

Differential Equations and Linear Algebra 2250

Midterm Exam 1 [Version 1]

Wednesday, 30 September 2009

Instructions: This in-class exam is 50 minutes. No calculators, notes, tables or books. No answer check is expected. Details count 3/4, answers count 1/4.

1. (Quadrature Equations)

(a) [25%] Solve $y' = \frac{1+x^2}{1+2x+x^2}$.

(b) [25%] Solve $y' = (\sin x + \tan x)(\sec^2 x + \cos x)$.

(c) [25%] Solve $y' = x \sec(x^2) \tan(x^2)$, $y(0) = 2$.

(d) [25%] Find the position $x(t)$ from the velocity model $\frac{d}{dt}(e^t v(t)) = 0$, $v(0) = 10$ and the position model $\frac{dx}{dt} = v(t)$, $x(0) = 100$.

(a) $\frac{1+x^2}{1+2x+x^2} = \frac{1+x^2}{(1+x)^2} = \frac{1+(u-1)^2}{u^2} = \frac{2+u^2-2u}{u^2} = 2u^{-2} + 1 - 2u^{-1}$
 where $u = x+1$. Then $y = \int \frac{1+x^2}{1+2x+x^2} dx = -2u^{-1} + u - 2\ln|u| + C$
 $y = \frac{-2}{x+1} + x - 2\ln|x+1| + C$, where $C_1 = C+1$.

(b) $y' = u u'$ where $u = \sin x + \tan x \Rightarrow y = \frac{u^2}{2} + C \Rightarrow$
 $y = \frac{1}{2}(\sin x + \tan x)^2 + C$

(c) $y' = \frac{1}{2}(\sec u)(\tan u)u'$ where $u = x^2 \Rightarrow y = \frac{1}{2}\sec u + C$
 $\Rightarrow y = \frac{1}{2}\sec(x^2) + C$

(d) $e^t v(t) = C$, $e^0 v(0) = C \Rightarrow v(t) = 10e^{-t}$
 $\frac{dx}{dt} = 10e^{-t} \Rightarrow x(t) = -10e^{-t} + C_1$, $100 = x(0) = -10e^0 + C_1$
 $\Rightarrow C_1 = 110$, $x(t) = 110 - 10e^{-t}$

Name. KEY Ver 1**2. (Classification of Equations)**

The differential equation $y' = f(x, y)$ 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. No details expected.

☒ $y' + xy^2 = y(xy + e^x) + x^2y$	☒ $y' = (x - 1)(y + 1) - xy - x$
☒ $y' = e^x (2e^{x-y}e^{3y} + 3e^{2x+2y})$	☐ $y' + e^y = xe^{2y}$

(b) [10%] Is $y' + xy = ye^x$ linear? No details expected.

(c) [10%] Give an example of $y' = f(x, y)$ which is linear but not separable. No details expected.

(d) [40%] Apply tests to show that $y' = x + e^y$ is not separable and not linear. Supply all details.

$$\begin{aligned}
 (a) \quad y' + xy^2 &= xy^2 + ye^x + x^2y \Rightarrow y' = ye^x + x^2y \Rightarrow y' = y(e^x + x^2) \\
 y' &= 2e^{2x}e^{2y} + 3e^{3x}e^{2y} \Rightarrow y' = e^{2y}(2e^{2x} + 3e^{3x}) \\
 y' &= xy - y + x - 1 - xy - x \Rightarrow y' = -y - 1 \\
 y' &= xe^{2y} - e^y \text{ not separable by } \frac{f_x}{f} \text{ test}
 \end{aligned}$$

$$(b) \text{ Yes, } y' + (x - e^x)y = 0 \text{ linear homogeneous}$$

$$(c) \quad y' + y = x$$

$$\begin{aligned}
 (d) \quad \text{Not Linear: } \frac{\partial f}{\partial y} &= e^y \text{ not indep of } y \Rightarrow \text{not linear} \\
 \text{not separable: } \frac{f_x}{f} &= \frac{1}{x + e^y} \text{ depends on } y \Rightarrow \text{not separable}
 \end{aligned}$$

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Name. KEY Ver 1**3. (Solve a Separable Equation)**

Given $(x+4)(y-1)y' = ((x+4)e^{-x+2} + 2x^2)(y+1)^2$.

Find a non-equilibrium solution in implicit form.

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

$$\frac{y-1}{(y+1)^2} y' = e^{-x+2} + \frac{2x^2}{x+4}$$

$$\int \frac{y-1}{(y+1)^2} y' dx = \int \left(e^{-x+2} + \frac{2x^2}{x+4} \right) dx$$

$$\begin{cases} u = y+1 \\ du = y' dx \end{cases}$$

$$\begin{cases} v = x+4 \\ dv = dx \end{cases}$$

$$\int \frac{u-2}{u^2} du = -e^{-x+2} + \int \frac{2(v-4)^2}{v} dv$$

$$\int \left(\frac{1}{u} - 2u^{-2} \right) du = -e^{-x+2} + \int \left(\frac{2v^2}{v} - \frac{16v}{v} + \frac{32}{v} \right) dv$$

$$\ln|u| + \frac{2}{u} = -e^{-x+2} + \frac{2v^2}{2} - 16v + 32\ln|v| + C_1$$

$$\ln|y+1| + \frac{2}{y+1} = -e^{-x+2} + x^2 + 8x + 16 - 16x - 64 + 32\ln|x+4| + C_1$$

$$\ln|y+1| + \frac{2}{y+1} = -e^{-x+2} + x^2 - 8x + 32\ln|x+4| + C, \quad C = C_1 - 48$$

$$\checkmark \text{ ans check: } (\text{LHS})' = \frac{1}{y+1} - \frac{2}{(y+1)^2} = \frac{y-1}{(y+1)^2}$$

$$\begin{aligned} \checkmark \text{ ans check: } (\text{RHS})' &= e^{-x+2} + 2x - 8 + \frac{32}{x+4} \\ &= -e^{-x+2} + \frac{2(x-4)(x+4) + 32}{x+4} \\ &= -e^{-x+2} + \frac{2x^2}{x+4} \end{aligned}$$

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4. (Linear Equations)

(a) [60%] Solve the linear model $5x'(t) = -160 + \frac{25}{t+3}x(t)$, $x(0) = 24$. Show all integrating factor steps.

(b) [20%] Solve the homogeneous equation $\frac{dy}{dx} - (2x+1)y = 0$.

(c) [20%] Solve $2\frac{dy}{dx} + 5y = 12$ using the superposition principle $y = y_h + y_p$. Expected are answers for y_h and y_p .

$$(a) \quad x' - \frac{5}{t+3}x = -\frac{160}{5}$$

$$\frac{(xw)'}{w} = -32$$

$$w = e^{\int \frac{-5}{t+3} dt} = e^{-5 \ln|t+3|}$$

$$w = (t+3)^{-5}$$

$$(xw)' = -32w$$

$$xw = -32 \int (t+3)^{-5} dt$$

$$xw = -32 \frac{(t+3)^{-4}}{-4} + C$$

$$x = -32 \frac{(t+3)^{-4}}{-4} (t+3)^5 + C (t+3)^5$$

$$24 = x(0) = 8(3) + C(3)^5$$

$$\Rightarrow C = 0$$

$$x(t) = 8(t+3)$$

$$(b) \quad y = \frac{C}{\text{integ factor}} = \frac{C}{e^{-x^2-x}}$$

$$(c) \quad y_p = \frac{12}{5} \quad y_h = \frac{C}{e^{5x/2}} \quad y = \frac{12}{5} + Ce^{-5x/2}$$

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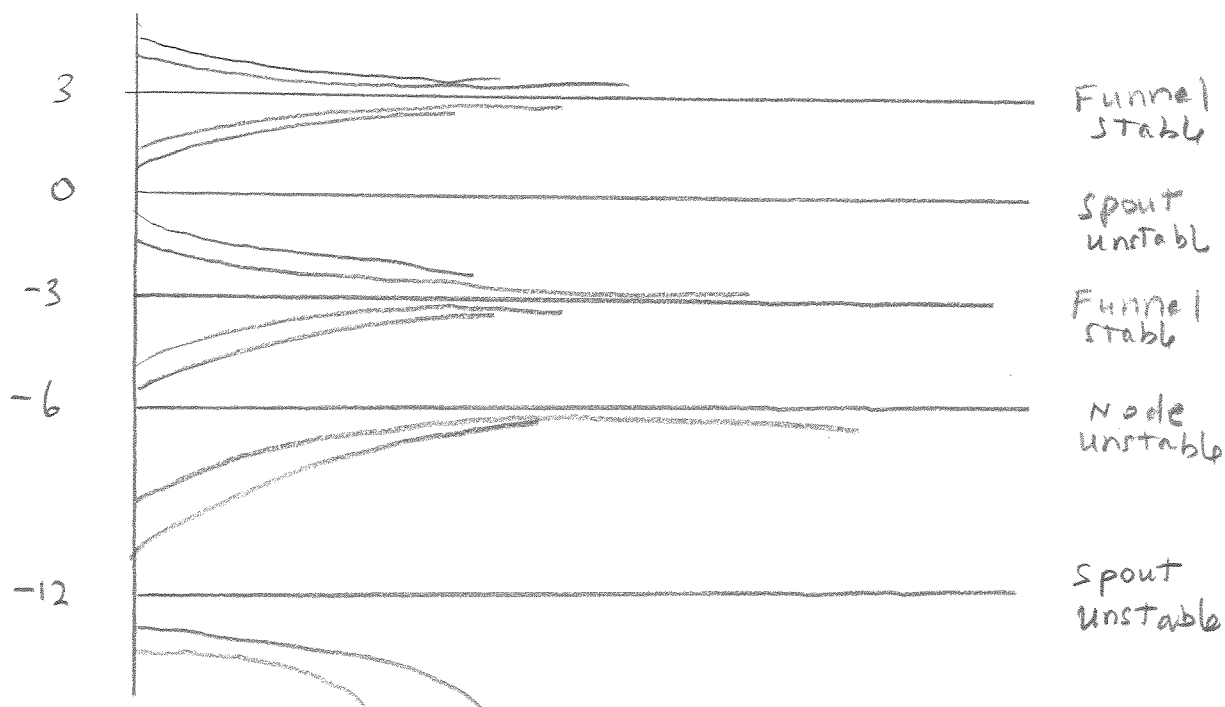
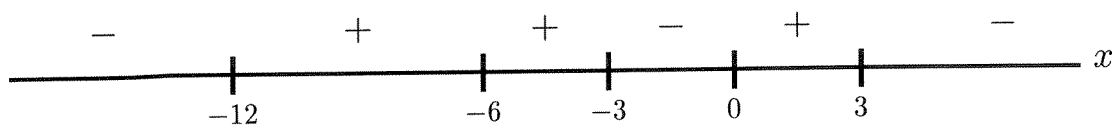
5. (Stability)

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

$$\frac{dx}{dt} = e^x \ln(1+x^4) (3-|x-2|)^3 (1+x)(4-x)(1-x^2)^3.$$

Expected in the phase line diagram are equilibrium points and signs of dx/dt .

$$\text{equil} = 0, 5, -1, 4, 1$$

(b) [50%] Assume an autonomous equation $x'(t) = f(x(t))$. Draw a phase diagram with at least 12 threaded curves, using the phase line diagram given below. Add these labels as appropriate: funnel, spout, node [neither spout nor funnel], stable, unstable.

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