

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

$$(a) \quad y' + y^2 \sin(x) = 0.$$

Variables Separable: $\int y^{-2} dy = -\int \sin(x) dx$.

$$-y^{-1} = C + \cos(x) \quad \text{or} \quad y = -\frac{1}{\cos(x) + C}.$$

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

Linear: $\frac{dy}{dt} + (\frac{4t}{1+t^2})y = (1 + t^2)^{-3}$

$$\mu = \exp\left(\int \frac{4t}{1+t^2} dt\right) = \exp(2 \ln(1+t^2)) = (1+t^2)^2.$$

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

So $(1+t^2)^2 y = \arctan(t) + C$ or $y = (\arctan(t) + C)/(1+t^2)^2$.

$$(c) \quad y'' - 5y = 0 \quad (y \text{ is a function of } x).$$

Second Order Linear: Characteristic Equation $r^2 - 5 = 0$ with roots $r = \pm\sqrt{5}$.

$$y = C_1 e^{\sqrt{5}x} + C_2 e^{-\sqrt{5}x}.$$

$$(d) \quad ydy + (6x - 5y)dx = 0.$$

Homogeneous with $\frac{dy}{dx} = \frac{5y-6x}{y}$. Let $z = y/x$.

$$x \frac{dz}{dx} = \frac{5z-6}{z} - z = -\frac{z^2-5z+6}{z}.$$

$$-\int \frac{z}{(z-3)(z-2)} dz = \int -\frac{dx}{x}.$$

$$\frac{z}{(z-3)(z+1)} = \frac{A}{z-3} + \frac{B}{z-2}.$$

So $z = A(z-2) + B(z-3)$.

With $z = 3, A = 3$ and with $z = 2, B = -2$.

$$C - \ln(x) = 3 \ln\left(\frac{y-3x}{x}\right) - 2 \ln\left(\frac{y-2x}{x}\right).$$

$$3 \ln(y-3x) - 2 \ln(y-2x) = C, \quad \text{or} \quad \frac{(y-3x)^3}{(y-2x)^2} = C.$$

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

$$(a)(a) \quad y'y'' = 2, \quad \text{with} \quad y(0) = 1, y'(0) = 2.$$

Reduction of Order: Let $y' = v$ so that $y'' = \frac{dv}{dt}$.

$$v \frac{dv}{dt} = 2.$$

$$v^2/2 = \int v dv = \int 2 dt = 2t + C_1.$$

When $t = 0, v = 2$ and so $C_1 = 2, v^2 = 4(t+1)$.

$\frac{dy}{dt} = v = 2\sqrt{t+1}$ (positive square root because $v = 2$ when $t = 0$). So

$$y = 2 \int (1+t)^{1/2} dt = \frac{4}{3}(t+1)^{3/2} + C_2.$$

When $t = 0, y = 1$ and so $C_2 = -\frac{1}{3}$.

$$y = \frac{4(t+1)^{3/2} - 1}{3}.$$

(b) $(1 + e^{xy}(y \cos x - \sin x)) dx + (xe^{xy} \cos x - y) dy = 0$
 with $y(0) = 2\pi$.

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

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

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

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

$e^{xy} \cos x - \frac{y^2}{2} + x = C$. Since $y(0) = 2\pi$, $1 - 2\pi^2 + 0 = C$ and so $C = 1 - 2\pi^2$.

(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 . $W = y_1 y_2' - y_2 y_1'$.

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

$$0 = y_1 y_2 - y_2 y_1.$$

$$W = y_1 y_2' - y_2 y_1'.$$

$$W' = y_1 y_2'' - y_2 y_1''.$$

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 400 gallon tank contains 120 gallons of water in which is dissolved 20 pounds of salt. Starting at time $t = 0$, a solution with a concentration of 5 pounds per gallon is pumped into the tank at a rate of 7 gallons per minute. At the same time, the well-stirred mixture is pumped out at the rate of 5 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.

$$\frac{dV}{dt} = 7 - 5 \text{ in } gal/min \text{ with } V_0 = 120. \text{ So } V = 120 + 2t.$$

In pounds/min

$$\frac{dQ}{dt} = 7 \cdot 5 - 5 \frac{Q}{V} = 35 - \frac{5}{120 + 2t} Q$$

with $Q_0 = 20$.

(5) (9 points) I borrow \$15,000 at an interest rate of 6% per year, compounded continuously. I pay off the loan continuously at a rate of \$1200 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.

$$\frac{dP}{dt} = .06P - 1200,$$

with $P_0 = 15,000$.

Remember to show your work. Good luck.