

(1) (12 points each) Compute the general solution of each of the following differential equations:

$$(a) \quad y' - x \cos(3y) = 0.$$

Variables Separable: $\int \sec(3y) dy = \int x dx$.

$$\frac{1}{3} \ln |\sec(3y) + \tan(3y)| = C + \frac{1}{2} x^2.$$

$$(b) \quad t^2 \frac{dy}{dt} + 3ty = 2e^{-t} - t^2 y$$

Linear: $\frac{dy}{dt} + (\frac{3}{t} + 1)y = 2t^{-2}e^{-t}$

$$\mu = \exp(3 \ln(t) + t) = t^3 e^t.$$

$$t^3 e^t \frac{dy}{dt} + (3t^2 + t^3) e^t y = [t^3 e^t y]' = 2t.$$

So $t^3 e^t y = t^2 + C$ or $y = (t^2 + C)/(t^3 e^t)$.

$$(c) \quad y'' - 9y' = 0 \quad (y \text{ is a function of } x).$$

Second Order Linear: Characteristic Equation $r^2 - 9r = 0$ with roots $r = 0, 9$.

$$y = C_1 e^{0x} + C_2 e^{9x} = C_1 + C_2 e^{9x}.$$

$$(d) \quad xydy - (2x^2 - 3xy + 2y^2)dx = 0.$$

Homogeneous with $\frac{dy}{dx} = \frac{2y^2 - 3xy + 2x^2}{xy}$. Let $z = y/x$.

$$x \frac{dz}{dx} = \frac{2z^2 - 3z + 2}{z} - z = -\frac{z^2 - 3z + 2}{z}.$$

$$- \int \frac{z}{(z-1)(z-2)} dz = \int \frac{dx}{x}.$$

$$\frac{z}{(z-1)(z-2)} = \frac{A}{z-1} + \frac{B}{z-2}.$$

So $z = A(z-2) + B(z-1)$.

With $z = 1, A = -1$ and with $z = 2, B = 2$.

$$C + \ln(x) = -\ln\left(\frac{y-x}{x}\right) + 2\ln\left(\frac{y-2x}{x}\right).$$

$$3\ln(y-x) - 2\ln\left(\frac{y-2x}{x}\right) = C, \quad \text{or} \quad \frac{(y-x)x^2}{(y-2x)^2} = C.$$

(2) (12 points each) Solve the following initial value problems:

(a)(a) $y'y'' = 2$, with $y(0) = 1, y'(0) = 2$.

Reduction of Order: Let $y' = v$ so that $y'' = \frac{dv}{dt}$.

$$v \frac{dv}{dt} = 2.$$

$$v^2/2 = \int v dv = \int 2 dt = 2t + C_1.$$

When $t = 0, v = 2$ and so $C_1 = 2, v^2 = 4(t+1)$.

$\frac{dy}{dt} = v = 2\sqrt{t+1}$ (positive square root because $v = 2$ when $t = 0$). So

$$y = 2 \int (1+t)^{1/2} dt = \frac{4}{3}(t+1)^{3/2} + C_2.$$

When $t = 0, y = 1$ and so $C_2 = -\frac{1}{3}$.

$$y = \frac{4(t+1)^{3/2} - 1}{3}.$$

(b) $e^{xy}(1 + xy) dx + (x^2e^{xy} - 2y) dy = 0$ with $y(1) = 0$.

$$\frac{\partial}{\partial y}(e^{xy}(1 + xy)) = e^{xy}(2x + x^2y) = \frac{\partial}{\partial x}(x^2e^{xy} - 2y)$$

Exact Equation: $F = \int (x^2e^{xy} - 2y) dy = xe^{xy} - y^2 + H(x)$.

$$\frac{\partial F}{\partial x} = e^{xy}(1 + xy) + H'(x) = e^{xy}(1 + xy).$$

$H'(x) = 0$ and so $H(x) = 0$.

$xe^{xy} - y^2 = C$. Since $y(1) = 0$, $1 - 0 = C$ and so $C = 1$.

(3)(9 points) Assume that y_1, y_2 are solutions of the equation $y'' + py' + qy = 0$ where p and q are functions of t .

(a) Prove Abel's Theorem. That is, show that the Wronskian satisfies a first order differential equation.

(b) Explain why the Wronskian is either identically zero or never zero.

$$0 = y_1y_2 - y_2y_1.$$

$$W = y_1y_2' - y_2y_1'.$$

$$W' = y_1y_2'' - y_2y_1''.$$

Multiply the first row by q , the second row by p , the third row by 1 and add.

Because y_1 and y_2 are solutions we obtain:

$$0 + pW + W' = 0 + 0. \text{ That is, } \frac{dW}{dt} + pW = 0.$$

The solution is $W = C \times \exp(-\int p(t)dt)$. Since the exponential is always positive, W is identically zero if $C = 0$ and is otherwise never zero.

(4) (4) (10 points) A 400 gallon tank contains 120 gallons of water in which is dissolved 20 pounds of salt. Starting at time $t = 0$, pure water is pumped into the tank at a rate of 6 gallons per minute. At the same time, the well-stirred mixture is pumped out at the rate of 4 gallons per minute.

Set up an initial value problem (differential equation and initial conditions) for the amount $Q(t)$ of salt (in pounds) in the tank at time t until the tank is full. Use it to determine the amount of salt in the tank the moment that the tank is filled up.

$\frac{dV}{dt} = 6 - 4$ in *gal/min* with $V_0 = 120$. So $V = 120 + 2t$.
In *pounds/min*

$$\frac{dQ}{dt} = 6 \cdot 0 - 5 \frac{Q}{V} = -\frac{4Q}{120 + 2t}$$

with $Q_0 = 20$.

$$\frac{dQ}{Q} = -\frac{4}{120 + 2t} dt$$

So $\ln Q = -2 \ln(120 + 2t) + C$ and so $Q = \frac{C}{(120+2t)^2}$.

Since $(Q(0) = 20, C = 20 \cdot (120)^2$ and so $Q = 20 \cdot \left(\frac{120}{120+2t}\right)^2$.

The tank is full when $120 + 2t = V = 400$ and so when $t = 140$. Then $Q = 20 \cdot \left(\frac{120}{400}\right)^2$ (which equals 1.8.)

(5) (9 points) I borrow \$8,000 at an interest rate of 7% per year, compounded continuously. I pay off the loan continuously at a rate of \$1200 per year. Set up an initial value problem (differential equation and initial conditions) whose solution is the quantity $S(t)$ of dollars that I owe at time t , until the loan is paid off. You need not solve the equation.

$$\frac{dP}{dt} = .07P - 1200,$$

with $P_0 = 8,000$.

Remember to show your work. Good luck.