

• **Problem 1**

Solve the initial value problem explicitly and sketch the graph of the solution

$$\begin{cases} y' = \frac{-x}{1+y} \\ y(0) = 1 \end{cases}$$

What is the domain of the solution?

This is a separable equation.

5 points

$$\frac{dy}{dx} = \frac{-x}{1+y}$$

$$\int -x dx = \int (1+y) dy$$

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

$$y^2 + 2y + x^2 + 2C = 0$$

10 points

$$y(0) = 1 \text{ means } 1^2 + 2 \cdot 1 + 0^2 + 2C = 0$$

$$2C = -3$$

The implicit solution is given by

$$y^2 + 2y + x^2 - 3 = 0$$

5 points

Solve as a quadratic equation for y :

$$y_{1,2} = -1 \pm \sqrt{1 - x^2 + 3} = -1 \pm \sqrt{4 - x^2}$$

Since $y(0) = 1$, we have to choose "+" sign.

The explicit solution is given by $y(x) = -1 + \sqrt{4 - x^2}$

Domain: $4 - x^2 \geq 0$, $-2 \leq x \leq 2$

5 points

10 points

Graph:

5 points

• Problem 2

Solve the equation implicitly

$$(3x^2 + y^2) + (2xy - 6y^2)y' = 0$$

$$\left. \begin{array}{l} M(x,y) = 3x^2 + y^2 \\ N(x,y) = 2xy - 6y^2 \end{array} \right\} \begin{array}{l} M_y = 2y \\ N_x = 2y \end{array} \Rightarrow \text{Exact equation}$$

We will look for $\varphi(x,y)$ such that

$$\varphi_x = M(x,y) = 3x^2 + y^2$$

$$\varphi_y = N(x,y) = 2xy - 6y^2$$

Thus $\varphi(x,y) = \int (3x^2 + y^2) dx =$

$$= x^3 + xy^2 + f(y) \quad \text{20 points}$$

Differentiate $\varphi(x,y)$ on y to get

$$\varphi_y(x,y) = 2xy + f'(y) = 2xy - 6y^2$$

$$f'(y) = -6y^2 \Rightarrow f(y) = -2y^3$$

thus

$$\varphi(x,y) = x^3 + xy^2 - 2y^3 \quad \text{10 points}$$

The implicit solution is given by

$$x^3 + xy^2 - 2y^3 = C$$

- **Problem 3** Find the solution of the given initial value problem and describe the behavior of the solution for large t .

$$y'' - 2y' + 5y = 0, \quad y(\pi/2) = 0, \quad y'(\pi/2) = 2$$

Describe the behavior of the solution as $t \rightarrow \infty$.

Write the characteristic equation:

$$r^2 - 2r + 5 = 0 \quad \boxed{5 \text{ points}}$$

$$r_{1,2} = 1 \pm \sqrt{1-5}$$

$$r_{1,2} = 1 \pm 2i \quad \boxed{5 \text{ points}}$$

The solution is given by

$$y(t) = c_1 \cdot e^t \cdot \cos 2t + c_2 \cdot e^t \cdot \sin 2t \quad \boxed{10 \text{ points}}$$

We will determine the value of c_1, c_2 .

$$y\left(\frac{\pi}{2}\right) = c_1 \cdot e^{\frac{\pi}{2}} \cdot \cos \pi + c_2 \cdot e^{\frac{\pi}{2}} \cdot \sin \pi = -c_1 \cdot e^{\frac{\pi}{2}} = 0$$

$$\Rightarrow \boxed{c_1 = 0} \quad \boxed{5 \text{ points}}$$

$$y(t) = c_2 \cdot e^t \cdot \sin 2t$$

$$y'(t) = c_2 e^t \sin 2t + 2c_2 e^t \cos 2t$$

$$y'\left(\frac{\pi}{2}\right) = -2c_2 e^{\frac{\pi}{2}} = 2$$

$$\Rightarrow \boxed{c_2 = -e^{-\pi/2}} \quad \boxed{5 \text{ points}}$$

$$y(t) = -e^{-\pi/2} \cdot e^t \cdot \sin 2t \quad \boxed{5 \text{ points}}$$

As $t \rightarrow \infty$, the solution exhibits

$\boxed{5 \text{ points}}$

growing amplitude oscillations.

• Problem 4 Solve the initial-value problem

$$y'' + y' - 2y = 2t, \quad y(0) = 0, \quad y'(0) = 1$$

The characteristic equation for the homogeneous ODE is given by

$$r^2 + r - 2 = 0 \quad \text{5 points}$$

$$r_{1,2} = \frac{-1 \pm \sqrt{1+8}}{2} = \frac{-1 \pm 3}{2}$$

$$\text{real roots: } r_1 = 1, \quad r_2 = -2 \quad \text{5 points}$$

The solution of the homogeneous equation is given by

$$y_h(t) = c_1 \cdot e^t + c_2 \cdot e^{-2t} \quad \text{5 points}$$

Next, find $y(t)$ - a particular solution of the nonhomogeneous equation. Seek

$$y(t) = At + B \quad \text{5 points}$$

Then $y'(t) = A, \quad y''(t) = 0$, the equation gives

$$0 + A - 2(At + B) = 2t$$

$$-2At + A - 2B = 2t \Rightarrow$$

$$-2A = 2, \quad A = -1$$

$$A - 2B = 0 \quad B = -\frac{1}{2}$$

$$y(t) = -t - \frac{1}{2} \quad \text{10 points}$$

The general solution is given by

$$y(t) = c_1 \cdot e^t + c_2 \cdot e^{-2t} - t - \frac{1}{2} \quad \text{5 points}$$

Compute the constants from the initial conditions

$$y(t) = e^t - \frac{1}{2}e^{-2t} - t - \frac{1}{2} \quad \text{5 points}$$

• Problem 5

Consider a tank used in certain hydrodynamic experiments. After one experiment the tank contains 200 L of a dye solution with a concentration of 1 g/L. To prepare for the next experiment, the tank is to be rinsed with fresh water flowing in a rate of 2 L/min, the well-stirred solution flowing out at the same rate. Find the time that will elapse before the concentration of dye in the tank reaches 1% of its original value.

$Q(t)$ - the amount of dye at time t

$$Q(0) = 200 \times 1 = 200 \text{ g}$$

$Q'(t) = \text{rate in} - \text{rate out}$

$$Q'(t) = 0 \times 2 - \frac{Q(t)}{200} \times 2$$

20 points IVP
$$\begin{cases} Q' = -\frac{1}{100} Q \\ Q(0) = 200 \end{cases}$$

→ linear or separable equation

Solve for Q to get:

$$Q(t) = 200 \cdot e^{-\frac{1}{100} \cdot t}$$

1% of 200 = 2 g of dye solution.

10 points

$$200 \cdot e^{-T/100} = 2 \rightarrow \text{Solve for } T.$$

$$e^{-\frac{T}{100}} = \frac{1}{100}$$

$$\ln \left(e^{-\frac{T}{100}} \right) = -\frac{T}{100} = \ln \frac{1}{100} = -\ln 100$$

$$\Rightarrow T = 100 \ln 100 \approx$$

10 points

- **Extra Credit Problem (20 points)** Solve the initial-value problem with a parameter b .

$$y'' - y' + 0.25y = 0, \quad y(0) = 2, \quad y'(0) = b$$

Find the critical value of b that separates solutions that always remain positive from those that eventually become negative.

Characteristic equation is: $r^2 - r + \frac{1}{4} = 0$

double roots: $r_{1,2} = \frac{1}{2}$

$$y(t) = c_1 \cdot e^{t/2} + c_2 \cdot t \cdot e^{t/2}$$

$$y(0) = c_1 = 2$$

$$y'(0) = 1 + c_2 = b \quad \Rightarrow \quad c_2 = 1 - b$$

$$y(t) = 2e^{t/2} + (1-b)t \cdot e^{t/2}$$

If $1-b < 0$, the solution $y(t)$ eventually will be < 0 .

\Rightarrow $b = 1$ is the critical value.

Full Credit or No credit only
for the bonus problem.