

Differential Equations and Linear Algebra 2250

Midterm Exam 1 Version 1 [7:30]

Tuesday, 12 February 2008

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 $y' = \frac{1-x^2}{1+x^2}$.

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

(c) [25%] Solve $y' = \frac{\cos(\ln|x|)}{x}$, $y(1) = 2$.

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

$$\textcircled{a} \quad y = \int \frac{1-x^2}{1+x^2} dx = \int \left(-1 + \frac{2}{1+x^2}\right) dx = -x + \tan^{-1}(x) + c$$

$$\begin{aligned} \textcircled{b} \quad y &= \int (\sec^2 x + 2 \sec x \tan x + \tan^2 x) dx \\ &= \int (2 \sec^2 x - 1 + 2 \sec x \tan x) dx \\ &= 2 \tan(x) - x + 2 \sec x + c \end{aligned}$$

$1 + \tan^2 \theta = \sec^2 \theta$

$$\begin{aligned} \textcircled{c} \quad y &= \int \cos u \, du, \quad u = \ln|x| \\ &= \sin u + c = \sin(\ln|x|) + c \\ &= \sin(\ln|x|) + 2 \end{aligned}$$

$\lim_{x \rightarrow 1} \sin x = 0$

$\sin 0 = 0$

Because $c = 2$

$$\begin{aligned} \textcircled{d} \quad \int \frac{d}{dt}(e^t v) dt &= \int e^{-t} dt \\ e^t v &= -e^{-t} + c_1 \\ v &= -e^{-2t} + c_1 e^{-t} \\ x' &= -e^{-2t} + c_1 e^{-t} \\ x &= \frac{1}{2} e^{-2t} + c_2 e^{-t} + c_3 \end{aligned}$$

absorb - into c_2

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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, but don't supply any details.

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

(b) [10%] State a calculus test which can verify that an equation $y' = f(x, y)$ is linear.

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

(d) [40%] Apply a separable equation test to show that $y' = e^x + e^y$ is not separable.

(a) • $f = (3x+1)y$ • $f = x-y-1$, $\frac{f_y}{f}$ depends on x
 • $f = e^{2x}(2e^{2y} + e^y)$ • $f = 1 - \tan y$

(b) $\frac{\partial f}{\partial y}$ independent of $y \Leftrightarrow y' = f(x, y)$ is linear

(c) $y' + y = x$
 $f = x - y$ $f_y = -1$ indep of $y \Rightarrow$ linear
 $f_y \neq 0 \Rightarrow$ not quadrature
 $\frac{f_y}{f} = \frac{-1}{x-y}$ depends on $x \Rightarrow$ Not separable

(d) Let $f = e^x + e^y$
 Then $\frac{f_y}{f} = \frac{e^y}{e^x + e^y}$ depends on $x \Rightarrow y' = f(x, y)$ not separable.

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3. (Solve a Separable Equation)

$$\text{Given } yy' = \left(\frac{\sin^2 x}{\cot x} + \frac{2x^2 + 6}{3 + x} \right) (y + 1)(2 - y).$$

Find a non-equilibrium solution in implicit form.

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

$$\frac{-yy'}{(y+1)(y-2)} = \sin^3 x / \cos x + 2x - 6 + \frac{24}{x+3}$$

$$\frac{-1/3}{y+1} + \frac{-2/3}{y-2} = (1 - \cos^2 x) \frac{\sin x}{\cos x} + 2x - 6 + \frac{24}{x+3} \quad u = \sin(x)$$

Quadrature step

$$-\frac{1}{3} \ln|1+y| - \frac{2}{3} \ln|y-2| = \ln|\sec x| - \frac{\sin^2 x}{2} + x^2 - 6x + 24 \ln|x+3| + C$$

Details

$$x+3 \overline{\begin{array}{r} 2x-6 \\ 2x^2+6 \\ \underline{2x^2+6x} \\ -6x+6 \\ \underline{-6x-18} \\ 24 \end{array}} \quad \text{Div. alg.} \quad \rightarrow \quad \frac{2x^2+6}{x+3} = 2x-6 + \frac{24}{x+3}$$

$$\frac{-y}{(y+1)(y-2)} = \frac{A}{y+1} + \frac{B}{y-2}$$

$$-y = A(y-2) + B(y+1) \quad \text{clear fractions}$$

$$\begin{array}{l} y = -1 : \quad 1 = -3A + 0 \\ y = 2 : \quad -2 = 0 + 3B \end{array} \quad \rightarrow \quad A = -\frac{1}{3}, \quad B = \frac{-2}{3}$$

Heaviside's coverup also acceptable.

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4. (Linear Equations)

(a) [60%] Solve the linear model $10x'(t) = -110 + \frac{10}{2t+5}x(t)$, $x(0) = -55$. Show all integrating factor steps.

(b) [20%] Solve the homogeneous equation $3\frac{dy}{dx} = -(2x^2)y$.

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

① $x' - \frac{1}{2t+5}x = -11$

$W = e^{\int p dt}$
 $W = e^{-\frac{1}{2} \ln|2t+5|}$
 $W = (2t+5)^{-1/2}$ *best factor because W defined at t=0.*

$\frac{(Wx)'}{W} = -11$

$(Wx)' = -11W$

$Wx = -11 \int (2t+5)^{-1/2} dt$

$= -11 \frac{(2t+5)^{1/2}}{1/2} + C$

$x = -11(2t+5) + C(2t+5)^{1/2}$

$-55 = -11(0+5) + C\sqrt{5} \rightarrow C=0$

$x = -22t - 55$

② $y' + \frac{2}{3}x^2y = 0$

$(Wy)'/W = 0$

$Wy = C$

$y = C e^{-2x^3/9}$

$W = e^{\int \frac{2}{3}x^2 dx}$
 $W = e^{2x^3/9}$ *Best choice*

③ $y_p = -2/5$
 $y_h = C e^{5x}$

equilibrium solution
 Growth-Decay sol of $y' - 5y = 0$
 Then sol of $y' = ky$ is $y = C e^{kx}$

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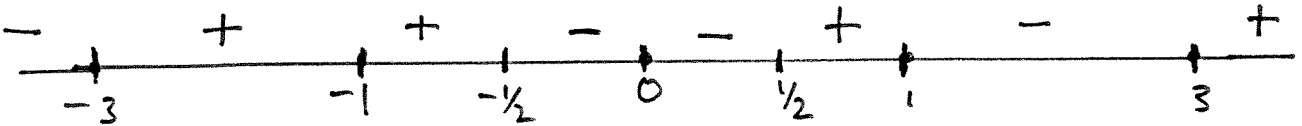
5. (Stability)

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

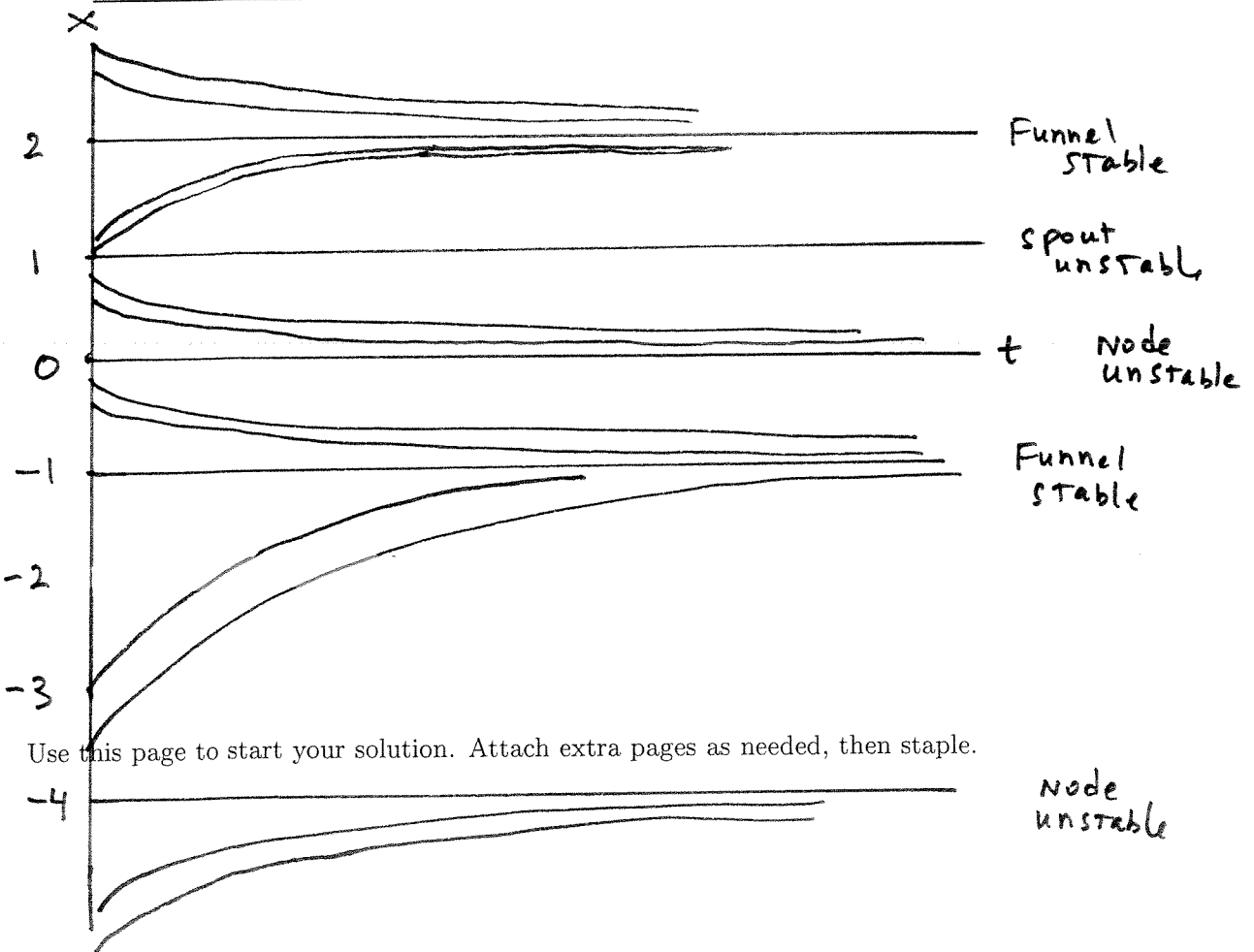
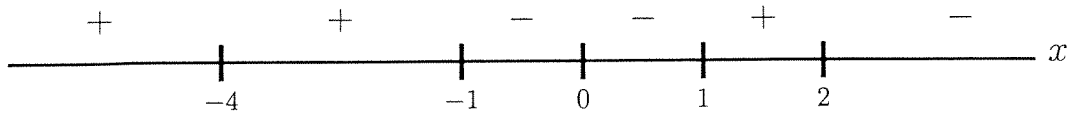
$$\frac{dx}{dt} = \ln(1+x^2) \left(1 - \sqrt[4]{|2x|}\right)^3 (1+x)(9-x^2)(x^2-1)^3.$$

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

7 equilibria



(b) [50%] Draw a phase diagram with at least 10 threaded curves, using the phase line diagram given below. Add these labels as appropriate: funnel, spout, neither spout nor funnel [a node], stable, unstable. A direction field is not expected nor required.



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