

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

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

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

So  $\ln y = \ln x + \frac{x^2}{2} + C$ , or  $y = Cx \exp(\frac{x^2}{2})$

$$(b) \quad (1+t^2) \frac{dy}{dt} + 2ty = \frac{4}{t}$$

Linear: Divide by  $1+t^2$ .  $\mu = \exp(\int \frac{2t}{1+t^2} dt) = (1+t^2)$

$$(1+t^2) \frac{dy}{dt} + 2ty = [(1+t^2)y]' = \frac{4}{t}.$$

So  $(1+t^2)y = 4 \ln(t) + C$ .

Exact:  $(1+t^2)dy + (2ty - \frac{4}{t})dt = 0$ .

$F(t, y) = (1+t^2)y + H(t)$ . So  $2ty + H'(t) = \frac{\partial F}{\partial t} = 2ty - \frac{4}{t}$ .

$H(t) = -4 \ln(t)$ .  $(1+t^2)y - 4 \ln(t) = C$ .

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

Not Separable, Linear or Homogeneous. Rewrite  $(y^2-x)dy - (x+y)dx = 0$ .

Exact:  $\frac{\partial(y^2-x)}{\partial x} = -1 = \frac{\partial(-x-y)}{\partial y}$ .

$F(x, y) = \int (y^2-x)dy = \frac{y^3}{3} - xy + H(x)$ .

So  $\frac{\partial F}{\partial x} = -y + H'(x) = -x - y$ . and  $H'(x) = -x$ .

$F(x, y) = \frac{y^3}{3} - xy - \frac{x^2}{2}$ . and the solution is

$$\frac{y^3}{3} - xy - \frac{x^2}{2} = C.$$

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

Homogeneous with  $\frac{dy}{dx} = \frac{3x+2y}{y}$ . Let  $z = y/x$ .

$$x \frac{dz}{dx} = \frac{3+2z}{z} - z = -\frac{z^2-2z-3}{z}.$$

$$-\int \frac{z}{(z-3)(z+1)} dz = \int \frac{dx}{x}.$$

$\frac{z}{(z-3)(z+1)} = \frac{A}{z-3} + \frac{B}{z+1}$ . So  $z = A(z+1) + B(z-3)$ .

With  $z = 3$ ,  $A = 3/4$  and with  $z = -1$ ,  $B = 1/4$ .

$$C + \ln(x) = -\frac{3}{4} \ln\left(\frac{y-3x}{x}\right) - \frac{1}{4} \ln\left(\frac{y+x}{x}\right).$$

$$3 \ln(y-3x) + \ln(y+x) = C, \quad \text{or} \quad (y-3x)(y+x) = C.$$

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

(a)  $y'' + t(y')^2 = 0$ , 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  $C_1 = -1$ .

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

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

(b)  $((1 + xy)e^{xy} - 1) dx + (x^2 e^{xy} + 2y) dy = 0$  with  $y(0) = 3$ .

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

Exact Equation:  $F = \int x^2 e^{xy} + 2y dy = x e^{xy} + y^2 + H(x)$ .

$$\frac{\partial F}{\partial x} = (1 + xy)e^{xy} + H'(x) = (1 + xy)e^{xy} - 1.$$

$H'(x) = -1$  and so  $H(x) = -x$ .

$x e^{xy} + y^2 - x = C$ . Since  $y(0) = 3, 0 + 4 - 0 = C$  and so  $C = 9$ .

(3)(9 points) (a) Assume that  $y_1, y_2$  are solutions of the equation  $y'' + py' + qy = 1$  where  $p$  and  $q$  are functions of  $t$ . Show that  $y_1 + y_2$  is NOT a solution of this equation.

Because  $y_1$  and  $y_2$  are solutions we have

$y_1'' + py_1' + qy_1 = 1$  and  $y_2'' + py_2' + qy_2 = 1$ . Adding, we get that

$$(y_1 + y_2)'' + p(y_1 + y_2)' + q(y_1 + y_2) = 2 \neq 1.$$

(b) Compute the *Wronskian*  $W$  of the pair  $y_1 = e^{2x}, y_2 = xe^x$ .

$$\begin{aligned} W &= \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} e^{2x} & xe^x \\ 2e^{2x} & (1+x)e^x \end{vmatrix} \\ &= (1+x)e^{3x} - 2xe^{3x} = (1-x)e^{3x}. \end{aligned}$$

(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.

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

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

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

(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.