

1. Solve the initial-value problem. Show all the work. Mention a type of the given differential equation.

(a) (15 points)  $xy' = (1 + 2x^2)y$ ,  $y(-1) = e$ , where  $y' = \frac{dy}{dx}$ .

*Solution:* It is a separable equation

$$x \frac{dy}{dx} = (1 + 2x^2)y, \quad \frac{dy}{y} = \frac{1 + 2x^2}{x} dx, \quad \int \frac{dy}{y} = \int \left( \frac{1}{x} + 2x \right) dx,$$

$$\ln |y| = \ln |x| + x^2 + C, \quad |y| = |x| e^{x^2} e^C, \quad y = A x e^{x^2}, \quad A = \pm e^C.$$

$$y(-1) = A(-1)e = e, \quad A = -1, \quad y(x) = -x e^{x^2}.$$

(b) (15 points)  $(t^2 + 2)x' + 4tx = 3$ ,  $x(0) = -1$ .

*Solution:* Divide both sides by  $t^2 + 2$  to get a first order linear differential equation:

$$x' + \frac{4t}{t^2 + 2} x = \frac{3}{t^2 + 2}.$$

The integrating factor is  $I(t) = e^{\int \frac{4t}{t^2+2} dt} = e^{2 \ln(t^2+2)} = e^{\ln(t^2+2)^2} = (t^2 + 2)^2$ . Then

$$(t^2 + 2)^2 \left( x' + \frac{4t}{t^2 + 2} x \right) = (t^2 + 2)^2 \cdot \frac{3}{t^2 + 2}, \quad (t^2 + 2)^2 x' + 4t(t^2 + 2)x = 3t^2 + 6,$$

$$((t^2 + 2)^2 x)' = 3t^2 + 6, \quad (t^2 + 2)^2 x = \int (3t^2 + 6) dt = t^3 + 6t + C, \quad x = \frac{t^3 + 6t + C}{(t^2 + 2)^2}.$$

$$x(0) = \frac{C}{4} = -1, \quad C = -4, \quad x(t) = \frac{t^3 + 6t - 4}{(t^2 + 2)^2}.$$

2. (15 points) Suppose you drop a ball from the top of a building with the initial velocity 0 m/sec. The ball has mass of 0.2 kg. The air resistance force is given by  $R(v) = -\frac{v}{5}$ .

How long will it take the ball to reach one-half of its terminal velocity? Leave answer in exact form.

*Solution:* Here  $r = \frac{1}{5}$  and  $m = 0.2 = \frac{1}{5}$ . Then  $\frac{r}{m} = 1$ .

The equation of the motion is either  $v' = -g - v$  when the  $x$ -axis is directed up or  $v' = g - v$  when the  $x$ -axis is directed down. In both cases the equation is separable or the first order linear. For  $v' = -g - v$  the solution is  $v(t) = C e^{-t} - g$ .

The initial condition gives  $C = g$ . So,  $v(t) = g(e^{-t} - 1)$ . The terminal velocity is  $\lim_{t \rightarrow \infty} v(t) = -g$ .

We have to find time  $t$  when  $v(t) = -\frac{1}{2} \cdot g$ . Then,

$$g(e^{-t} - 1) = -\frac{1}{2} \cdot g, \quad e^{-t} - 1 = -\frac{1}{2}, \quad e^{-t} = \frac{1}{2}, \quad -t = -\ln 2, \quad t = \ln 2 \text{ sec}$$

The answer is the same if you used the equation  $v' = g - v$ .

3. (15 points) Suppose the electrical circuit has a resistor of  $R = 0.4 \Omega$  and an inductor of  $L = 0.2 H$ . Assume the voltage source is a constant  $E = 0.6 V$ . If the initial current is  $0 A$  find the resulting current as a function of time. Simplify your answer and leave it in exact form.

*Solution:* The model is described by the IVP:  $R I + L \frac{dI}{dt} = E, \quad I(0) = 0$ .

When we plug in all constants the equation becomes  $0.4I + 0.2 \frac{dI}{dt} = 0.6$  or,

after multiplication by 5,  $\frac{dI}{dt} + 2I = 3$ .

The equation is both the first order linear and separable. Let's solve it as a separable equation:

$$\frac{dI}{dt} = 3 - 2I, \quad \frac{dI}{3 - 2I} = dt, \quad -\frac{1}{2} \ln |3 - 2I| = t + C_1, \quad \ln |3 - 2I| = -2t + C, \quad C = -2C_1.$$

$$\text{Hence, } 3 - 2I = Ae^{-2t} \text{ and } I(t) = \frac{3}{2} - \frac{1}{2}Ae^{-2t}.$$

The initial condition gives  $I(0) = \frac{3}{2} - \frac{1}{2}A = 0$ . Then  $A = 3$ .

$$\text{The resulting current is } I(t) = \frac{3}{2} - \frac{3}{2}e^{-2t} = 1.5 - 1.5e^{-2t}$$

(If you treat the equation as the first order linear, then the integrating factor is  $u = e^{2t}$ )

4. (20 points) Using the method of undetermined coefficients find the general solution of the equation

$$y'' - y' - 2y = 2e^{2t}$$

Show all the work. Mention a type of the equation.

*Solution:* It is a second-order linear non-homogeneous differential equation.

The characteristic equation of the corresponding homogeneous DE

$$r^2 - r - 2 = 0 \text{ has two real roots } r = -1 \text{ and } r = 2.$$

The solution of the homogeneous DE is  $y_h(t) = C_1e^{-t} + C_2e^{2t}$

The right hand side of the given non-homogeneous DE coincides with one of the homogeneous

solutions. Therefore to find a particular solution we have to use the form

$$y_p = ate^{2t} \text{ (not } y_p = ae^{2t}\text{)}.$$

$$y'_p = ae^{2t} + 2ate^{2t}, \quad y''_p = 4ae^{2t} + 4ate^{2t}$$

The left hand side of the given non-homogeneous DE is

$$y'' - y' - 2y = 4ae^{2t} + 4ate^{2t} - ae^{2t} - 2ate^{2t} - 2ate^{2t} = 3ae^{2t}.$$

It has to be equal the right hand side  $2e^{2t}$ . That gives  $a = \frac{2}{3}$  and  $y_p(t) = \frac{2}{3}te^{2t}$ .

The general solution is  $y(t) = y_h(t) + y_p(t) = C_1e^{-t} + C_2e^{2t} + \frac{2}{3}te^{2t}$ .

5. (20 points) Using variation of parameters technique find a particular solution to the equation

$$y'' - 4y = e^{3t}$$

Show all the work. Mention a type of the equation.

*Solution:* It is a second-order linear non-homogeneous differential equation.

The characteristic equation of the corresponding homogeneous DE

$$r^2 - 4 = 0 \text{ has two real roots } r = -2 \text{ and } r = 2.$$

The fundamental set of solutions is  $y_1 = e^{-2t}$ ,  $y_2 = e^{2t}$

The Wronskian is  $W = y_1y'_2 - y'_1y_2 = e^{-2t} \cdot 2e^{2t} - (-2)e^{-2t}e^{2t} = 2 + 2 = 4$

$$v_1 = \int \frac{-y_2e^{3t}}{W} dt = -\frac{1}{4} \int e^{2t}e^{3t} dt = -\frac{1}{4} \int e^{5t} dt = -\frac{1}{20}e^{5t}$$

$$v_2 = \int \frac{y_1e^{3t}}{W} dt = \frac{1}{4} \int e^{-2t}e^{3t} dt = \frac{1}{4} \int e^t dt = \frac{1}{4}e^t$$

A particular solution is  $y_p = v_1y_1 + v_2y_2 = -\frac{1}{20}e^{5t}e^{-2t} + \frac{1}{4}e^te^{2t} = \frac{1}{5}e^{3t}$ .

The general solution is  $y(t) = C_1y_1 + C_2y_2 + y_p = C_1e^{-2t} + C_2e^{2t} + \frac{1}{5}e^{3t}$ .

(If your fundamental set of solutions is  $y_1 = e^{2t}$ ,  $y_2 = e^{-2t}$  then  $W = -4$  and  $v_1 = \frac{1}{4}e^t$ ,  $v_2 = -\frac{1}{20}e^{5t}$ )

bonus problem (15 points extra) Find the general solution of the equation  $y' = (y + t)^2$ .  
Hint: Use the substitution  $x = y + t$

*Solution:*  $x = y + t$ ,  $y = x - t$ ,  $y' = x' - 1$

So, the given equation becomes

$$x' - 1 = x^2, \quad \frac{dx}{dt} = x^2 + 1, \quad \int \frac{dx}{x^2 + 1} = \int dt, \quad \tan^{-1} x = t + C, \quad x = \tan(t + C). \quad \text{Then}$$
$$y = \tan(t + C) - t.$$