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Ma 221**Exam IB Solutions****15S****1 [20 pts.]** Solve the initial value problem.

$$\frac{dy}{dx} = \frac{3y}{x} + x^3 \cos x \quad y(\pi) = 2\pi^3$$

Solution: The differential equation is linear. We rewrite it in standard form.

$$\frac{dy}{dx} - \frac{3}{x}y = x^3 \cos x$$

Compute the integrating factor.

$$\begin{aligned} p(x) &= -\frac{3}{x} \\ \int p dx &= -\int \frac{3}{x} dx = -3 \ln x = \ln x^{-3} \\ \mu &= e^{\int p dx} = e^{\ln x^{-3}} = x^{-3} = \frac{1}{x^3} \end{aligned}$$

Multiply by the integrating factor, identify the left side as a derivative and integrate.

$$\begin{aligned} \frac{1}{x^3} \frac{dy}{dx} - \frac{3}{x^4} y &= \cos x \\ \frac{d}{dx} \left(\frac{1}{x^3} y \right) &= \cos x \\ \frac{1}{x^3} y &= \int \cos x dx \\ &= \sin x + C \\ y &= x^3 \sin x + Cx^3 \end{aligned}$$

We use the initial condition to evaluate the constant.

$$\begin{aligned} y(\pi) &= 2\pi^3 = C\pi^3 \\ C &= 2 \end{aligned}$$

The solution is

$$y = x^3(\sin x + 2).$$

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2 [20 pts.] Solve the initial value problem.

$$2x^3ydy - (1 - y^2)dx = 0 \quad y(1) = 0.$$

Solution: The differential equation is separable. We rewrite it and integrate.

$$2x^3ydy = (1 - y^2)dx$$

$$\frac{2y}{1 - y^2} dy = \frac{1}{x^3} dx$$

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

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

We use the initial condition to evaluate the constant.

$$y(1) = 0$$

$$-\ln 1 = 0 = -2 + C$$

$$C = 2$$

An implicit solution is

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

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3 [35 points] Consider the differential equation

$$(3y^3 + 3)dx + (3xy^2)dy = 0$$

a. Show that the differential equation is not exact.

Solution: We let $M(x,y) = 3y^3 + 3$ and $N(x,y) = 3xy^2$. Then $\frac{\partial M}{\partial y} = 9y^2$ and $\frac{\partial N}{\partial x} = 3y^2$.

Since these are not equal, the differential equation is not exact.

b. Find a value of n , such that multiplying the equation by x^n results in an exact differential equation.Solution: Multiplication by x^n gives this differential equation.

$$(3x^n y^3 + 3x^n)dx + (3x^{n+1} y^2)dy = 0$$

Now, we have $M(x,y) = 3x^n y^3 + 3x^n$ and $N(x,y) = 3x^{n+1} y^2$. The partial derivatives are

$$\frac{\partial M}{\partial y} = 9x^n y^2$$

$$\frac{\partial N}{\partial x} = 3(n+1)x^n y^2.$$

For the d.e. to be exact, these must be equal..

$$9x^n y^2 = 3(n+1)x^n y^2$$

$$3(n+1) = 9$$

$$n+1 = 3$$

$$n = 2$$

c. The differential equation

$$(2xy^3 + 3x^2)dx + (3x^2 y^2 + 2y)dy = 0$$

is exact. Find a solution.

Solution:

We find the function, $F(x,y)$ for which the left side is the total differential. I.e.

$$F_x = (2xy^3 + 3x^2)$$

$$F_y = (3x^2 y^2 + 2y)$$

Integrating the first equation gives

$$\begin{aligned} F &= \int (2xy^3 + 3x^2) \partial x \\ &= x^2 y^3 + x^3 + g(y) \end{aligned}$$

Now, we match the second equation.

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$$F_y = 3x^2y^2 + g'(y) = (3x^2y^2 + 2y)$$

$$g'(y) = 2y$$

$$g(y) = y^2$$

$$F = x^2y^3 + x^3 + y^2.$$

The solution is

$$F = x^2y^3 + x^3 + y^2 = C$$

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4 [25 pts.] Solve

$$\frac{dy}{dt} + 3y = y^3$$

Solution: This is a Bernoulli equation - in standard form. First a little algebra.

$$y^{-3} \frac{dy}{dt} + 3y^{-2} = 1$$

Let $z = y^{-2}$. Then $\frac{dz}{dt} = -2y^{-3} \frac{dy}{dt}$. Substitution into the d.e. gives

$$-\frac{1}{2} \frac{dz}{dt} + 3z = 1$$

$$\frac{dz}{dt} - 6z = -2$$

The integrating factor is

$$\mu = e^{\int -6dt} = e^{-6t}.$$

Multiply by the integrating factor and integrate.

$$e^{-6t} \frac{dz}{dt} - 6e^{-6t} z = -2e^{-6t}$$

$$\frac{d}{dt} (e^{-6t} z) = -2e^{-6t}$$

$$e^{-6t} z = \int -2e^{-6t} dt$$

$$= \frac{1}{3} e^{-6t} + C$$

$$z = \frac{1}{3} + Ce^{6t}$$

Remember to return to the original variable. The implicit solution is

$$\frac{1}{y^2} = \frac{1}{3} + Ce^{6t}$$

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Table of Integrals

$\int \sec^2 t dt = \tan t + C$
$\int \frac{\sec^2 t}{\tan t} dt = \ln(\tan t) + C$
$\int \tan t dt = \ln(\sec t) + C$
$\int t e^{at} dt = \frac{1}{a^2} e^{at} (at - 1) + C$
$\int t^2 e^{at} dt = \frac{1}{a^3} e^{at} (a^2 t^2 - 2at + 2) + C$
$\int \cos^2 t dt = \frac{1}{2} t + \frac{1}{4} \sin 2t + C$
$\int \cos^3 t dt = \frac{1}{3} \cos^2 t \sin t + \frac{2}{3} \sin t + C$
$\int \sin^2 t dt = \frac{1}{2} t - \frac{1}{4} \pi - \frac{1}{4} \sin 2t + C$
$\int \sin^3 t dt = \frac{1}{12} \cos 3t - \frac{3}{4} \cos t + C$