

Name Simon Williams

Differential Equations 2280

Midterm Exam 1 [8:35]

Wednesday, 25 February 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.

100
100
100
100

1. (Quadrature Equations)

100

(a) [25%] Solve $y' = \frac{3+x^2}{1+x^2}$.

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

(c) [25%] Solve $y' = \frac{x \tan(\ln(1+x^2))}{1+x^2}$, $y(0) = 2$.

(d) [25%] Find the position $x(t)$ from the velocity model $\frac{d}{dt}(t^2 v(t)) = 0$, $v(2) = 10$ and the position model $\frac{dx}{dt} = v(t)$, $x(2) = -20$.

$$(a) y' = \frac{3+x^2}{1+x^2} \Rightarrow \int y' dx = \int \frac{3+x^2}{1+x^2} dx \Rightarrow y = \int \frac{2-2+3+x^2}{1+x^2} dx \Rightarrow y = \int \frac{2+1+x^2}{1+x^2} dx \Rightarrow$$

$$y = \int 1 + \frac{2}{1+x^2} dx, \quad x = \tan \theta, \quad dx = \sec^2 \theta \Rightarrow y = \int 1 dx + \int \frac{2 \sec^2 \theta}{\sec^2 \theta} d\theta \Rightarrow \boxed{y = x + 2 \tan^{-1} x + C}$$

(b) $y' = (2\sin x + \cos x)(\sin x - 2\cos x) \Rightarrow$ ~~$y = \int (2\sin x + \cos x)(\sin x - 2\cos x) dx$~~

$$\int y' dx = \int (2\sin x + \cos x)(\sin x - 2\cos x), \quad u = \sin x - 2\cos x, \quad du = \cos x + 2\sin x \Rightarrow y = \int u du \Rightarrow y = \frac{u^2}{2} + C \Rightarrow \boxed{y = \frac{(\sin x - 2\cos x)^2}{2} + C}$$

(c) $y' = \frac{x \tan(\ln(1+x^2))}{1+x^2}, \quad u = \ln(1+x^2), \quad du = \frac{2x}{1+x^2} \Rightarrow \int y' dx = \int \frac{1}{2} \tan u du \Rightarrow y = -\frac{1}{2} \ln |\cos u| + C$

~~$y = -\frac{1}{2} \ln |\cos(\ln(1+x^2))| + C$~~ $y = -\frac{1}{2} \ln |\cos(\ln(1+x^2))| + C \Rightarrow C = 2 \Rightarrow \boxed{y = -\frac{1}{2} \ln |\cos(\ln(1+x^2))| + 2}$

(d) $\frac{d}{dt}(t^2 v(t)) = 0 \Rightarrow \int \frac{d}{dt}(t^2 v(t)) = \int 0 dt \Rightarrow t^2 v(t) = C \Rightarrow (t^2)(10) = C \Rightarrow C = 40$

$$\frac{dx}{dt} = \frac{40}{t^2} \Rightarrow \int \frac{dx}{dt} = \int \frac{40}{t^2} dt \Rightarrow x(t) = -\frac{40}{t} + C \Rightarrow -20 = \frac{-40}{2} + C \Rightarrow C = 0$$

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$$\boxed{x(t) = \frac{-40}{t}}$$

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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. No details expected.

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

(b) [10%] Is $y' + x(y + 1) = ye^x + x$ separable? No details expected.

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

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

(b) $y' = ye^x + x - xy - x = ye^x - xy = y(e^x - x)$. Yes, separable

(c) For example, $y' = xy$

(d) take $f(x, y) = x + e^y$, $\frac{dy}{df} = e^y$ not independent of $y \Rightarrow$ not linear

now $\frac{dy}{df} = \frac{e^y}{x + e^y}$ is not independent of $x \Rightarrow$ not separable

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3. (Solve a Separable Equation)

$$\text{Given } (x+3)(y+1)y' = ((x+3)e^{-x+2} + 3x^2 + 2)(y-1)(y+2).$$

Find a non-equilibrium solution in implicit form.

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

$$\frac{(y+1)y'}{(y-1)(y+2)} = \frac{((x+3)e^{-x+2} + 3x^2 + 2)}{x+3} \Rightarrow \int \frac{(y+1) dy}{(y-1)(y+2)} = \int \frac{((x+3)e^{-x+2} + 3x^2 + 2) dx}{x+3}$$

$$\int \frac{(y+1) dy}{(y-1)(y+2)} \Rightarrow \int \frac{A}{y-1} + \frac{B}{y+2} \overset{\text{cover up}}{\Rightarrow} \int \frac{2/3}{y-1} + \frac{1/3}{y+2} \Rightarrow \frac{2}{3} \ln|y-1| + \frac{1}{3} \ln|y+2| + C_1$$

$$\int \frac{((x+3)e^{-x+2} + 3x^2 + 2)}{x+3} dx \Rightarrow \int \left(e^{-x+2} + \frac{3x^2}{x+3} + \frac{2}{x+3} \right) dx,$$

$$\begin{array}{r} x+3 \overline{) \begin{array}{r} 3x-9 \\ 3x^2 \\ \underline{3x^2+9x} \\ -9x-27 \\ \underline{-9x-27} \\ 27 \end{array}} \end{array}$$

$$\Rightarrow \int \left(e^{-x+2} + 3x - 9 + \frac{27}{x+3} \right) dx = -e^{-x+2} + \frac{3}{2}x^2 - 9x + 27 \ln|x+3| + C_2$$

$$\frac{2}{3} \ln|y-1| + \frac{1}{3} \ln|y+2| = -e^{-x+2} + \frac{3}{2}x^2 - 9x + 27 \ln|x+3| + C$$

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4. (Linear Equations)

(a) [60%] Solve the linear model $5x'(t) = -160 + \frac{25}{2t+3}x(t)$, $x(0) = 32$. Show all integrating

factor steps.

(b) [20%] Solve the homogeneous equation $\frac{dy}{dx} - (2x)y = 0$.(c) [20%] Solve $5\frac{dy}{dx} + 10y = 7$ using the superposition principle $y = y_h + y_p$. Expected are answers for y_h and y_p .

$$(a) 5x'(t) = -160 + \frac{25}{2t+3}x(t) \Rightarrow x'(t) - \frac{5}{2t+3}x(t) = -32, \quad p = e^{-\int \frac{5}{2t+3} dt} = e^{-\frac{5}{2} \ln|2t+3|} \\ = e^{-(2t+3)^{-5/2}} \Rightarrow$$

$$\left(\frac{(2t+3)^{-5/2} x(t)}{(2t+3)^{-5/2}} \right)' = -32 \Rightarrow \int \left((2t+3)^{-5/2} x(t) \right)' dx = \int -32(2t+3)^{-5/2} dt \Rightarrow$$

$$(2t+3)^{-5/2} x(t) = \frac{32}{3} (2t+3)^{-3/2} + C \Rightarrow (2(0)+3)^{-5/2} (32) = \frac{32}{3} (0+3)^{-3/2} + C \Rightarrow$$

$$C = 3^{-5/2} - \frac{32}{3} \cdot 3^{-3/2} = 0 \Rightarrow \boxed{x(t) = \frac{32}{3} (2t+3)}$$

$$(b) \frac{dy}{dx} - 2xy = 0 \Rightarrow \frac{\text{constant}}{p} \Rightarrow p = e^{-2x} = e^{-x^2} \Rightarrow \boxed{y = \frac{C}{e^{-x^2}}}$$

$$(c) 5\frac{dy}{dx} + 10y = 7 \Rightarrow y_p = \frac{7}{10}$$

$$5\frac{dy}{dx} + 10y = 0 \Rightarrow \frac{dy}{dx} + 2y = 0, \quad p = e^{\int 2 dx} = e^{2x}, \quad y_h = \frac{C}{e^{2x}}$$

$$\boxed{y = y_h + y_p = \frac{C}{e^{2x}} + \frac{7}{10}}$$

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5. (Stability)

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

$$\frac{dx}{dt} = \underbrace{(\ln(1+5x^2))^{1/5}}_{\text{always } +} \underbrace{(|2x-1|-3)^3}_{\text{always } +} \underbrace{(2+x)^2}_{\text{always } +} \underbrace{(4-x^2)}_{\text{always } +} \underbrace{(1-x^2)^3}_{\text{always } +} e^{\cos x}$$

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

$\ln(1+5x^2) \rightarrow 0 @ \ln()$
 $x=0$

$2x-1 = 3, x=2, -1$

$2+x \Rightarrow x=-2$

$4-x^2 \Rightarrow x=\pm 2$

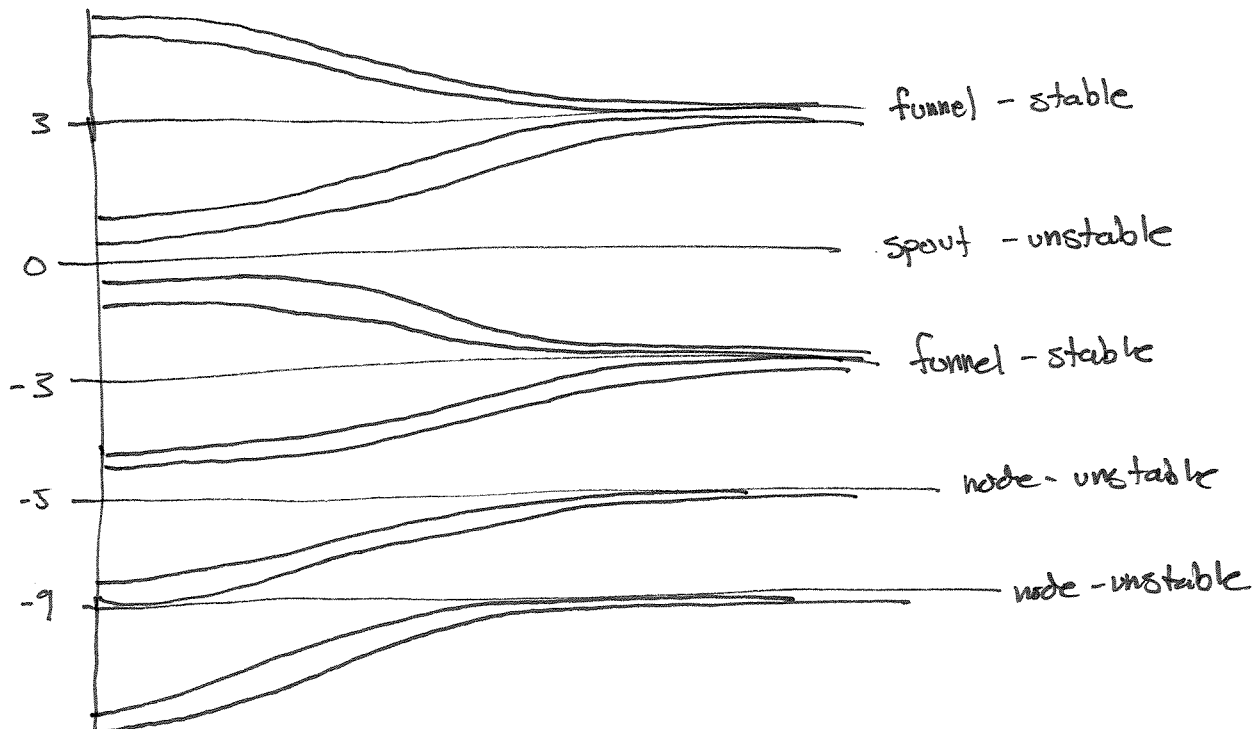
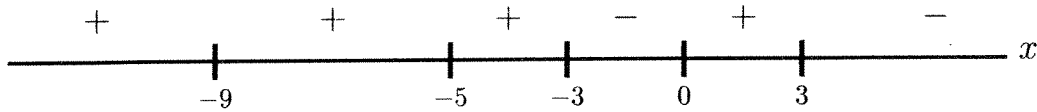
$1-x^2 \Rightarrow x=\pm 1$

$e^{\cos x} \Rightarrow \text{none}$



- 3 $\rightarrow (+)(+)(+)(-)(-)$
- $-\frac{3}{2} \rightarrow (+)(+)(-)$
- $-\frac{1}{2} \rightarrow (-)(+)(+)$
- $\frac{1}{2} \rightarrow (-)(+)(+)$
- $\frac{3}{2} \rightarrow (-)(+)(-)$
- 3 $\rightarrow (+)(-)(-)$

(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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