

Instructions:

- You may use a calculator, but you must show all your work in order to receive credit.
- Be sure to erase or cross out any work that you do not want graded. Circle your final answer.
- When necessary, round answers to two decimal places.

Question:	1	2	3	4	5	6	Total
Points:	15	20	15	20	15	15	100
Score:							

1. Consider the differential equation $y' = y(1 - y)$.

(a) Show that, for any choice of constant C , the function (5)

$$y(t) = \frac{e^t}{e^t + C}$$

solves the differential equation.

(b) Is there any solution that is not of the form $y(t) = \frac{e^t}{e^t + C}$? (5)

(c) Solve the initial value problem (5)

$$y' = y(1 - y), \quad y(0) = 3.$$

$$(a) \left(\frac{e^t}{e^t + C} \right)' \stackrel{?}{=} \frac{e^t}{e^t + C} \left(1 - \frac{e^t}{e^t + C} \right)$$

$$\frac{(e^t + C)e^t - e^t e^t}{(e^t + C)^2} \stackrel{?}{=} \frac{C e^t}{(e^t + C)^2}$$

this identity is always true

(b) Yes, $y \equiv 0$.

$$(c) y(t) = \frac{e^t}{e^t + C}$$

$$3 = \frac{e^0}{e^0 + C} = \frac{1}{1 + C} \Rightarrow C = -\frac{2}{3}$$

$$\Rightarrow \boxed{y(t) = \frac{e^t}{e^t - \frac{2}{3}}}$$

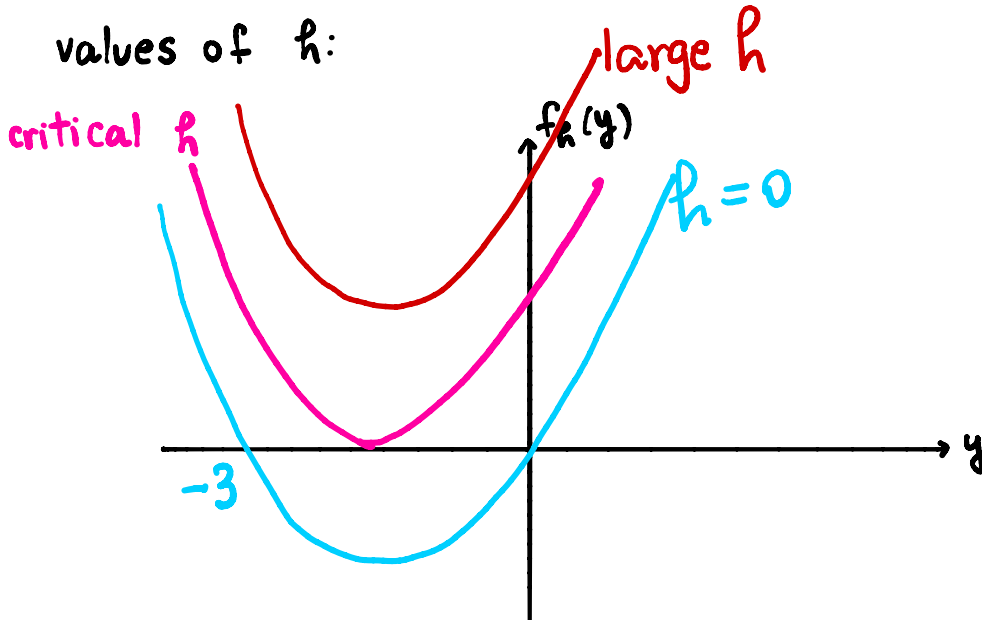
2. Consider the following family of initial value problems, indexed by $h > 0$:

(20)

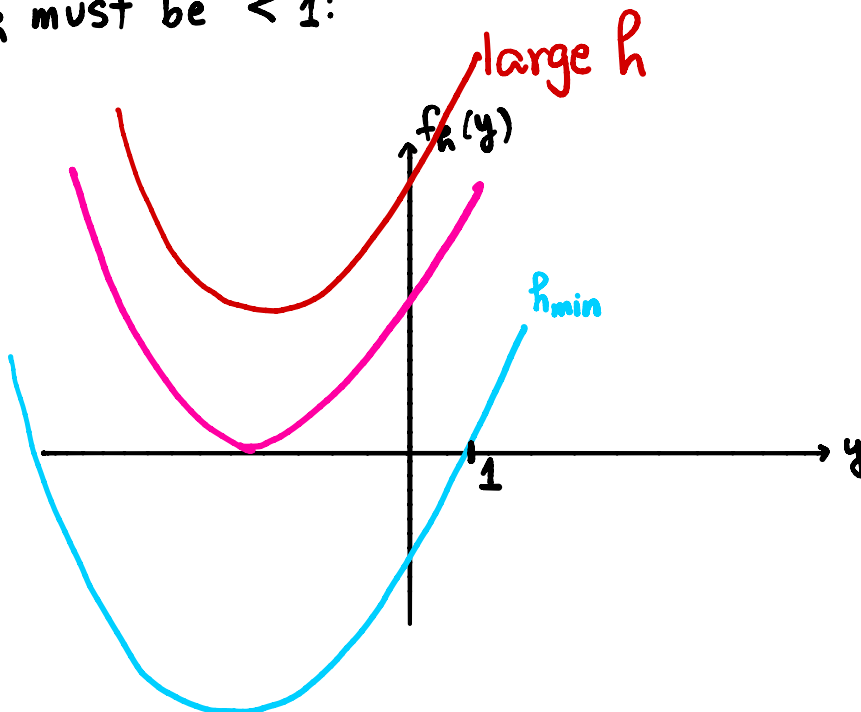
$$\frac{dy}{dt} = y(3+y) + h, \quad y(0) = 1.$$

For which values of h does $\lim_{t \rightarrow \infty} y(t) = +\infty$?

Let $f_h(y) := y(3+y) + h$. Here are sketches of f_h for some values of h :



If we want $\lim_{t \rightarrow \infty} y(t) = +\infty$, then then the rightmost zero of f_h must be < 1 :



What is the rightmost zero?

$$0 = y(3+y) + h = y^2 + 3y + h$$

$$\Rightarrow y = \frac{-3 + \sqrt{9 - 4h}}{2}$$

$$\text{Want } 1 > \frac{-3 + \sqrt{9 - 4h}}{2}$$

$$\Rightarrow 25 > 9 - 4h$$

$$\Rightarrow \boxed{h > -4}.$$

3. Consider the differential equation

$$(4x^2y^3 + 9x^3y^2)y' + 3xy^4 + 12xy^3 = 0.$$

(a) Show that this equation is not exact.

(5)

If it were exact then

$$\frac{\partial}{\partial x}(4x^2y^3 + 9x^3y^2) = \frac{\partial}{\partial y}(3xy^4 + 12xy^3)$$

$$8xy^3 + 27x^2y^2 = 12xy^3 + 36xy^2 \quad \text{FALSE!}$$

(b) Show that it becomes exact after being multiplied by x .

(5)

After multiplying by x , the equation becomes

$$(4x^3y^3 + 9x^4y^2)dy + (3x^2y^4 + 12x^2y^3)dx = 0$$

Check for exactness:

$$\frac{\partial}{\partial x}(4x^3y^3 + 9x^4y^2) \stackrel{?}{=} \frac{\partial}{\partial y}(3x^2y^4 + 12x^2y^3)$$

$$12x^2y^3 + 36x^3y^2 \stackrel{?}{=} 12x^2y^3 + 36x^3y^2 \quad \text{TRUE!}$$

(c) Find the general solution.

(5)

We look for an implicit solution $\varphi(x, y) = C$, where

$$\frac{\partial \varphi}{\partial x} = 3x^2y^4 + 12x^3y^3 \quad \text{and} \quad \frac{\partial \varphi}{\partial y} = 4x^3y^3 + 9x^4y^2 \quad \text{.} \quad \text{⊛}$$

Integrating the first eq. with respect to x ,

$$\varphi(x, y) = x^3y^4 + 3x^4y^3 + C(y) \quad \text{for some function } C(y).$$

Using the second eq. in ⊛,

$$4x^3y^3 + 9x^4y^2 + C'(y) = 4x^3y^3 + 9x^4y^2 \quad \Rightarrow \quad C'(y) = 0.$$

which gives the implicit solution $\boxed{x^3y^4 + 3x^4y^3 = C}$.

4. A 25-liter tank is filled with water and 3 kg of salt. A salty solution with concentration 5 kg of salt per liter is added to the tank at a rate of 2 liters per minute. Through a separate spout, water is allowed to exit the tank at a rate of 2 liters per minute so that it does not overflow. We may assume the water in the tank is always well-mixed. How much salt is in the tank after 5 minutes? (Round your answer to two decimal places.) (20)

Let $y(t)$ be the amount of salt, in kg, present in the tank after t minutes. We are looking for $y(5)$.

$$y'(t) = 5 \times 2 - 2 \times \frac{y(t)}{25} = 10 - \frac{2}{25}y(t), \quad y(0) = 3$$

1st order linear equation, can multiply by the integrating factor $\exp\left(\int \frac{2}{25} dt\right) = \exp\left(\frac{2}{25}t\right)$.

$$\frac{d}{dt}\left(y(t) \exp\left(\frac{2}{25}t\right)\right) = 10 \cdot \exp\left(\frac{2}{25}t\right)$$

$$y(t) = 125 + C \cdot \exp\left(-\frac{2}{25}t\right)$$

Use $y(0) = 3$ to solve for C :

$$3 = 125 + C \Rightarrow C = -122$$

Compute $y(5)$:

$$y(5) = 125 - 122 \cdot \exp(-0.4) \approx 43.22$$

ANSWER: after 5 minutes, there will be approximately 43.22 kg of salt in the tank.

5. Consider the differential equation

$$x^2 y'' + 2xy' - 12y = 0$$

(a) Show that the substitution $v = \ln x$ transforms the equation into a linear equation with constant coefficients. (8)

Let $z(v) := y(x)$. Then $z'(v) = y'(x) x'(v) = y'(x) e^v = y'(x) x$ (I)

$$z''(v) = \frac{d}{dv} [y'(x)] x + y'(x) x'(v)$$

$$= x [y''(x) x'(v)] + x y'(x) \leftarrow x'(v) = x$$

$$= x^2 y''(x) + x y'(x) \text{ (II)}$$

From (II), $x^2 y''(x) = z''(v) - x y'(x) \stackrel{\text{(I)}}{=} z''(v) - z'(v)$

From (I), $x y'(x) = z'(v)$

Plug into the equation:

$$(z''(v) - z'(v)) + 2z'(v) - 12z(v) = 0$$

$$z'' + z' - 12z = 0 \quad \text{constant coefficients}$$

(b) Find the general solution. (7)

The characteristic equation for $z'' + z' - 12z = 0$ is $r^2 + r - 12 = 0$, which factors as $(r+4)(r-3) = 0$. Thus the general solution is

$$z(v) = A e^{-4v} + B e^{3v}$$

$$\Rightarrow \boxed{x(y) = A x^{-4} + B x^3}$$

6. Solve the initial value problem

(15)

$$9y'' + 6y' + 4y = 0, \quad y(0) = 3, y'(0) = 4.$$

The characteristic equation is $9r^2 + 6r + 4 = 0$

$$\text{Roots } r = \frac{-6 \pm \sqrt{36 - 4 \cdot 9 \cdot 4}}{18} = \frac{-6 \pm 6\sqrt{3}i}{18} = -\frac{1}{3} \pm \frac{i}{\sqrt{3}}$$

$$\text{General solution } y(x) = \left(A \cos\left(\frac{x}{\sqrt{3}}\right) + B \sin\left(\frac{x}{\sqrt{3}}\right) \right) e^{-x/3}$$

$$y'(x) = \left(-\frac{A}{\sqrt{3}} \sin\left(\frac{x}{\sqrt{3}}\right) + \frac{B}{\sqrt{3}} \cos\left(\frac{x}{\sqrt{3}}\right) \right) e^{-x/3} - \frac{1}{3} y(x)$$

Use $y(0) = 3$, $y'(0) = 4$ to solve for A and B.

$$y(0) = 3 \Rightarrow A = 3$$

$$y'(0) = 4 \Rightarrow \frac{B}{\sqrt{3}} - \frac{1}{3} \cdot 3 = 4 \Rightarrow B = 5\sqrt{3}$$

ANSWER: $y(x) = 3 \cos\left(\frac{x}{\sqrt{3}}\right) + 5\sqrt{3} \sin\left(\frac{x}{\sqrt{3}}\right)$.