  
value of  
(c)

Therefore soln in (b) is the limit of the soln in (a) as  $k \rightarrow 1$

- 2) A large tank is partially filled with 100 gallon of fluid in which 10 pounds of salt is dissolved. Brine containing 0.5 pound of salt per gallon is pumped in to the tank at a rate of 6 gallon per minute. The well mixed solution is then pumped out at a slower rate of 4 gallon per minute.

- a) Set up an initial value problem describing the situation.  
b) Find the amount of salt in the tank at any time.

Sol 1 (a) Volume of water in tank at any time  $= 100 + 2t$   
Flow rate of entering into the tank  $= 6 \text{ gal/min}$   
Flow rate of ~~leaving~~ leaving out from tank  $= 4 \text{ gal/min}$   
Concentration of salt pumped into tank ~~is~~  $= 0.5 \text{ pounds/gallon}$   
Concentration of salt pumped out from tank  $= \frac{A(t)}{100+2t}$

When  $t=0$   $\therefore$  Salt in the tank is 10 pounds of salt  
 $\Rightarrow A(0) = 10 \text{ pounds}$

Volume of water in the tank  $= \text{Initial Volume of water} + (6-4) \text{ gal/min} \cdot t$   
 $V = 100 + 2t$

$$F_{in} = 6 \text{ gal/min}$$

$$F_{out} = 4 \text{ gal/min}$$

$$\text{Conc of salt pumped into tank} = 0.5 \frac{\text{pounds}}{\text{gal}}$$

$$\text{Conc of salt pumped out from tank} = \frac{A(t)}{100+2t}$$

$$A'(t) = F_{in}(\text{Conc Salt pumped into tank}) - F_{out} \cdot \frac{A(t)}{100+2t}$$

$$A' = 6 \text{ gal/min} \cdot 0.5 \text{ pounds/gal} - 4 \text{ gal/min} \cdot \frac{A}{100+2t}$$

$$A' = 3 - \frac{2A}{50+t}$$

$$A' + \frac{2A}{50+t} = 3$$

$$\therefore \boxed{A' + \frac{2A}{50+t} = 3}, A(0) = 10$$

(b) To find amount of salt in tank at any time is given by  
 $A' + \frac{2A}{50+t} = 3, A(0) = 10$

This eqn is Linear differential eqn a form of  
 $A' + P(t)A = r(t)$

$$P(t) = \frac{2}{50+t}$$

$$r(t) = 3$$

$$h(t) = \int P(t) dt$$

$$= \int \frac{2}{50+t} dt$$

$$= 2 \ln |50+t|$$

Integrating factor

-5-

Integrating factor

A.J

$$A' + \frac{2}{50+t} A = 3 \quad A(0) = 10$$

$$P(t) = \frac{2}{50+t}$$

$$r(t) = 3$$

$$h(t) = 2 \ln^{50+t}$$

The soln is given by

$$A(t) = e^{-h(t)} \left[ \int e^{h(t)} r(t) dt + C \right]$$

$$= e^{-2 \ln^{50+t}} \left[ \int e^{2 \ln^{50+t}} \cdot 3 dt + C \right]$$

$$= e^{\ln \left( \frac{1}{50+t} \right)^2} \left[ \int 3 e^{\ln^{50+t}} dt + C \right]$$

$$= \frac{1}{(50+t)^2} \left[ \int 3(50+t)^2 dt + C \right]$$

$$= \frac{1}{(50+t)^2} \left[ \frac{3(50+t)^3}{3} + C \right]$$

$$A(t) = \frac{(50+t)^3}{(50+t)^2} + \frac{C}{(50+t)^2}$$

$$A(t) = (50+t) + \frac{C}{(50+t)^2} \quad A(0) = 10$$

$$A(0) = (50+0) + \frac{C}{(50+0)^2} = 10$$

$$50 + \frac{C}{(50)^2} = 10$$

$$\frac{C}{2500} = 10 - 50$$

$$C = -40 \cdot 2500$$

$$C = -100,000$$

$$\therefore A(t) = (50+t) - \frac{100,000}{(50+t)^2}$$

$$A(t) = (50+t) - \frac{100,000}{(50+t)^2} \quad \text{is soln of } b$$

3) Solve the system of differential equation

$$\begin{cases} y_1' = y_1 + 2y_2 + 2e^{4x} \rightarrow \text{eqn-1} \\ y_2' = 2y_1 + y_2 + e^{4x} \rightarrow \text{eqn-2} \end{cases}$$

Solution

$$y_1' = y_1 + 2y_2 + 2e^{4x}$$

$$y_1'' = y_1' + 2y_2' + 8e^{4x}$$

$$\text{but in eqn-2 } y_2' = 2y_1 + y_2 + e^{4x}$$

$$\text{then } y_1'' = y_1' + 2(2y_1 + y_2 + e^{4x}) + 8e^{4x}$$

$$y_1'' = y_1' + 4y_1 + 2y_2 + 2e^{4x} + 8e^{4x}$$

$$y_1'' = y_1' + 4y_1 + 2y_2 + 10e^{4x}$$

$$\text{but from eqn-2 } \boxed{\frac{y_1' - y_1 - 2e^{4x}}{2} = y_2} \rightarrow \text{eqn-3}$$

$$\text{then } y_1'' = y_1' + 4y_1 + 2\left(\frac{y_1' - y_1 - 2e^{4x}}{2}\right) + 10e^{4x}$$

$$y_1'' = y_1' + 4y_1 + y_1' - y_1 - 2e^{4x} + 10e^{4x}$$

$$y_1'' = 2y_1' + 3y_1 + 8e^{4x}$$

$$y_1'' - 2y_1' - 3y_1 = 8e^{4x} \rightarrow \text{this is Non-homogeneous Linear system.}$$

the soln is in the form of  $y_1(x) = y_{1h}(x) + y_{1p}(x)$

corresponding homogeneous,  $y_1'' - 2y_1' - 3y_1 = 0$

corresponding characteristic,  $\eta^2 - 2\eta - 3 = 0$

$$\eta = \frac{2 \pm \sqrt{4+12}}{2} = \frac{2 \pm 4}{2} = 3 \text{ or } -1 \quad \eta_1 = 3$$

$$y_{1h}(x) = C_1 e^{3x} + C_2 e^{-x} \quad \eta_2 = -1$$

by Method of

$$y_{1p}(x) = A e^{4x}$$

$$y_{1p}'(x) = 4A e^{4x}$$

$$y_{1p}''(x) = 16A e^{4x}$$

undetermined coefficient

Since  $r(x) = 8e^{4x}$

is form  $ke^{ax}$

it's trial soln is

is form of  $Ae^{4x}$

-7-

→ See next page →

→ Substituting in the eqn  $\xi_1'' - 2\xi_1' - 3\xi_1 = 8e^{4x}$

Since  $\xi_{1h}(x) = 16Ae^{4x}$   $\xi_{1p}'(x) = 4Ae^{4x}$   $\xi_{1p}(x) = Ae^{4x}$

$$\Rightarrow 16Ae^{4x} - 2(4Ae^{4x}) - 3(Ae^{4x}) = 8e^{4x}$$

$$(16 - 11)Ae^{4x} = 8e^{4x}$$

$$\frac{5Ae^{4x}}{e^{4x}} = \frac{8e^{4x}}{e^{4x}}$$

$$5A = 8 \Rightarrow A = \frac{8}{5}$$

There for  $\xi_{1p}(x) = \frac{8}{5}e^{4x}$

This implies  $\xi_1(x) = \xi_{1h}(x) + \xi_{1p}(x)$

$$\boxed{\xi_1(x) = c_1 e^{3x} + c_2 e^{-x} + \frac{8}{5}e^{4x}} \rightarrow \text{is soln of } \xi_{1h}(x)$$

for soln  $\xi_2(x) = \frac{\xi_1' - \xi_1 - 2e^{4x}}{2}$  → from eqn-3

$$\text{but } \xi_1'(x) = 3c_1 e^{3x} - c_2 e^{-x} + \frac{32}{5}e^{4x}$$

$$\text{Then, } \xi_2(x) = \frac{3c_1 e^{3x} - c_2 e^{-x} + \frac{32}{5}e^{4x} - c_1 e^{3x} - c_2 e^{-x} - \frac{8}{5}e^{4x} - 2e^{4x}}{2}$$

$$\boxed{\xi_2(x) = c_1 e^{3x} - c_2 e^{-x} + \frac{14}{5}e^{4x}} \rightarrow \text{is soln of } \xi_{2h}(x)$$

$$\text{but } \xi(x) = \begin{pmatrix} \xi_1(x) \\ \xi_2(x) \end{pmatrix}$$

$$= \begin{pmatrix} c_1 e^{3x} + c_2 e^{-x} + \frac{8}{5}e^{4x} \\ c_1 e^{3x} - c_2 e^{-x} + \frac{14}{5}e^{4x} \end{pmatrix}$$

$$\boxed{\xi(x) = c_1 e^{3x} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + c_2 e^{-x} \begin{pmatrix} 1 \\ -1 \end{pmatrix} + e^{4x} \begin{pmatrix} \frac{8}{5} \\ \frac{14}{5} \end{pmatrix}}$$

↓  
This is soln of system of differential equation.

- 4) A 10kg mass is attached to a spring, stretching it 0.7 meter from its natural length. The mass started motion from equilibrium position with an initial velocity of 1 meter per second in the upward direction. If the damping force constant due to air resistance is 90. Find the displacement of the mass at any time.

Soln:  $L = 0.7m$   
 $m = 10kg$

$v_0 = -1m/s$  b/c it is upward direction

$c = \text{damping force constant} = 90$

$x_0 = 0m$  b/c it stretching from its natural length

$g = 9.8m/s^2$

$\therefore m\ddot{x} + c\dot{x} + kx = 0$

Find  $x(t) = ?$

but  $mg = KL$

$K = \frac{mg}{L} = \frac{10 \times 9.8}{0.7}$

$= \frac{98}{0.7} = 140$

$10\ddot{x} + 90\dot{x} + kx = 0$

$10\ddot{x} + 90\dot{x} + 140x = 0$  - divide by 10

$\ddot{x} + 9\dot{x} + 14x = 0$  - this is homogeneous eqn

Char. characteristic  $\lambda^2 + 9\lambda + 14 = 0$

by quadratic formula  $\lambda = \frac{-9 \pm \sqrt{81 - 56}}{2}$

$\lambda = \frac{-9 \pm 5}{2}$

$\lambda_1 = \frac{-9 + 5}{2} \quad \lambda_1 = -2$

$\lambda_2 = \frac{-9 - 5}{2} \quad \lambda_2 = -7$

$x_1(t) = C_1 e^{\lambda_1 t} = C_1 e^{-2t}$

$x_2(t) = C_2 e^{\lambda_2 t} = C_2 e^{-7t}$

$\therefore x(t) = C_1 e^{-2t} + C_2 e^{-7t}$

$x(0) = C_1 e^{-2(0)} + C_2 e^{-7(0)} = 0$

$C_1 + C_2 = 0$  - eqn 1

$x'(t) = -2C_1 e^{-2t} - 7C_2 e^{-7t}$

$x'(0) = -2C_1 e^{-2(0)} - 7C_2 e^{-7(0)} = -1$

$x'(0) = -2C_1 - 7C_2 = -1$

$-2C_1 - 7C_2 = -1$  - eqn 2

Therefore  $x(t) = -\frac{e^{-2t}}{5} + \frac{e^{-7t}}{5}$

but we have initial condition

$v_0 = -1m/s$

$v_0 = \dot{x}$

$x_0 = 0m$

$v_0 = \dot{x}$

$x'(0) = -1$

$x(0) = 0$

Use simultaneous eqn

$C_1 + C_2 = 0 \quad C_1 = -C_2$

$-2(-C_2) - 7C_2 = -1$

$2C_2 - 7C_2 = -1$

$-5C_2 = -1$

$C_2 = \frac{1}{5}$

$C_1 = -\frac{1}{5}$

and

# PART I: SHORT – ANSWER QUESTIONS

Read carefully and give the answer in its most simplified form in the space provided. Each blank space carries 2 points.

1. Find the general solutions of the following ODEs.

a)  $\frac{dy}{dx} = 1 + x + y^2 + \underline{xy^2}$ .

Ans.  $\underline{\underline{\gamma(x) = \tan(\frac{x^2}{2} + x + C)}}$

b)  $\frac{dy}{dx} = \frac{-x-2y}{y}, y \neq 0$ .

Ans.  $\underline{\underline{\gamma(x) = \frac{x}{-\ln y + C} - x}}$

c)  $y'' + y' + 2y = 0$ .

Ans.  $\underline{\underline{\gamma(x) = e^{-\frac{x}{2}} \left[ C_1 \cos \frac{\sqrt{7}}{2} x + C_2 \sin \frac{\sqrt{7}}{2} x \right]}}$

d)  $x^2 y'' - 4xy' + 4y = \underline{x^3}$ .

Ans.  $\underline{\underline{\gamma(x) = C_1 x^4 + C_2 x - \frac{x^3}{2}}}$

2. The integrating factor that makes  $(2xy^2 + 2xy)dx + (x^2y + x^2)dy = 0$  exact is

Ans.  $\underline{\underline{\frac{1}{y+1}}}$

$$\begin{array}{r} \frac{1}{5} + \\ 14 \overline{) 14} \\ \underline{14} \\ 0 \end{array}$$

$$d = (2-1) \frac{1-2}{1-2} - \frac{6-4}{45-2}$$

# PART II: WORKOUT PROBLEMS:

Solve each problem in this part in detail giving all necessary justification in the space provided.

1. Solve  $(y + y \cos(xy))dx + (x + x \cos(xy))dy = 0, y(\pi) = 1.$

(4 Points)

$$\text{Soln, } M(x, y) = y + y \cos(xy) \\ N(x, y) = x + x \cos(xy)$$

$$\frac{dM(x, y)}{dy} = 1 + \cos xy - xy \sin xy$$

$$\frac{dN(x, y)}{dx} = 1 + \cos xy - xy \sin xy$$

$$\frac{\partial M}{\partial y} = 1 + \cos xy - xy \sin xy$$

$$\frac{\partial N}{\partial x} = 1 + \cos xy - xy \sin xy$$

$$\Rightarrow \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

$\therefore$  It is exact

$$F(x, y) = \int M(x, y) dx + K(y)$$

$$F(x, y) = \int (y + y \cos(xy)) dx + K(y)$$

$$F(x, y) = xy + \sin xy + K(y)$$

$$\frac{\partial F(x, y)}{\partial y} = \frac{\partial xy}{\partial y} + \frac{\partial \sin xy}{\partial y} + \frac{\partial K(y)}{\partial y}$$

$$N(x, y) = x + x \cos xy + K'(y)$$

Since

$$\frac{\partial F(x, y)}{\partial y} = N(x, y)$$

$$x + x \cos xy = x + x \cos xy + K'(y)$$

$$0 = K'(y)$$

$$K'(y) = 0$$

$$\int K'(y) dy = \int 0 dy$$

$$K(y) = C$$

\* Do not confuse.

the Integral of zero with respect to any variable is constant.

Since that constant is unknown either zero or any real number.

$$\text{Since } \sin \pi = 0$$

Therefore

$$F(x, y) = xy + \sin xy + C = C$$

$$xy + \sin xy = C$$

Page 2 of 6

$$\text{When } x = \pi \text{ and } y = 1 \quad C = ?$$

$$\pi(1) + \sin \pi(1) = C \quad \pi + \sin \pi = C$$

$$\Rightarrow \pi + 0 = C \quad C = \pi$$

Therefore

$$xy + \sin xy = \pi$$

is answer.

-11-

2. Solve the differential equation  $x \frac{dy}{dx} + 6y = 3xy^{\frac{4}{3}}$ .

(4 Points)

Sol<sup>n</sup>  $\frac{x y'}{x} + \frac{6y}{x} = \frac{3xy^{\frac{4}{3}}}{x}$

$y' + 6 \frac{y}{x} = 3y^{\frac{4}{3}}$  eqn \*

→ this is equations reducible to linear form or 'Bernoulli equations' of form of  $y' + P(x)y = R(x)y^n$

$y' + \frac{6}{x}y = 3y^{\frac{4}{3}}$   $P(x) = \frac{6}{x}$   $R(x) = 3$   $n = \frac{4}{3}$

Let  $V(x) = y^{1-\frac{4}{3}} = y^{\frac{1}{3}}$   $V(x) = y^{-\frac{1}{3}}$

$V'(x) = -\frac{1}{3}y^{-\frac{4}{3}}y'$  but  $y' = 3y^{\frac{4}{3}} - \frac{6}{x}y$

$V'(x) = -\frac{1}{3}y^{-\frac{4}{3}}(3y^{\frac{4}{3}} - \frac{6}{x}y)$

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

→ from eqn \*

but  $y^{-\frac{1}{3}} = V$

$V' = -1 + \frac{2}{x}V$

$V' - \frac{2}{x}V = -1$  — eqn \*\* for this eqn  $P(x) = -\frac{2}{x}$

$R(x) = -1$

$h(x) = \int P(x) dx$

$= \int -\frac{2}{x} dx$

$= -\ln x$

since  $e^{\ln x} = x$   
 $e^{-\ln x} = \frac{1}{x}$

$V(x) = e^{-h(x)} \left[ \int e^{h(x)} R(x) dx + C \right]$

$= e^{-(-\ln x)} \left[ \int e^{\ln x} (-1) dx + C \right]$

$= e^{\ln x} \left[ \int e^{\ln x} (-1) dx + C \right]$

$= x \left[ \int -\frac{1}{x} dx + C \right]$

$= x (-\ln x + C)$

$V(x) = -x \ln x + Cx$

$y^{-\frac{1}{3}} = -x \ln x + Cx$

$y^{\frac{1}{3}} = \frac{1}{-x \ln x + Cx}$

$y(x) = \frac{1}{(-x \ln x + Cx)^3}$

Page 3 of 6

→ is a sol<sup>n</sup> of different equation

b/c undetermined coefficients

3. Solve the differential equation  $y'' + y' - 2y = xe^x$ .

Let  $y = Ae^{rx}$

Soln,  $y'' + y' - 2y = 0$  (4 Points)  
corresponding homogeneous characteristic  $r^2 + r - 2 = 0$

the soln is the form of  $y(x) = y_h(x) + y_p(x)$

b/c It is Non-homogeneous Linear System

$$r^2 + r - 2 = 0 \quad r = \frac{-1 \pm \sqrt{1+8}}{2} \quad r_1 = \frac{-1+3}{2} \quad r_1 = 1$$

$$r_2 = \frac{-1-3}{2} \quad r_2 = -2$$

$$\therefore y_h(x) = c_1 e^x + c_2 e^{-2x}$$

$$y_1 = e^x \quad y_2 = e^{-2x}$$

but the soln for particular or  $y_p(x)$  is solved by

Method of variation of parameters

$$y_p(x) = -y_1 \int \frac{y_2 \cdot r(x)}{W(y_1, y_2)} dx + y_2 \int \frac{y_1 \cdot r(x)}{W(y_1, y_2)} dx$$

where  $W(y_1, y_2) = y_1 y_2' - y_2 y_1'$  since  $y_1 = e^x$   
 $\Rightarrow W(y_1, y_2) = e^x(-2e^{-2x}) - e^{-2x}(e^x)$   
 $= -2e^{-x} - e^{-x}$   
 $= -3e^{-x}$

$y_1' = e^x$   
 $y_2' = -2e^{-2x}$   
 $r(x) = xe^x$

$$\therefore y_p(x) = -e^x \int \frac{e^{-2x} \cdot xe^x}{-3e^{-x}} dx + e^{-2x} \int \frac{e^x \cdot xe^x}{-3e^{-x}} dx$$

$$= -e^x \int \frac{xe^{-x}}{-3e^{-x}} dx + e^{-2x} \int \frac{xe^x}{-3} dx$$

$$= -e^x \int -\frac{x}{3} dx + e^{-2x} \int -\frac{xe^x}{3} dx$$

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

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

Therefore  $y(x) = y_h(x) + y_p(x)$

b/c Integration by part,

$$\int -\frac{x}{3} e^x dx$$

$$v = -\frac{x}{3} \quad dv = -\frac{1}{3} dx$$

$$dv = e^x dx \quad v = e^x$$

$$\int -\frac{x}{3} e^x dx = -\frac{x}{3} e^x - \int -\frac{1}{3} e^x dx$$

$$= -\frac{x}{3} e^x + \frac{1}{3} e^x$$

→ Answer

$$y(x) = c_1 e^x + c_2 e^{-2x} + \frac{x^2 e^x}{6} - \frac{x e^{-x}}{3} + \frac{e^{-x}}{3}$$

$$y = y_1 c_1 + y_2 c_2$$

$$y_2 = y_1 v \quad v = \int \frac{g(x) dx}{y_1^2}$$

4 Given the DE,  $y'' - \frac{2x}{1+x^2} y' + \frac{2}{1+x^2} y = 0$  and one of its solution

$y_1(x) = x$ . Find the second solution and write the general solution. (4 Points)

Soln  $\Rightarrow$  This type of Equation is Reduction of order Homogeneous Equation,

It is a form of  $\xi'' + P(x)\xi' + Q(x)\xi = 0$

Since  $P(x) = -\frac{2x}{1+x^2}$   $Q(x) = \frac{2}{1+x^2}$  and  $\xi_1(x) = x$

then the soln is.  $\xi_2(x) = (\xi_1(x)) \int \frac{e^{-\int P(x) dx}}{(\xi_1(x))^2} dx$

$$P(x) = -\frac{2x}{1+x^2}$$

$$-\int \frac{-2x}{1+x^2} dx = \int \frac{2x}{1+x^2} dx \quad \text{Let } v = 1+x^2 \quad dv = 2x dx$$

$$\xi_2(x) = x \int \frac{e^{\ln 1+x^2}}{x^2} dx$$

$$\xi_2(x) = x \int \frac{1+x^2}{x^2} dx$$

$$\xi_2(x) = x \left( \int \frac{1}{x^2} dx + \int dx \right)$$

$$\xi_2(x) = x \left( -\frac{1}{x} + x \right)$$

$$= \int \frac{dv}{v} = \ln v$$

$$\text{but } v = 1+x^2$$

$$= \ln 1+x^2$$

$$\xi_1(x) = x$$

$$(\xi_1(x))^2 = x^2$$

$\xi_2(x) = x^2 - 1 \rightarrow$  soln of  $\xi_2(x)$  or Second solution

$\xi(x) = \xi_1(x) c_1 + \xi_2(x) c_2$  Since  $\xi_1(x) = x$   
 $= c_1 \xi_1(x) + c_2 \xi_2(x)$   $\xi_2(x) = x^2 - 1$

$\xi(x) = c_1 x + c_2 (x^2 - 1) \rightarrow$  is General solution.

5. A large tank is filled to capacity with 500 gallons of pure water. Brine containing 2 pounds of salt per gallon is pumped into the tank at a rate of 5 gal/min. The well mixed solution is pumped out at a faster rate of 10 gal/min.

a) Write out an initial value problem which when solved will tell you how many

(2 Points)

lb of salt are in the tank at any time  $t$ ?

~~1000~~  $V =$  Volume of water in the tank  $= 500 - 5t$

$FrP_{in} =$  Flow rate of salt pumped into the tank  $= 5 \text{ gal/min}$

$FrP_{out} =$  Flow rate of salt pumped out from the tank  $= 10 \text{ gal/min}$

Con salt pumped into tank  $= 2 \text{ pounds/gallon}$

Con salt pumped out from tank  $= \frac{A(t)}{500-5t}$

Amount of salt  $t=0$  is zero.

$$A'(t) = FrP_{in}(\text{Con salt pumped into}) - FrP_{out} \cdot \frac{A(t)}{500-5t}$$

$$A' = 5 \text{ gal/min} \cdot 2 \text{ pounds/gal} - 10 \text{ gal/min} \cdot \frac{A}{500-5t}$$

$$A' = 10 \text{ pounds/min} - \frac{2A}{100-t}$$

$$\boxed{A' + \frac{2A}{100-t} = 10}, A(0) = 0 \text{ b/c it is pure water initially}$$

(2 Points)

b) Find the amount of salt in the tank at any time?

$$A' + \frac{2A}{100-t} = 10, A(0) = 0$$

→ this is linear differential eqn

a form of  $A' + P(t)A = r(t)$

where  $P(t) = \frac{2}{100-t}$

$$h(t) = \int P(t) dt = -2 \ln(100-t)$$

$$r(t) = 10$$

The soln is given by

$$A(t) = e^{-h(t)} \left[ \int e^{h(t)} \cdot r(t) dt + C \right]$$

$$A(t) = e^{-(-2 \ln(100-t))} \left[ \int e^{-2 \ln(100-t)} \cdot 10 dt + C \right]$$

$$A(t) = e^{\ln(100-t)^2} \left[ \int e^{\ln(100-t)^2} dt + C \right]$$

$$A(t) = (100-t)^2 \left[ \int 10 \cdot \frac{1}{(100-t)^2} dt + C \right]$$

$$A(t) = (100-t)^2 \left[ \int \frac{10}{(100-t)^2} dt + C \right]$$

$$= (100-t)^2 \left[ 10(100-t)^{-1} + C \right]$$

$$A(t) = (100-t)^2 \left[ \frac{10}{100-t} + C \right]$$

Since  $e^{\ln(100-t)^2} = (100-t)^2$

→ see next page, +15-

$$A(t) = (100-t)^2 \left[ \frac{10}{100-t} + C \right]$$

but we have initial condition  $A(0) = 0$

$$A(0) = (100-0)^2 \left[ \frac{10}{100-0} + C \right]$$

$$0 = 10,000 \left[ \frac{10}{100} + C \right]$$

$$0 = 10,000 \left( \frac{1}{10} + C \right)$$

$$1000 + 10,000C = 0$$

$$10,000C = -1000$$

$$C = -\frac{1000}{10,000}$$

$$C = -\frac{1}{10}$$

$$A(t) = (100-t)^2 \left[ \frac{10}{100-t} - \frac{1}{10} \right]$$

$$A(t) = 10(100-t) - \frac{(100-t)^2}{10}$$

Therefore

$$A(t) = 1000 - 10t - \frac{(100-t)^2}{10}$$

→ this Answer of b

**Part I: Short Answer Items** / Each Blank Worth's 2 points /

1. Given the differential equation  $xy^2 dx + (x^2 y + y^3) dy = 0$

a) Is it homogenous or not? homogenous for degree zero.

b) Find the general solution  $\frac{x^4 y^3}{3} = \frac{y^4}{12} + \frac{5y^4}{4}$

$y_1 = x$   
 $y_2 = \frac{1}{x}$   
 $y_3 = -\frac{1}{2x}$

2. If  $y = x$  is the first solution of the differential equation  $x^2 y'' + xy' - y = 0$ , then

the second linearly independent solution of the given differential equation is

$y = \frac{1}{x}$

3. Let  $(3x^2 y - x^2) dx + dy = 0$  be given

$\int \frac{(P_y - Q_x)}{Q} dx = \int \frac{3x^2}{x^3} dx = \ln x^3 = 3 \ln x$

a) Find the integrating factor  $\mu$  of the equation

$e^{x^3}$

b) Find its solution

$-\int \left(\frac{1}{x}\right) dx = \int \left(\frac{2u}{1+u^2}\right) du$   
 $-\ln(x) + \ln|C| = \ln\left(\frac{2x^3}{1+x^3}\right)$

$y = \frac{u}{x}$   
 $u = \frac{y}{x}$

$e^{x^3} = \frac{e^{x^3}}{3x^2}$

$xy = x, y = x$

$x^2 y'' + xy' - y = 0$

Assume  $y = x^m$

The auxiliary form is

$m^2 + (1-1)m - 1 = 0$

$m^2 - 1 = 0$

$m^2 = 1$

$m = \pm 1$

$y_1 = x, y_2 = x^{-1}$ , which are 2nd soln

$y_2 = \frac{1}{x}$

Part II - Work Out

1. Find the general solution of the linear differential equation  $\frac{dy}{dx} + xy = x$

$$y' + xy = x$$

$$\frac{dy}{dx} + xy = x$$

$$\Rightarrow \frac{dy}{dx} = x - xy$$

$$\frac{dy}{dx} = x(1-y)$$

$$\frac{1}{1-y} dy = x dx$$

integrating both side.

$$\int \frac{1}{1-y} dy = \int x dx$$

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

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

$$1-y = \pm e e^{\frac{x^2}{2}}$$

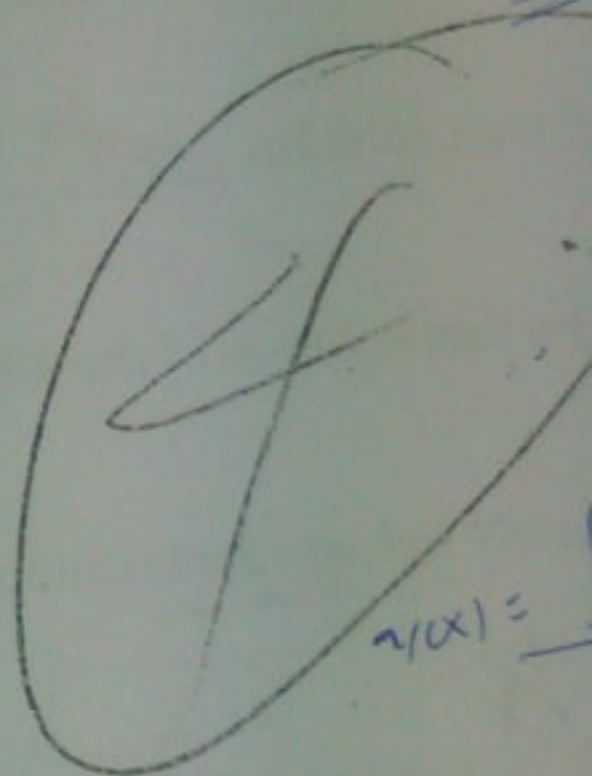
$$-y = e e^{\frac{x^2}{2}} - 1$$

$$y = -e e^{\frac{x^2}{2}} + 1$$

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

Answer

$$I.F = \int x dx$$



$$y(x) =$$

$$y(x) =$$

$$y(x) =$$

$$y(x) =$$

$$y(x) =$$

$$d^2 + (m-1)d + 6$$

$$d^2 + m^2 + (m-1)d + 6$$

2. Given a differential equation  $x^2 y'' - 2xy' + 2y = xe^{-x}$

$\sim H =$  Euler Equation  $m^2 + (m-1)d + 6$

a) Find the solution of the associated homogenous equation

(2pts)

$$x^2 y'' - 2xy' + 2y = x e^{-x}$$

$$x^2 y'' - 2xy' + 2y = 0$$

$$\text{Let } y = x^\lambda, \quad y' = \lambda x^{\lambda-1}, \quad y'' = \lambda(\lambda-1)x^{\lambda-2}$$

$$\Rightarrow x^2 (\lambda(\lambda-1)x^{\lambda-2}) - 2x (\lambda x^{\lambda-1}) + 2(x^\lambda) = 0$$

$$\Rightarrow \left[ x^2 (\lambda^2 - \lambda) \frac{1}{x^2} - 2x (\lambda \cdot \frac{1}{x}) + 2 \right] x^\lambda = 0$$

$$\left[ x^2 (\lambda^2 - \lambda) \frac{1}{x^2} - 2x (\lambda \cdot \frac{1}{x}) + 2 \right] = 0$$

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

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

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

$$\lambda(\lambda-2) - 1(\lambda-2) = 0$$

$$\lambda_1 = 1, \text{ or } \lambda_2 = 2 //$$

$$\textcircled{*} y_h(x) = c_1 x + c_2 x^2$$

~~Spec  $y(x) = x e^{-x}$  to find the particular solution~~

4-46-20

$$(m-1)-2+2$$

$$-2m+2+2$$

$$m^2 - 2m + 2$$

$$y = x^m$$

b) Find the particular solution

(2pts)

$$y_1 = x \text{ and } y_2 = x^2$$

$$W(y_1, y_2) = \begin{vmatrix} x & x^2 \\ 1 & 2x \end{vmatrix} \Rightarrow 0$$

$$2x^2 - x^2 \neq 0$$

$$x^2 \neq 0$$

Then  $y_1$  and  $y_2$  are linearly independent.  
Using variation parameters.

$$y_p(x) = -y_1(x) \int \frac{y_2(x) r(x) dx}{W} + y_2 \int \frac{y_1(x) r(x) dx}{W}$$

$$\Rightarrow -x \int \frac{x^2 \cdot x e^{-x} dx}{x^2} + x^2 \int \frac{x \cdot x e^{-x} dx}{x^2}$$

$$\Rightarrow -x \int x e^{-x} dx + x^2 \int e^{-x} dx$$

$$\int u \frac{dv}{dx} dx = u \cdot v - \int v \frac{du}{dx} dx$$

$$\text{Let } u = x \quad \frac{du}{dx} = 1$$

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

$$dv = e^{-x} dx$$

$$v = e^{-x}$$

$$\int u \frac{dv}{dx} dx = x \cdot (e^{-x}) - \int e^{-x} dx$$

$$x e^{-x} + e^{-x}$$

$$-x(x e^{-x} + e^{-x}) + x^2 \int e^{-x} dx$$

$$-x^2 e^{-x} - x e^{-x} + x^2 e^{-x} + C$$

$$y_p(x) = (-x - 1 - x) x e^{-x} + C$$

$$y_p(x) = -x^2 e^{-x} - x e^{-x} - x^2 e^{-x} + C \text{ (Ans)}$$

c) Write the general solution of the given differential equation

(1pt)

$$y(x) = y_h(x) + y_p(x)$$

$$y(x) = \cancel{c_1 x + c_2 x^2} +$$

$$y(x) = c_1 x + c_2 x^2 - x^2 e^{-x} - x e^{-x} - x^2 e^{-x} + C$$

Good luck

3. Find the current at any time  $t$  in the RLC series circuit with the electromotive force of  $160t$  Volts, inductance of  $0.1$  Henry, resistance of  $20$  Ohms and capacitance of  $10^{-3}$  Farads.

(5 pts)

Given

$$E = 160t \text{ Volts}$$

$$L = 0.1 \text{ Henry}$$

$$R = 20 \Omega$$

$$C = 10^{-3} \text{ Farad.}$$

$$RI + \frac{q}{C} = E(t)$$

$$R \frac{dq}{dt} = \frac{q}{C} = E(t)$$

$$\boxed{\frac{dq}{dt} + \frac{q}{RC} = \frac{E(t)}{R}} \text{ or homogeneous}$$

$$Lq'' + Rq' + \frac{1}{C}q = E$$

$$\frac{1}{10}q'' + 20q' + \frac{1}{10^{-3}}q = 160t$$

$$\frac{1}{10}q'' + 20q' + 1000q = 160t$$

$$q'' + 200q' + 10^4 q = 1600t$$

at homogeneous equation

$$q'' + 200q' + 10^4 q = 0$$

$$\lambda^2 + 200\lambda + 10^4 = 0$$

$$\lambda = \frac{-200 \pm \sqrt{(200)^2 - 4(10^4)(1)}}{2}$$

$$\lambda = \frac{-200 \pm 0}{2} = -100$$

$$y_1 = e^{-100x} \text{ and } y_2 = e^{-100x}$$

$$y(x) = c_1 y_1 + c_2 y_2$$

$$y(x) = c_1 e^{-100x} + c_2 e^{-100x}$$

Since  $r(x) = 1600t$  to find

$$r(x) = At^2 + Bt + C$$

$$r'(t) = 2At + B$$

$$r''(t) = 2A$$

Good luck

$$\lambda^2 + 200\lambda + 10^4 = 0 \quad , \quad y'' + 200y' + 10^4 y = 1600t$$

$$r(t) = At^2 + Bt + C$$

$$r'(t) = 2At + B$$

$$r''(t) = 2A$$

$$2A + 200(2At + B) + 10^4(At^2 + Bt + C) = 1600t$$

$$\Rightarrow 2A + 400At + 200B + 10^4 At^2 + 10^4 Bt + 10^4 C = 1600t$$

$$2A + 200B + 10^4 C = 0$$

$$400A + 10^4 B = 1600$$

$$10^4 A = 0$$

$$A = 0$$

$$400(0) + 10^4 B = 1600$$

$$B = \frac{1600}{10000}$$

$$B = \underline{\underline{0.16}}$$

$$2(0) + 200(0.16) + 10^4 C = 0$$

$$10^4 C = -32$$

$$C = \underline{\underline{-32 \times 10^{-4}}}$$

$$r(t) = At^2 + Bt + C$$

$$r(t) = \underline{\underline{0.16t - 32 \times 10^{-4}}}$$

$$y(t) = y_h(t) + y_p(t)$$

$$y(t) = \underline{\underline{c_1 e^{-100t} + c_2 e^{-100t} + 0.16t - 32 \times 10^{-4} \text{ (Ans)}}}$$

4. Suppose that the mass in a mass-spring dash pot system with  $m=1\text{kg}$ , dashpot constant of  $4\text{kg/sec}$  and spring constant of  $4\text{N/m}$  set in motion under the influence of an external force  $F(t)=10\cos 3t$  with  $x(0)=0$  and  $x'(0)=2$

- a) Find the governing differential equation (2pts)

$$y'' + 4y' + 4y = 10\cos 3t$$

- b) Find the position of the mass at any time  $t$ . (3pts)

Given

$$m = 1\text{kg}$$

$$l = 4\text{kg/sec}$$

$$k = 4\text{N/m}$$

$$F(t) = 10\cos 3t$$

$$x(0) = 0$$

$$x'(0) = 2$$

for homogeneous equation.

$$y'' + 4y' + 4y = 0$$

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

$$\lambda^2 + 2\lambda + 2\lambda + 4$$

$$\lambda(\lambda + 2) + 2(\lambda + 2)$$

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

$$\lambda = -2$$

$$y_1 = e^{-2x}$$

$$y(x) = y_1 c_1 + y_2 c_2$$

$$y_h(x) = \underline{c_1 e^{-2x}}$$

$$* r(x) = 10\cos 3t \text{ to find}$$

$$r(x) = A\cos 3t + B\sin 3t$$

$$r'(x) = -3A\sin 3t + 3B\cos 3t$$

$$r''(x) = -9A\cos 3t - 9B\sin 3t$$

$$y'' + 4y' + 4y = 10\cos 3t$$

~~$$7A\cos 3t + 7B\sin 3t - 12A\sin 3t + 12B\cos 3t +$$~~

$$4A\cos 3t - 7B\sin 3t - 12A\sin 3t + 12B\cos 3t + 4A\cos 3t + 4B\sin 3t = 10\cos 3t$$

$$-5A + 12B = 10$$

$$-5B - 12A = 0$$

$$-5B = 12A$$

$$B = -\frac{12}{5}A$$

$$\text{from } -5A + 12B = 10$$

$$-5A + 12\left(-\frac{12}{5}A\right) = 10$$

$$-5A - \frac{144A}{5} = 10$$

$$\frac{-25A - 144A}{5} = 10$$

$$\frac{-169A}{5} = 10$$

$$A = \frac{-50}{169}$$

$$\text{then } B = -\frac{12}{5}A$$

$$B = -\frac{12}{5} \times \left(-\frac{50}{169}\right)$$

$$B = \frac{120}{169}$$

$$y_p(x) = A\cos 3t + B\sin 3t$$

$$y_p(x) = \frac{-50}{169}\cos 3t + \frac{120}{169}\sin 3t$$

Then general solution

$$y(x) = y_h(x) + y_p(x)$$

~~$$y(x) = e^{-2x} +$$~~

$$y(x) = C_1 e^{-2x} - \frac{50}{169}\cos 3t + \frac{120}{169}\sin 3t \quad (\text{Ans})$$

$$y'' + 4y' + 4y = 10\cos 3t$$

~~$$7A\cos 3t + 7B\sin 3t - 12A\sin 3t + 12B\cos 3t +$$~~

$$4A\cos 3t - 7B\sin 3t - 12A\sin 3t + 12B\cos 3t + 4A\cos 3t + 4B\sin 3t = 10\cos 3t$$

$$-5A + 12B = 10$$

$$-5B - 12A = 0$$

$$-5B = 12A$$

$$B = -\frac{12}{5}A$$

$$\text{from } -5A + 12B = 10$$

$$-5A + 12\left(-\frac{12}{5}A\right) = 10$$

$$-5A - \frac{144A}{5} = 10$$

$$\frac{-25A - 144A}{5} = 10$$

$$\frac{-169A}{5} = 10$$

$$A = \frac{-50}{169}$$

$$\text{then } B = -\frac{12}{5}A$$

$$B = -\frac{12}{5} \times \left(-\frac{50}{169}\right)$$

$$B = \frac{120}{169}$$

$$y_p(x) = A\cos 3t + B\sin 3t$$

$$y_p(x) = \frac{-50}{169}\cos 3t + \frac{120}{169}\sin 3t$$

Then general solution

$$y(x) = y_h(x) + y_p(x)$$

~~$$y(x) = e^{-2x} +$$~~

$$y(x) = C_1 e^{-2x} - \frac{50}{169}\cos 3t + \frac{120}{169}\sin 3t \quad (\text{Ans})$$

5. Find the general solution of the system of differential equation

(5 pts)

$$\begin{cases} x' = x + 2y \\ y' = 4x + 3y \end{cases}$$

$$\begin{cases} x' - x - 2y = 0 \\ y' - 3y - 4x = 0 \end{cases} = \begin{cases} (D-1)x - 2y \\ (D-3)y - 4x \end{cases}$$

$$\begin{bmatrix} D-1 & -2 \\ -4 & D-3 \end{bmatrix} \Rightarrow (D-1)(D-3) - 8 = 0$$

$$D^2 - 3D - D + 4 - 8 = 0$$

$$D^2 - 4D - 4 = 0$$

Two the same as

$$x(t) = x'' - 4x' - 4x = 0$$

$$y(t) = y'' - 4y' - 4y = 0$$

Write the characteristic equation

$$\lambda^2 - 4\lambda - 4 = 0$$

$$\lambda = \frac{4 \pm \sqrt{16 + 16}}{2} \Rightarrow \frac{4 \pm \sqrt{32}}{2} \Rightarrow \frac{4 \pm 4\sqrt{2}}{2}$$

$$\lambda_1 = 2 + 2\sqrt{2}$$

$$\lambda_2 = 0$$

General solution

$$x(t) = c_1 x_1 + c_2 x_2$$

$$\therefore x(t) = c_1 e^{(2+2\sqrt{2})x} + c_2 e^{(0)x} = c_1 e^{(2+2\sqrt{2})x} + c_2$$

$$\therefore y(t) = c_1 e^{(2+2\sqrt{2})x} + c_2 e^{(0)x} = c_1 e^{(2+2\sqrt{2})x} + c_2$$

$$x'(t) = 2 + \frac{1}{\sqrt{2}} \cdot c_1 e^{(2+2\sqrt{2})x}$$

Inserting in  $x' - x - 2y = 0$

$$2 + \frac{1}{\sqrt{2}} \cdot c_1 e^{(2+2\sqrt{2})x} - (c_1 e^{(2+2\sqrt{2})x} + c_2) - 2(c_1 e^{(2+2\sqrt{2})x} + c_2) = 0$$

$$2 + \frac{1}{\sqrt{2}} \cdot c_1 e^{(2+2\sqrt{2})x} - 3c_1 e^{(2+2\sqrt{2})x} - 3c_2 = 0 \quad (Ans)$$

Good luck

$$x(t) = 2 + \frac{1}{\sqrt{2}} \cdot c_1 e^{(2+2\sqrt{2})x}$$

$$\begin{cases} x' = x + 2y = 0 \\ y' = 4x + 3y \end{cases}$$

-7.5-

# Applied Math. III Mid-exam

ASTU

(18.5)

Nov. 25 08, 2014

ADAMA SCIENCE AND TECHNOLOGY UNIVERSITY  
SCHOOL OF NATURAL SCIENCE  
DEPARTMENT OF MATHEMATICS  
Applied Mathematics III  
Mid Examination

- Work is required for full credit, and may earn partial credit. (for work-out problems)
- Use the back side if necessary
- Mobile phone is not permitted.
- This is the first of five (5) pages.

PART I: Short Answer questions. Write the most simplified answer on the space provided. (10 %)

1. Classify the following differential equations as linear or non-linear and state their order.

|                                 | Linear/Nonlinear | Order |
|---------------------------------|------------------|-------|
| $y' + y = \sin y$               | Non-Linear       | 1st   |
| $x^2 y'' + 3xy' - y \cos x = 0$ | Linear           | 2nd   |

2. The differential equation  $2xy^3 - 3y - (3x + ax^2y^2 - 2ay)y' = 0$  is exact. Then the value(s) of  $a$  is 0
3. Let  $y_1(x) = 1$  is a solution of  $(1 - x^2)y'' + 2xy' = 0$ . Then the second solution  $y_2(x) = \underline{x - \frac{x^3}{3}}$
4. Given the initial value problem  $y'' + y' - 2y = 0$   $y(0) = \beta$ ,  $y'(0) = 1$ . What value(s) of  $\beta$  will make  $\lim_{x \rightarrow \infty} y(x) = 0$ . Answer  $\beta = \underline{\frac{1}{2}}$
5. The integrating factor for  $y - xy' = 0$  are  $\frac{1}{x^2}$  and  $\frac{1}{y}$

A

-26-

Mid-Exam

200)

$\frac{2x}{1-x^2}$

Part II: Work out problems. Show all the necessary steps clearly and neatly on the space provided. Unreadable steps and answers worth no point.  
 \*\* For problem 1 and 3 you have to choose one problems to do from the given alternatives. (20 %)-Each 5 pt

1 (a\*) A 500 gallon tank initially contains 50 gallons of brine solution in which 28 lbs of salt have been dissolved. Beginning at time zero, brine containing 2 lbs/gal of salt is added at a rate of 3 gal/min and the mixture is poured out of the tank at the rate of 2 gal/min. How much salt is in the tank when it contains 100 gallons of brine.

(b\*) A container of hot liquid is placed in a room of temperature  $19^{\circ}\text{C}$  and in 8 minutes the liquid cools from  $83^{\circ}\text{C}$  to  $51^{\circ}\text{C}$ . How long does it takes for the liquid to cool from  $27^{\circ}\text{C}$  to  $25^{\circ}\text{C}$ ?

Sol<sup>n</sup>

$Q(t) = (\text{flow rate})_{\text{in}} - (\text{flow rate})_{\text{out}}$  Concentration - (flow rate)<sub>out</sub> Concentration  
 Concentration<sub>in</sub> = 2 lbs/gal  
 flow rate<sub>in</sub> = 3 gal/min  
 Concentration<sub>out</sub> =  $\frac{A(t)}{500+t}$   
 flow rate<sub>out</sub> = 2 gal/min

$$A(t) = (3)(2) - 2\left(\frac{A(t)}{500+t}\right)$$

$$A'(t) = 6 - 2\left(\frac{A(t)}{500+t}\right)$$

$$A'(t) = 6 - 2\left(\frac{200}{500+t}\right)$$

$$A'(t) = 6 - \frac{200}{500+t}$$

$$\frac{dA(t)}{dt} = 6 - \frac{200}{500+t}$$

$$dA(t) = \left(6 - \frac{200}{500+t}\right) dt$$

$$A(t) = 6t - 200 \ln |500+t|$$

2. Solve

$$\frac{dx}{dt} - 3y + 16 \cos t = 0$$

$$3x + \frac{dy}{dt} = 0$$

subject to  $x(0) = 2, y(0) = 0$ 

Soln:

$$3y = \frac{dx}{dt} + 16 \cos t$$

$$y = \frac{1}{3} \frac{dx}{dt} + \frac{16}{3} \cos t$$

$$\left[ \frac{dy}{dt} = \frac{1}{3} \frac{d^2x}{dt^2} + \frac{16}{3} (-\sin t) \right] \dots \text{Eg 1}$$

Substitute Eg 1 in

$$3x + \frac{dy}{dt} = 0 \Rightarrow 3x + \frac{1}{3} \frac{d^2x}{dt^2} - \frac{16}{3} \sin t = 0$$

$$3x + \frac{1}{3} x'' - \frac{16}{3} \sin t = 0$$

$$\Rightarrow \frac{1}{3} x'' + 3x = \frac{16}{3} \sin t$$

$$x'' + 9x = 16 \sin t$$

$$x = x_h + x_p$$

$$x_h \Rightarrow x'' + 9x = 0$$

$$\lambda^2 + 9 = 0$$

$$\lambda^2 = -9 \Rightarrow \lambda = \pm \sqrt{-9}$$

$$x_h = e^{3i} (\cos \omega x - \frac{\lambda_1}{\omega} \sin \omega x) + e^{-3i} (\cos \omega x - \frac{\lambda_2}{\omega} \sin \omega x)$$

$$= e^{3i} (\cos x - \cos x) + e^{-3i} (\cos x - \cos x)$$

$$x_p \Rightarrow y_n \sin n \Rightarrow y_n \cos n$$

$$x = x_h + x_p \Rightarrow x = e^{3i} (\cos x - \cos x) + 16 \cos t = x(t)$$

$$x(0) = 16 \cos t = 2$$

$$\cos t = \frac{1}{8}$$

$$t = \cos^{-1}(\frac{1}{8})$$

3. (a\*) A 4 ft spring measures 8 ft long after a mass weighting 8 lb is attached to it. The medium through which the mass offers a damping force numerically equal to  $\sqrt{2}$  times the instantaneous velocity. (Take  $g = 32 \text{ ft/sec}^2$ ) Find

- the equation of motion if the mass is initially released from equilibrium position with down ward velocity of 5 ft/sec.
- the time at which the mass attains its extreme displacement from the equilibrium position.
- what is the position of the mass at this instant?

(b\*) An RLC series circuit connected in series with a resistance of  $R = 6\Omega$ , capacitor  $C = 0.02 \text{ F}$  and inductance of  $L = 0.1 \text{ H}$  has applied voltage  $E(t) = 6 \text{ V}$ . Assuming no initial charge on capacitor and no initial current in the circuit, then find the current and the charge at any time  $t$ .

Soln:

(b)  $q'' + \frac{R}{L}q' + \frac{1}{LC}q = \frac{E(t)}{L}$  ;  $R = 6\Omega$ ,  $C = 0.02 \text{ F}$ ,  $L = 0.1 \text{ H}$ ,  $E(t) = 6 \text{ V}$

$q(0) = 0$

$q'(0) = ?$

$q'' + \frac{6}{0.1}q' + \frac{1}{(0.1)(0.02)}q = \frac{6}{0.1}$

$\Rightarrow q'' + 60q' + 500q = 60$

~~This is a linear equation with  $p(x) = 60$  &  $q(x) = 60$~~

~~$q(t) = e^{-\lambda t} \left[ \int e^{\lambda t} p(t) dt + c \right]$~~

~~$= e^{-\lambda t} \left[ \int e^{\lambda t} 60 dt + c \right]$~~

It is linear eqn

$q(t) = e^{-\lambda t} \left[ \int e^{\lambda t} p(t) dt + c \right]$

$= e^{-60t} \left[ \int e^{60t} 60 dt + c \right]$

$= e^{-60t} \left[ \int e^{60t} 60 dt + c \right]$

$= e^{-60t} \left[ 60 \cdot \frac{1}{60} e^{60t} + c \right]$

$= e^{-60t} [e^{60t} + c]$

$q(t) = ce^{-60t}$

$\Rightarrow$

$I(t) = \frac{dq(t)}{dt}$

$I(t) = \frac{d}{dt} ce^{-60t}$

$I(t) = -60ce^{-60t}$

Mid-Exam

4. Solve the following differential equation

(a)  $(x - y)dx - (y - x)dy = 0$

$$M = x - y$$

$$N = -y + x$$

$$\frac{dM}{dy} = 1$$

$$\frac{dN}{dx} = 1 \quad \dots \text{(Exact)}$$

$$U(x, y) = \int M dx + \varphi(y)$$

$$= \int (x - y) dx + \varphi(y)$$

$$U(x, y) = \frac{x^2}{2} + yx + \varphi(y)$$

$$\frac{dU}{dy} = x + \frac{d\varphi(y)}{dy} = -y + x = N \quad \dots \text{differentiating terms of } y$$

$$= \frac{d\varphi(y)}{dy} = -y \Rightarrow \int d\varphi(y) = \int -y dy$$

$$\varphi(y) = -\frac{y^2}{2}$$

$$\therefore U(x, y) = \frac{x^2}{2} + yx - \frac{y^2}{2}$$

(b)  $x^2 y'' - 5xy' + 9y = 0$

$$\Rightarrow x^2 y'' - 5xy' + 9y = 0$$

$$m^2 + (a-1)m + b = 0$$

$$m = \frac{-(a-1) \pm \sqrt{(a-1)^2 - 4b}}{2} = \frac{-(-5-1) \pm \sqrt{(-5-1)^2 - (4)(9)}}{2}$$

$$m = \frac{6 \pm \sqrt{36 - 36}}{2} \Rightarrow m = \frac{6}{2}$$

$$\underline{\underline{m = 3}}$$

Since it has one root

$$y = (c_1 + c_2 \ln x) x^m$$

$$\underline{\underline{y = (c_1 + c_2 \ln x) x^3}}$$

Alternative Form of  $x(t)$  In a manner identical to the procedure used on page 218, we can write any solution  
 $x(t) = e^{-\lambda t} (c_1 \cos \sqrt{\omega^2 - \lambda^2} t + c_2 \sin \sqrt{\omega^2 - \lambda^2} t)$   
 in the alternative form  
 $x(t) = e^{-\lambda t} \sin(\sqrt{\omega^2 - \lambda^2} t + \phi)$   
 $\phi$  is determined from the

- The general solution of  $\frac{dy}{dx} + \left(1 - \frac{2}{x}\right)y = 3x^2 e^{-x}$  is  $y = (1 - \frac{2}{x})^2$
- The general solution of the non linear DE  $xy'' + y' = e^{-x}$  is  $y = \int \frac{e^{-x}}{x^2} dx$
- If  $y_1(x) = x^2$  is the first solution of the differential equation  $x^2 y'' - 2xy' + 2y = 0$ , then the second linearly independent solution is  $y_2(x) = y^2$
- If  $y(x) = (x+3)e^{2x}$  is a solution of the initial value problem  $\frac{dy}{dx} = ay + e^{2x}$ ,  $y(0) = b$  then, the values of  $a =$  2,  $b =$  3
- A linear homogenous second order ordinary differential equation with constant coefficients whose linearly independent solutions are  $e^{-2\pi x}$  and  $e^{2\pi x}$  is  $y = C_1 e^{-2\pi x} + C_2 e^{2\pi x}$
- The integrating factor(s) for  $(2 - xy^2)dx + 2x^2 y dy = 0$  is (are) 1
- Let  $f(x) = \begin{cases} -x; & -\pi \leq x < 0 \\ x; & 0 \leq x \leq \pi \end{cases}$  such that  $f(x+2\pi) = f(x)$  for all  $x$ . Then, the Fourier coefficients are:  
 $a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = 0$ ,  $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = 0$ ,  $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx = \frac{2}{\pi n}$

**PART II: WORKOUT PROBLEMS.** Show all the necessary steps clearly and neatly on the space provided. (20%)

1. Solve the following differential equations

a)  $x^2 \frac{dy}{dx} = 3(x^2 + y^2) \arctan\left(\frac{y}{x}\right) + xy$

$$x^2 \frac{dy}{dx} = 3(x^2 + y^2) \arctan\left(\frac{y}{x}\right) + xy$$

$$\frac{y^1 y^1}{x^2} = \frac{3(x^2 + y^2)}{x^2} \arctan\left(\frac{y}{x}\right) + \frac{xy}{x^2}$$

$$y' = \frac{3(x^2 + y^2)}{x^2} \arctan\left(\frac{y}{x}\right) + \frac{y}{x}$$

$$y' = 3\left(1 + \frac{y^2}{x^2}\right) \arctan\left(\frac{y}{x}\right) + \frac{y}{x}$$

Let  $u = \frac{y}{x}$   $y = ux$

$y' = 3(1 + u^2) \arctan(u) + u$

$u'x = 3(1 + u^2) \arctan(u) + u$   
 $u'x = 3(1 + u^2) \arctan(u) + u$   
 $x \frac{du}{dx} = 3(1 + u^2) \arctan(u) + u$

$\frac{du}{dx} = \frac{3(1 + u^2) \arctan(u) + u}{x}$

$\int \frac{du}{3(1 + u^2) \arctan(u) + u} = \int \frac{dx}{x}$

$\int \frac{du}{3(1 + u^2) \arctan(u) + u}$

Let  $v = 3(1 + u^2) \arctan(u) + u$

$\int \frac{dv}{v} = \int \frac{dx}{x}$

$\ln v = \ln x + C$

$3 \ln(1 + u^2) \arctan(u) + \ln(1 + u^2) \arctan(u)$

$\ln(1 + u^2) \arctan(u)$

$(1 + u^2) \arctan(u)$

$u'x + u = 3(1 + u^2) \arctan(u) + u$

$u = 3(1 + u^2) \arctan(u) + u$

separable

b)  $x^2 y'' + 5xy' + 4y = 0$

Euler-Cauchy equation

$A = 5$

$x = e^t$

$B = 4$  characteristic

$h^2 + (5-1)h + 4$

$h^2 + 4h + 4 = 0$

$h^2 + 4h + 4 = 0$

$h^2 + 2h + 2h + 4 = 0$

$h(h+2) + 2(h+2) = 0$

$h_1 = -2$

~~Formal solution~~

Repeated root

c)  $\frac{dy}{dx} + \frac{1}{x}y = x^2 y^4$  Bern



Bernoulli equation

$y' + \frac{1}{x}y = x^2 y^4$

$n = 4$

$y' + \frac{1}{x}y = x^2 y^4$

in the alternative form

$$x(t) = e^{-\lambda t}(c_1 \cos \sqrt{\omega^2 - \lambda^2} t + c_2 \sin \sqrt{\omega^2 - \lambda^2} t)$$

$$x(t) = e^{-\lambda t} \sin(\sqrt{\omega^2 - \lambda^2} t)$$

pas:

2

$$m(x, y) dx = 6x^5 - xy$$

$$n(x, y) dy = xy^2 - x^2$$

$$d) (6x^5 - xy) dx + (xy^2 - x^2) dy = 0$$

~~m(x, y) = 6x^5 - xy~~ ~~n(x, y) = xy^2 - x^2~~

$$m(x, y) dx = 6x^5 - xy \quad n(x, y) dy = xy^2 - x^2$$

$$\frac{dm}{dy} = -x \quad \frac{dn}{dx} = y^2 - 2x$$

It is not an exact equation

$$f(x) = \frac{m_y - n_x}{n} = \frac{-x + 2x - xy}{xy^2 - x^2}$$

$$g(x) = \frac{m_y - n_x}{n} = \frac{-x - (2x - xy)}{xy^2 - x^2}$$

$$g(y) = \frac{n_x - m_y}{m} = \frac{(y^2 - 2x) - (-x)}{6x^5 - xy}$$

$$g(y) = \frac{y^2 - 2x + x}{6x^5 - xy} = \frac{y^2 - x}{6x^5 - xy}$$

2. Solve the system of differential equation

$$\begin{cases} \frac{dx}{dt} + y = t, \\ x + \frac{dy}{dt} = 0. \end{cases}$$

Alternative Form of  $x(t)$  In a manner identical to the one on page 218, we can write any solution

$$x(t) = e^{-\lambda t} (c_1 \cos \sqrt{\omega^2 - \lambda^2} t + c_2 \sin \sqrt{\omega^2 - \lambda^2} t)$$

in the alternative form

$$x(t) = e^{-\lambda t} (A \cos(\sqrt{\omega^2 - \lambda^2} t + \phi))$$

$$x(0) = -2 \quad (23)$$

3. A tank initially contains 200 liters of water with 100 grams of salt in solution. Water containing salt with concentration of 1 gm/liter is poured in at the rate of 3 L/min. The well-stirred water is allowed to pour out the tank at a rate of 2 L/min.

- Formulate initial value problem describing the phenomena.
- Find the amount of salt in the tank at any time  $t \geq 0$ .
- When is the tank empty?

Given

Required

$$V_0 = 200 \text{ L}$$

$$A(t) = ?$$

$$A(0) = 100 \text{ gram}$$

$$V_0 =$$

$$R_{in} = 3 \text{ L/min}$$

$$R_{out} = 2 \text{ L/min}$$

$$V_0 = 200 \text{ L}$$

$$A'(t) = 3 \text{ L/min} + 1 \text{ gm/L} - 2 \text{ L/min} \times \frac{A(t)}{V_0(t)}$$

$$A'(t) + \frac{2A(t)}{200+t} = 3$$

$$A'(t) + \frac{2A(t)}{200+t} = 3$$

$$A'(t) + \frac{2A(t)}{200+t} = 3$$

$$A'(t) + \frac{2A(t)}{200+t} = 3$$

$$P(x) = \frac{2}{200+t}$$

$$\int P(x) dx = \int \frac{2}{200+t} dt = 2 \ln(200+t) = \frac{(200+t)^2}{200+t}$$

$$(200+t)^2 \left( A'(t) + \frac{2A(t)}{200+t} \right) = 3(200+t)^2$$

$$(200+t)^2 A'(t) + 2(200+t) A(t) = 3(200+t)^2$$

$$(200+t)^2 A'(t) = \frac{3(200+t)^2}{200+t}$$

$$\frac{d}{dt} \left( \frac{(200+t)^3 A(t)}{3} \right) = 3(200+t)^2 + C$$

$$\frac{(200+t)^3 A(t)}{3} = (200+t)^3 + C$$

$$\frac{(200+t)^3}{3} A(t) = (200+t)^3$$

$$A(t) = 3 + \frac{3C}{(200+t)^3}$$

General solution

$$A(t) = \frac{3C}{(200+t)^3} + 3$$

$$A(0) = 100 \text{ gm} = 0$$

$$\frac{3C}{(200)^3} + 3 = 100$$

$$\frac{3C}{(200)^3} = 97$$

$$3C = 97 \times 8000$$

$$C = \frac{97 \times 8000}{3}$$

$$C = \frac{77 \times 8000}{3}$$

$$A(t) = \frac{77 \times 8000}{3(200+t)^3} + 3$$

4. A spring with a 3kg mass is held stretched 0.6m beyond its natural length by a force of 20N. If the spring begins at its equilibrium position but a push gives it an initial velocity of 1.2m/s. Find

- a) The position of the mass after time  $t$   
b) Amplitude, frequency and period

~~Diagram of a spring-mass system~~

m Given

$$M = 3 \text{ kg}$$

$$y = 0.6 \text{ m}$$

$$Kx = 20 \text{ N}$$

$$K(0.6) = 20 \text{ N}$$

$$K = 33.3 \text{ N/m}$$

$$y(0) = 0$$

$$y'(0) = -1.2 \text{ m/s}$$

$$ma = -ky$$

$$-ky = 20 \text{ N}$$

$$\frac{ky}{1} = \frac{20 \text{ N}}{0.6}$$

$$K = \frac{20 \text{ N}}{0.6}$$

$$K = 33.3 \text{ N/m}$$

$$K = \frac{200 \text{ N}}{6}$$

$$K = 33$$

$$K = 33$$

$$\frac{200}{6} = \frac{33}{1}$$

$$C_1 \sqrt{11} \cos \sqrt{11} t$$

$$\sqrt{11} C_2 = -1.2$$

$$C_1 = 0$$

$$C_2 = \frac{-1.2}{\sqrt{11}}$$

$$C_1 = 0$$

$$C_2 = \frac{-1.2}{\sqrt{11}}$$

$$A = \sqrt{C_1^2 + C_2^2}$$

$$A = \sqrt{0^2 + \left(\frac{1.2}{\sqrt{11}}\right)^2}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$A = \frac{1.2}{\sqrt{11}}$$

$$My'' + Ky = 0$$

$$My'' = -Ky$$

$$y'' + \frac{K}{M}y = 0$$

$$y'' + \frac{33.3}{3}y = 0$$

$$y'' + 11.1y = 0$$

$$y'' + 11.1y = 0$$

$$\text{Auxiliary: } h^2 + 11 = 0$$

$$h = \pm \sqrt{11}i$$

$$y(t) = C_1 \cos \sqrt{11} t + C_2 \sin \sqrt{11} t$$

$$y(t) = C_1 \cos \sqrt{11} t + C_2 \sin \sqrt{11} t$$

$$y(t) = C_1 \cos \sqrt{11} t + C_2 \sin \sqrt{11} t$$

$$\text{Let } y(0) = C_1 \cos \sqrt{11} \cdot 0 + C_2 \sin \sqrt{11} \cdot 0$$

$$C_1 = 0$$

$$y'(t) = -C_1 \sqrt{11} \sin \sqrt{11} t + C_2 \cos \sqrt{11} t$$