MATH 250 EXAM #2 KEY (SPRING 2012)

1. Here $M(x,y) = x^4 - x + y$ and N(x,y) = -x, so $(M_y - N_x)/N = -2/x$ is independent of y and we can let

$$\mu(x) = \exp\left(\int \frac{M_y - N_x}{N} dx\right) = \exp\left(-\int \frac{2}{x} dx\right) = e^{-2\ln|x|} = x^{-2}$$

be an integrating factor. Multiplying the ODE by $\mu(x)$ gives

$$\left(x^2 - \frac{1}{x} + \frac{y}{x^2}\right) - \frac{1}{x}y' = 0,$$

which is exact. We set about finding a function F such that $F_x(x,y) = x^2 - 1/x + y/x^2$ and $F_y(x,y) = -1/x$. From the former equation we obtain

$$F(x,y) = \int \left(x^2 - \frac{1}{x} + \frac{y}{x^2}\right) dx = \frac{1}{3}x^3 - \ln|x| - \frac{y}{x} + g(y),$$

and from the latter equation comes

$$-\frac{1}{x} = F_y(x, y) = -\frac{1}{x} + g'(y),$$

or g'(y) = 0. Thus $g(y) = \hat{c}$ for some constant \hat{c} , and we have

$$F(x,y) = \frac{1}{3}x^3 - \ln|x| - \frac{y}{x} + \hat{c}.$$

The implicit solution to the ODE is therefore F(x,y) = c for arbitrary constant c; that is

$$\frac{1}{3}x^3 - \ln|x| - \frac{y}{x} = c,$$

where \hat{c} becomes absorbed by the arbitrary constant term. Alternate presentations for the solution are $x^4 - 3x \ln|x| - 3y = cx$ and $y = \frac{1}{3}x^4 - x \ln|x| + cx$.

2. Multiply the ODE by $x^m y^n$ to get

$$(x^m y^{n+2} + x^{m+1} y^{n+1}) - x^{m+2} y^n y' = 0.$$

For exactness we need $M_y = N_x$, or

$$(n+2)x^{m}y^{n+1} + (n+1)x^{m+1}y^{n} = -(m+2)x^{m+1}y^{n}.$$

Matching coefficients of like terms, we find that we must have n+2=0 and n+1=-(m+2), which solves to give m=-1 and n=-2. Thus an integrating factor is $\mu(x,y)=x^{-1}y^{-2}$, and the ODE becomes $(1/x+1/y)-(x/y^2)y'=0$, which is exact. We now find a function F such that $F_x(x,y)=1/x+1/y$ and $F_y(x,y)=-x/y^2$. From the former equation we obtain

$$F(x,y) = \int \left(\frac{1}{x} + \frac{1}{y}\right) dx = \ln|x| + \frac{x}{y} + g(y),$$

and from the latter equation comes

$$-\frac{x}{y^2} = F_y(x, y) = -\frac{x}{y^2} + g'(y),$$

or g'(y) = 0. Thus $g(y) = \hat{c}$ for some constant \hat{c} , and we have $F(x,y) = \ln|x| + x/y + \hat{c}$. The implicit solution to the ODE is therefore $\ln|x| + x/y + \hat{c} = c$ for arbitrary constant, which we may write simply as $\ln|x| + x/y = c$ by merging constant terms. Another solution is $y \equiv 0$.

3. First suppose that y > 0. Then

$$y' = \frac{y}{x} + \frac{\sqrt{x^2 + y^2}}{y} = \frac{y}{x} + \frac{\sqrt{x^2 + y^2}}{\sqrt{y^2}} = \frac{y}{x} + \sqrt{\left(\frac{y}{x}\right)^{-2} + 1}.$$

Letting v = y/x, the equation becomes $v + xv' = v + \sqrt{v^{-2} + 1}$, which is separable and so becomes

$$\int \frac{1}{\sqrt{v^{-2} + 1}} \, dv = \int \frac{1}{x} \, dx \tag{1}$$

Now, if x > 0, then v > 0 also, in which case

$$v\sqrt{v^{-2}+1} = \sqrt{v^2}\sqrt{v^{-2}+1} = \sqrt{v^2+1}$$

and so, making the substitution $u = v^2 + 1$ along the way, we get

$$\int \frac{1}{\sqrt{v^{-2}+1}} dv = \int \frac{v}{v\sqrt{v^{-2}+1}} dv = \int \frac{v}{\sqrt{v^2+1}} dv = \int \frac{1/2}{\sqrt{u}} du$$
$$= \sqrt{u} + c = \sqrt{v^2+1} + c = \sqrt{y^2/x^2+1} + c.$$

Putting this into (1) gives us the solution

$$\sqrt{\frac{y^2}{x^2} + 1} = \ln|x| + c. \tag{2}$$

If x < 0, then v < 0 also, in which case

$$v\sqrt{v^{-2}+1} = -\sqrt{v^2}\sqrt{v^{-2}+1} = -\sqrt{v^2+1}.$$

Performing the same manipulations as before (only with a negative sign attached) results in the solution

$$-\sqrt{\frac{y^2}{x^2} + 1} = \ln|x| + c. \tag{3}$$

Now, if we suppose that y < 0, much the same analysis is performed, again broken into the two cases x > 0 and x < 0. If x > 0, the solution (3) results, and if x < 0, the solution (2) results. If sgn(x) and sgn(y) denote the sign of x and y, respectively, then the general solution can be written as

$$sgn(x) sgn(y) \sqrt{y^2/x^2 + 1} = ln |x| + c.$$

4. The Bernoulli equation has n=3, P(x)=-1, and $Q(x)=e^{2x}$. Let $v=y^{-2}$, so that the equation becomes $v'+2v=-2e^{2x}$ as indicated by the formula in the notes (and book). This is a linear equation with P(x)=2 and $Q(x)=-2e^{2x}$, so an integrating factor is

$$\mu(x) = e^{\int 2 dx} = e^{2x}.$$

Multiplying $v' + 2v = -2e^{2x}$ by e^{2x} gives $v'e^{2x} + 2ve^{2x} = -2e^{4x}$, which becomes $(ve^{2x})' = -2e^{4x}$, and so by integration we obtain

$$ve^{2x} = \int -2e^{4x} dx = -\frac{1}{2}e^{4x} + c.$$

Hence $v = -\frac{1}{2}e^{2x} + ce^{-2x}$, so that $y^{-2} = -\frac{1}{2}e^{2x} + ce^{-2x}$. That is, the general solution to the ODE is

$$y^2 = \frac{2}{ce^{-2x} - e^{2x}}.$$

Another solution happens to be $y \equiv 0$.

5. Let x(t) be the number of gallons of Cl in the pool at time t, so x(0) = 1 (0.01% of 10,000). Now, 5 gallons of solution that is 0.001% Cl by volume is coming in per minute, which is to say that 0.00005 gallons of Cl is entering per minute. Meanwhile there are x(t)/10,000 gallons of Cl per gallon of solution in the pool, and this solution is being pumped out at a rate of 5 gallons per minute. Thus, 5x(t)/10,000 gallons of Cl is leaving per minute. We have

$$x'(t) = 0.00005 - \frac{5x(t)}{10,000} = \frac{0.1 - x}{2000}$$

This equation is separable, and so becomes

$$\int \frac{2000}{0.1 - x} \, dx = \int dt,$$

and hence $-2000 \ln |x - 0.1| = t + c$. Solving for x gives $x(t) = 0.1 + Ke^{-t/2000}$, and using the initial condition x(0) = 1 we find that K = 0.9. So finally we have $x(t) = 0.1 + 0.9e^{-t/2000}$.

The amount of Cl in the pool after 60 minutes (1 hour) is $x(60) = 0.1 + 0.9e^{-60/2000} = 0.973$ gallons, which means the pool is 0.00973% Cl.

We now find the time t when the pool is 0.002% Cl, or in other words x(t) = 0.2 gallons Cl. The equation is $0.2 = 0.1 + 0.9e^{-t/2000}$, which solves to give t = 4394.4 minutes, or 73.24 hours.

6. Auxiliary equation is $r^2 - 4r - 5 = 0$, so r = -1, 5 and the general solution is $y(t) = c_1 e^{-t} + c_2 e^{5t}$. Using the initial conditions y(-1) = 3 and y'(-1) = 9, we find that $c_1 = e^{-1}$ and $c_2 = 2e^5$. Thus the solution to the IVP is $y(t) = e^{-t-1} + 2e^{5t+5}$, or

$$y(t) = e^{-(t+1)} + 2e^{5(t+1)}$$

will also do.

7. Auxiliary equation is $r^3 - 6r^2 - r + 6 = 0$, which factors as $(r - 6)(r^2 - 1) = 0$ and finally (r - 6)(r - 1)(r + 1) = 0. Thus r = 6, 1, -1, and the general solution is

$$y(t) = c_1 e^{6t} + c_2 e^t + c_3 e^{-t},$$

a three-parameter family of functions.

8. Auxiliary equation is $r^2 - 2r + 26 = 0$, which has roots $r = 1 \pm 5i$. So $\alpha = 1$ and $\beta = 5$, and the general solution is therefore $y(t) = e^t(c_1 \cos 5t + c_2 \sin 5t)$.