

(1) (12 points each) Compute the general solution of each of the following differential equations:

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

Variables Separable: $\int y dy = \int \frac{x dx}{1+x^2}.$

So $y^2 = \ln(1+x^2) + C.$

$$(b) \quad t \frac{dy}{dt} + 4y = \frac{4}{t}$$

Linear: Divide by t . $\mu = \exp(\int \frac{4}{t} dt) = t^4.$

$$t^4 \frac{dy}{dt} + 4t^3 y = [t^4 y]' = 4t^2.$$

So $t^4 y = \frac{4}{3} t^3 + C.$

$$(c) \quad y'' - 3y' = 0 \quad (y \text{ is a function of } x).$$

Second Order Linear: Characteristic Equation $r^2 - 3r = 0$ with roots $r = 0, 3.$

$$y = C_1 + C_2 e^{3x}.$$

$$(d) \quad xy \, dy = (x^2 + y^2) \, dx.$$

Homogeneous with $\frac{dy}{dx} = \frac{x^2+y^2}{xy}.$ Let $z = y/x.$

$$x \frac{dz}{dx} = \frac{1+z^2}{z} - z = \frac{1}{z}.$$

$$\int z dz = \int \frac{dx}{x}.$$

$$z^2/2 = \ln(x) + C. \text{ So } y^2 = 2x^2(\ln(x) + C).$$

(2) (12 points each) Solve the following initial value problems:

$$(a) \quad y'' + t(y')^2 = 0, \quad \text{with } y(0) = 2, y'(0) = 1.$$

Let $y' = v$ so that $y'' = \frac{dv}{dt}.$

$$\frac{dv}{dt} = -tv^2. \quad -v^{-1} = \int v^{-2} dv = \int -t dt = -t^2/2 + C_1.$$

When $t = 0, v = 1$ and so $C_1 = -1.$

$$\frac{dy}{dt} = v = \frac{2}{2+t^2} = \frac{1}{1+(t/\sqrt{2})^2}. \text{ So } y = \sqrt{2} \arctan(t/\sqrt{2}) + C_2.$$

When $t = 0, y = 2$ and so $C_2 = 2. \quad y = \sqrt{2} \arctan(t/\sqrt{2}) + 2.$

$$(b) \quad (1 - y \sin(xy)) \, dx + (2y - x \sin(xy)) \, dy = 0 \quad \text{with } y(0) = 2.$$

$$\frac{\partial}{\partial y}(1 - y \sin(xy)) = -\sin(xy) - xy \cos(xy) = \frac{\partial}{\partial x}(2y - x \sin(xy))$$

Exact Equation: $F = \int (1 - y \sin(xy)) \, dx = x + \cos(xy) + H(y).$

$$\frac{\partial F}{\partial y} = -x \sin(xy) + H'(y) = 2y - x \sin(xy).$$

$H'(y) = 2y$ and so $H(y) = y^2.$

$x + \cos(xy) + y^2 = C.$ Since $y(0) = 2, 0 + 1 + 4 = C$ and so $C = 5.$

(3)(9 points) Assume that y_1, y_2 are solutions of the equation $y'' + py' + qy = 0$ where p and q are functions of t .

(a) Define the *Wronskian* W of y_1, y_2 . $W = y_1y_2' - y_2y_1'$.

(b) Prove Abel's Theorem. That is, show that the Wronskian satisfies a first order differential equation.

$$0 = y_1y_2 - y_2y_1.$$

$$W = y_1y_2' - y_2y_1'.$$

$$W' = y_1y_2'' - y_2y_1''.$$

Multiply the first row by q , the second row by p , the third row by 1 and add.

Because y_1 and y_2 are solutions we obtain:

$$0 + pW + W' = 0 + 0. \text{ That is, } \frac{dW}{dt} + pW = 0.$$

(4) (10 points) A 200 gallon tank contains 80 gallons of water in which is dissolved 10 pounds of salt. Starting at time $t = 0$, a solution with a concentration of 2 pounds per gallon is pumped into the tank at a rate of 5 gallons per minute. At the same time, the well-stirred mixture is pumped out at the rate of 2 gallons per minute.

Set up an initial value problem (differential equation and initial conditions) for the amount $Q(t)$ of salt (in pounds) in the tank at time t until the tank is full. You need not solve the equation.

$$\frac{dV}{dt} = 5 - 2 \text{ in } gal/min \text{ with } V_0 = 80. \text{ So } V = 80 + 3t.$$

$$\text{In } pounds/min \frac{dQ}{dt} = 5 \cdot 2 - 2 \frac{Q}{V}.$$

$$\frac{dQ}{dt} = 10 - \frac{2}{80+3t}Q \text{ with } Q_0 = 10.$$

(5) (9 points) I borrow \$10,000 at an interest rate of 1% per year, compounded continuously. I pay off the loan continuously at a rate of \$750 per year. Set up an initial value problem (differential equation and initial conditions) whose solution is the quantity $S(t)$ of dollars that I owe at time t , until the loan is paid off. You need not solve the equation.

$$\frac{dP}{dt} = .01P - 750, \text{ with } P_0 = 10,000.$$

Remember to show your work. Good luck.