

Differential Equations and Linear Algebra 2250

Midterm Exam 1 Version 1 [7:30]

Tuesday, 25 September 2007

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%. Unevaluated integrals will receive partial credit.

1. (Quadrature Equation)

Solve for the general solution $y(x)$ in the equation

$$y' = \frac{1}{x} \cot(2 + \ln|x|) + (\csc x + \cot x)^2 + \frac{1-x}{2+x}$$

$$\begin{aligned} F_1 &= \frac{1}{x} \cot(2 + \ln|x|) = \cot(u) du & u &= 2 + \ln|x| \\ &= \frac{d}{du} \ln|\sin u| \end{aligned}$$

$$\begin{aligned} F_2 &= (\csc x + \cot x)^2 = \csc^2 x + \cot^2 x + 2 \csc x \cot x \\ &= 2 \csc^2 x - 1 + 2 \csc x \cot x \\ &= \frac{d}{dx} (-2 \cot x - x - 2 \csc x) \end{aligned}$$

$$F_3 = \frac{1-x}{2+x} = \frac{3-(2+x)}{2+x} = -1 + \frac{3}{2+x} = \frac{d}{dx} (-x + 3 \ln|x+2|)$$

$$y' = F_1 + F_2 + F_3$$

$$\int y' dx = \int F_1 + \int F_2 + \int F_3 \quad \text{Quadrature method}$$

$$\boxed{y = c + \ln|\sin(2 + \ln|x|)| + (-2 \cot x - x - 2 \csc x) + (-x + 3 \ln|x+2|)}$$

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2. (Classification of Equations)

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

(a) [40%] Check () the problems that can be put into separable form, but don't supply any details.

<input type="checkbox"/>	$y' = y(2xy + 3) + (x - 2)y$ $= 2xy^2 + xy + y$	<input type="checkbox"/>	$yy' = (x - 1)(y + 1) - xy$ $= xy - y + x - 1 - xy$
<input checked="" type="checkbox"/>	$y' = 2e^{2x} + e^{2x+y}$ $= e^{2x}(2 + e^y)$	<input checked="" type="checkbox"/>	$y' + y = \frac{1 + \pi}{2 + \pi}$

(b) [25%] State a test which can verify that an equation $y' = f(x, y)$ is quadrature but not linear.

(c) [35%] Use the separable equation test to show that $y' = (1 + x - y)^2$ is not separable.

(b) $\frac{\partial f}{\partial y} = 0$ means quadrature. $\frac{\partial f}{\partial y}$ independent of y means linear.
There is no such test, every quadrature equation is linear.

(c) Choose $x_0 = y_0 = 0$ and define

$$F(x) = \frac{f(x, 0)}{f(0, 0)} = \frac{(1+x)^2}{1}, \quad G(y) = f(0, y) = (1-y)^2$$
 Then $FG = (1+x)^2(1-y)^2$
 $\neq (1+x-y)^2 = f$
 and the DE is not separable.

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3. (Solve a Separable Equation)

Given $yy' = \left(\frac{\sec^2 x}{\cot x} + \frac{x^2 + 1}{5 + x} \right) (y - 1)(2 - y)$.

Find the non-equilibrium solution in implicit form.

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

$$\frac{1}{G} = \frac{y}{(y-1)(y-2)} = \frac{-1}{y-1} + \frac{2}{y-2} \quad \text{by Heaviside coverup method}$$

$$= \frac{d}{dy} (-\ln|y-1| + 2 \ln|y-2|)$$

$$F = \frac{\sec^2 x}{\cot x} + \frac{x^2 + 1}{5 + x}$$

$$= \sec^2 x \tan x + x - 5 + \frac{26}{x + 5}$$

$$= \frac{d}{dx} \left(\frac{\sec^2 x}{2} + \frac{x^2}{2} - 5x + 26 \ln|x + 5| \right)$$

$$\begin{array}{r} x - 5 \\ x + 5 \overline{) x^2 + 1} \\ \underline{x^2 + 5x} \\ 1 - 5x + 1 \\ \underline{-5x - 25} \\ 26 \end{array}$$

$$\int \frac{y'}{G(y)} dx = \int F dx \quad \text{method of quadrature}$$

$$-\ln|y-1| + 2 \ln|y-2| = \frac{1}{2} \sec^2 x + \frac{1}{2} x^2 - 5x + 26 \ln|x+5| + C$$

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4. (Linear Equations)

(a) [60%] Solve $10x'(t) = -98 + \frac{10}{2t+5}x(t)$, $x(0) = -49$. Show all integrating factor steps.(b) [20%] Solve the homogeneous equation $\frac{dy}{dx} = -(\cot x)y$. The answer contains symbol c .(c) [20%] Solve $y' = y + 5$ using the superposition principle $y = y_h + y_p$.

$$(a) \quad x' + Px = q, \quad P = -\frac{1}{2t+5} \quad q = -\frac{98}{10}$$

$$w = e^{\int P dt} = (2t+5)^{-1/2} \quad \text{near } t=0$$

$$\frac{(xw)'}{w} = q \quad \text{integrating factor method}$$

$$(xw)' = qw \quad \text{Ready for quadrature method}$$

$$\begin{aligned} xw &= -\frac{98}{10} \int w dt \\ &= -\frac{98}{10} \int (2t+5)^{-1/2} dt \\ &= -\frac{98}{10} (2t+5)^{1/2} + c \end{aligned}$$

$$x = \frac{1}{(2t+5)^{1/2}} \left(-\frac{98}{10} (2t+5)^{1/2} + c \right)$$

$$x = -\frac{98}{10} (2t+5) + c(2t+5)^{1/2}$$

$$-49 = -\frac{98}{10}(5) + c\sqrt{5} \quad \text{implies } c=0$$

$$\boxed{x(t) = -\frac{98}{10}(2t+5)}$$

$$(b) \quad (yW)' = 0, \quad W = e^{\int \cot x dx} = e^{\ln|\sin x|} = |\sin x|. \quad \text{choose } +,$$

$$\text{Then } W = \sin(x), \quad y = \frac{c}{W} = \frac{c}{\sin(x)} \quad \boxed{y = c \cdot \csc(x)}$$

$$(c) \quad \text{Equilibrium solution} \quad y_p = -5$$

$$\text{homogeneous solution} \quad y_h = c e^x \quad \text{by Growth-Decay recipe}$$

$$\boxed{y = -5 + c e^x}$$

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5. (Stability)

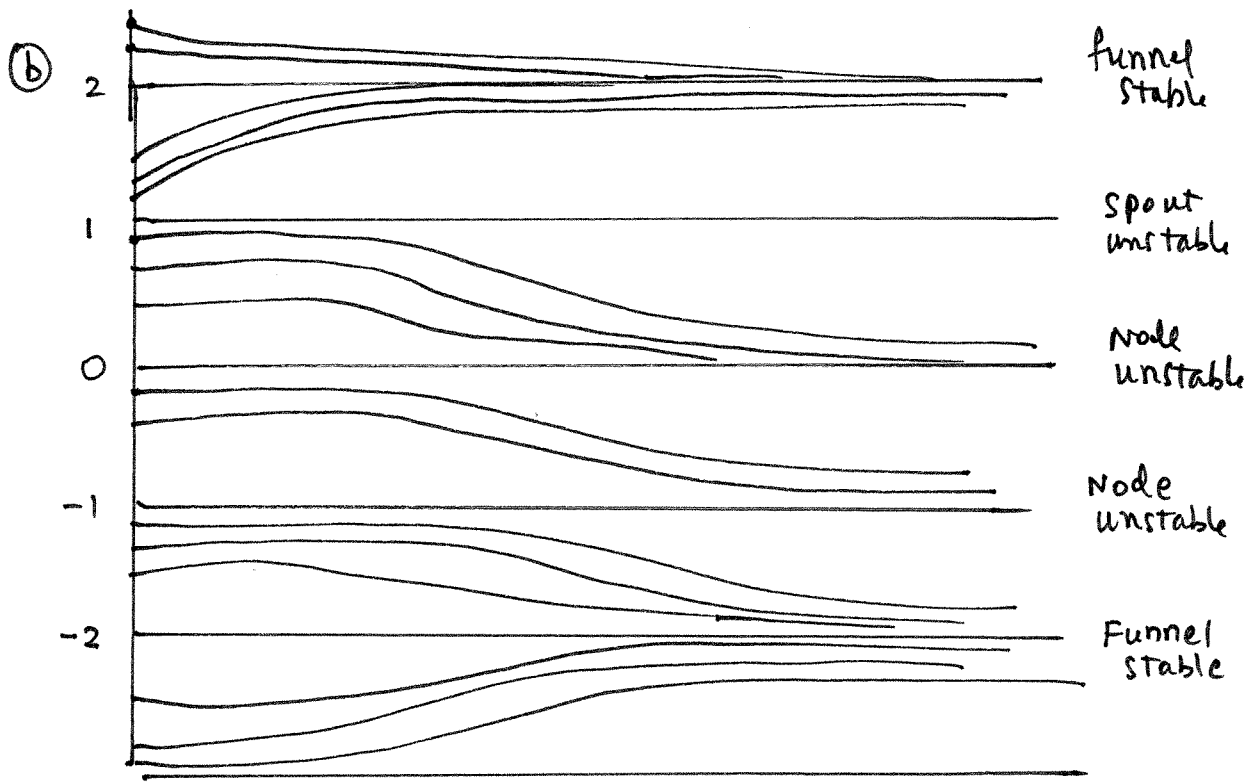
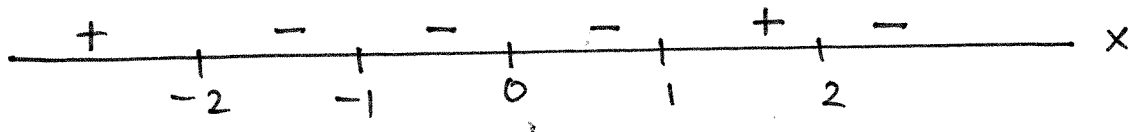
(a) [50%] Draw a phase line diagram for the differential equation

$$\frac{dx}{dt} = \ln(1 + 2x^2) \left(1 - \sqrt[3]{|x|}\right)^2 (1 + x)(4 - x^2)(x^2 - 1)^5.$$

Expected in the phase line diagram are equilibrium points and signs of x' .

(b) [50%] Draw a phase diagram using the phase line diagram of (a). Add these labels as appropriate: funnel, spout, neither spout nor node, stable, unstable. Show at least 8 threaded curves. A direction field is not expected nor required.

(a) $f(x) = \ln(1+2x^2) (1 - \sqrt[3]{|x|})^2 (1+x)(4-x^2)(x^2-1)^5$
 has 5 roots $x = 0, \pm 1, \pm 2$
 $f(x) = \ln(1+2x^2) (1 - \sqrt[3]{|x|})^2 (1+x)^6 (x-1)^5 (2-x)(2+x)$
 changes sign at $x = 1, 2, -2$ and negative at $x = \infty$



Def: Node \equiv "not funnel and not spout"

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