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Applied Differential Equations 2280
Midterm Exam 1
Thursday, 16 February 2006

Instructions: This in-class exam is 50 minutes. No calculators, notes, tables or books. No answer check is expected. Details count 75%. The answer counts 25%.

1. (Quadrature Equation)

Solve for the general solution $y(x)$ in the equation $y' = 2 \cot x + \frac{1250x^3}{1+25x^2} + x \ln(1+x^2)$.

[The required integration talent includes basic formulae, integration by parts, substitution and college algebra.]

$$\int y' dx = \int F(x) dx$$

$$y = I_1 + I_2 + I_3 + C$$

$$I_1 = \int 2 \cot x dx$$

$$= \int \frac{2 \cos x}{\sin x} dx$$

$$= \boxed{2 \ln |\sin x|}$$

$$I_2 = \int \frac{1250 x^3}{1+25x^2} dx$$

$$= \int \left(50x - \frac{50x}{1+25x^2} \right) dx$$

$$= \boxed{25x^2 - \ln(1+25x^2)}$$

$$I_3 = \int x \ln(1+x^2)$$

$$= \int \ln(u) \frac{du}{2}, \quad u = 1+x^2$$

$$= \frac{1}{2} (u \ln u - u)$$

$$= \boxed{\frac{1}{2} \left((1+x^2) \ln(1+x^2) - 1 - x^2 \right)}$$

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2. (Separable Equation Test)

The problem $y' = f(x, y)$ is said to be separable provided $f(x, y) = F(x)G(y)$ for some functions F and G .

(a) [75%] Check () the problems that can be put into separable form, but don't supply any details.

<input checked="" type="checkbox"/> $y' = -y(2xy + 1) + (2x + 3)y^2$ $= -2xy^2 - y + 2xy^2 + 3y^2 = 3y^2 - y$	<input type="checkbox"/> $yy' = xy^2 + 5x^2y$ not separable
<input checked="" type="checkbox"/> $y' = e^{x+y} + e^y$ $= e^y(e^x + 1)$	<input checked="" type="checkbox"/> $3y' + 5y = 10y^2$ $y' = (10/3)y^2 - (5/3)y$

(b) [25%] State a test which can verify that an equation is not separable. Use the test to verify that $y' = x + \sqrt{|xy|}$ is not separable.

Test:

$y' = f(x, y)$ is not separable if $FG \neq f$ where

$$F(x) = \frac{f(x, y_0)}{f(x_0, y_0)}, \quad G(y) = f(x_0, y) \quad \text{and} \quad f(x_0, y_0) \neq 0$$

Take $F(x) = \frac{f(x, 0)}{f(1, 0)} = x$ and $G(y) = f(1, y) = 1 + \sqrt{|y|}$

Then

$$\begin{aligned} FG &= x(1 + \sqrt{|y|}) \\ &= x + x\sqrt{|y|} \\ &\neq x + \sqrt{|xy|} \quad (\text{e.g., } x = -1, y = 1) \end{aligned}$$

So the DE is not separable, by the Test.

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3. (Solve a Separable Equation)

Given $y^2 y' = \frac{2x^2 + 3x}{1+x^2} \left(\frac{125}{64} - y^3 \right)$.

(a) Find all equilibrium solutions.

(b) Find the non-equilibrium solution in implicit form.

To save time, **do not solve** for y explicitly.

(a) $F(x) = \frac{2x^2 + 3x}{1+x^2}$, $G(y) = \frac{1}{y^2} \left(\frac{125}{64} - y^3 \right)$. Then $G(y) = 0$ only for $y = \frac{5}{4}$.

(b) Solve by quadrature $\frac{y'}{G(y)} = F(x)$!

$$\int \frac{y^2 y'}{\frac{125}{64} - y^3} dx = \int \frac{2x^2 + 3x}{1+x^2} dx$$

$$-\frac{1}{3} \ln \left| \frac{125}{64} - y^3 \right| = \int \frac{2(x^2+1) + (3x-2)}{1+x^2} dx$$

$$= \int 2 dx + \frac{3}{2} \int \frac{2x dx}{1+x^2} - 2 \int \frac{dx}{1+x^2}$$

Then

$$-\frac{1}{3} \ln \left| \frac{125}{64} - y^3 \right| = 2x + \frac{3}{2} \ln(1+x^2) - 2 \arctan(x) + c$$

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4. (Linear Equations)

- (a) [60%] Solve $2v'(t) = -32 + \frac{2}{3t+1}v(t)$, $v(0) = -8$. Show all integrating factor steps.
- (b) [30%] Solve $2\sqrt{x+2} \frac{dy}{dx} = y$. The answer contains symbol c .
- (c) [10%] The problem $2\sqrt{x+2}y' = y - 5$ can be solved using the answer y_h from part (b) plus superposition $y = y_h + y_p$. Find y_p . Hint: If you cannot write the answer in a few seconds, then return here after finishing all problems on the exam.

(a) $v' + \frac{-1}{3t+1}v = -16$, $v(0) = -8$

$$Q = e^{\int \frac{-dt}{3t+1}}$$

$$= e^{-\frac{1}{3} \ln(3t+1)}$$

$$= (3t+1)^{-1/3} \quad \text{for } t \approx 0$$

$$(Qv)' / Q = -16$$

$$(Qv)' = -16Q$$

$$Qv = -16 \int Q$$

$$= -16 \int (3t+1)^{-1/3} dt$$

$$= -16 \frac{(3t+1)^{2/3}}{2/3} + c$$

$$= -8(3t+1)^{2/3} + c$$

$-8 = -8 + c$ (set $t=0$)

Then $c=0$ and

$$v = -8(3t+1)^{2/3} / Q$$

$$\boxed{v = -8(3t+1)}$$

(b) $y' - \frac{1}{2\sqrt{x+2}}y = 0$

$$Q = e^{-\int \frac{dx}{2\sqrt{x+2}}}$$

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

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

$$= e^{-\sqrt{x+2}}$$

$$(Qy)' / Q = 0$$

implies

$$y = c/Q$$

$$\boxed{y = ce^{\sqrt{x+2}}}$$

(c) $y_p = 5$ because $y=5$ is an equilibrium solution.

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5. (Stability)

(a) [50%] Draw a phase line diagram for the differential equation

$$dx/dt = 1000 (2 - \sqrt[5]{x})^3 (2 + 3x)(9x^2 - 4)^8.$$

Expected in the diagram are equilibrium points and signs of x' (or flow direction markers $<$ and $>$).

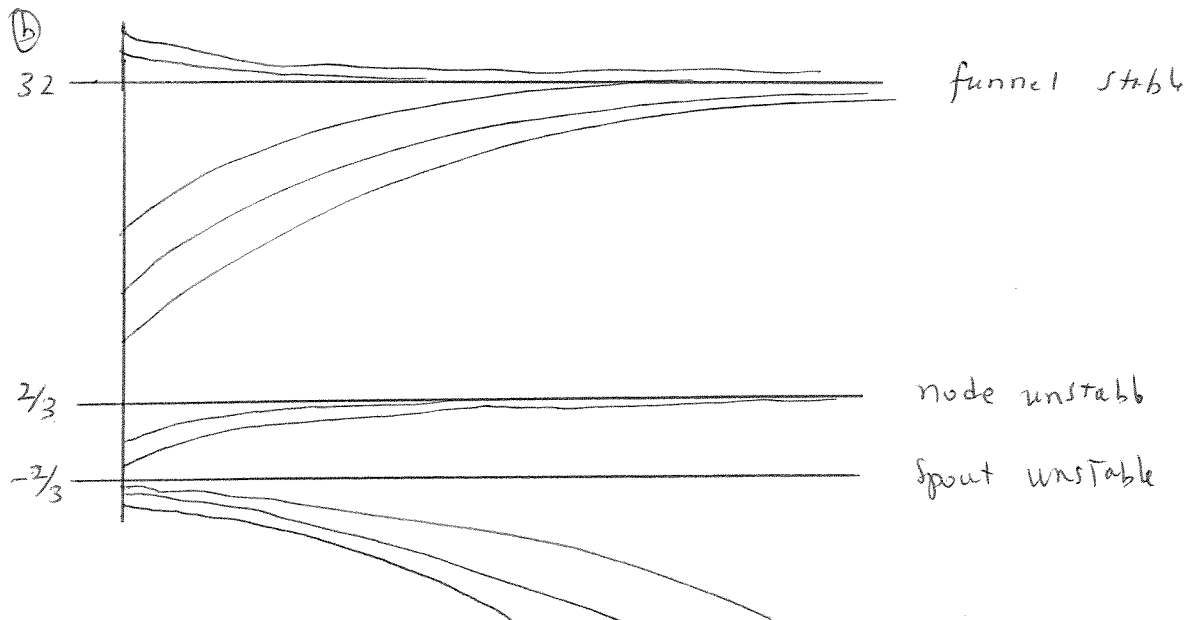
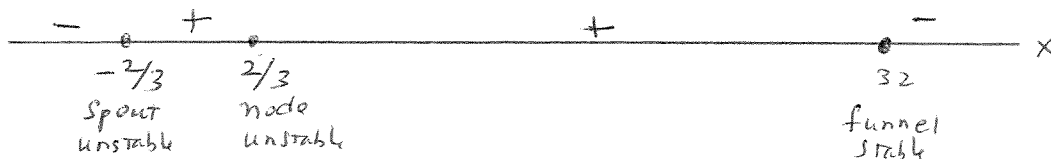
(b) [40%] Draw a phase diagram using the phase line diagram of (a). Add these labels as appropriate: funnel, spout, node, source, sink, stable, unstable. Show at least 8 threaded curves. A direction field is not expected or required.

(c) [10%] Outline how to solve for non-equilibrium solutions, without doing any integrations or long details. [NOT graded]

(a) Equilibrium solutions are found from

$$1000 (2 - x^{1/5})^3 (2 + 3x)^9 (3x - 2)^8 = 0$$

$$x = 32, 2/3, -2/3$$



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(c) apply the method of quadrature to $\frac{x'}{G(x)} = 1$ where $G(x) = \text{RHS of DE}$.