

1. (a) (15 points) Solve the initial value problem $x' = 1 + x \tan t$, $x(0) = 5$

Solution: $x' - (\tan t)x = 1$. It is a **first order linear** equation.

The integrating factor is $u = e^{-\int \tan t dt} = e^{\ln(\cos t)} = \cos t$.

(Note: $-\int \tan t dt = -\int \frac{\sin t}{\cos t} dt$ and use the substitution $v = \cos t$ to evaluate the integral).

Then $(\cos t)x' - (\sin t)x = \cos t$, $((\cos t)x)' = \cos t$, $(\cos t)x = \sin t + c$

So, the general solution is $x(t) = \tan t + c \sec t$.

IC: $x(0) = c = 5$.

Therefore, $x(t) = \tan t + 5 \sec t$.

- (b) (5 points) Find the interval of existence.

Solution: The solution is undefined for all t where $\cos t = 0$. That means $t = \frac{\pi}{2} + \pi n$, where n is an integer number.

Because the initial condition is defined at $t = 0$ the interval of existence is $(-\frac{\pi}{2}, \frac{\pi}{2})$.

2. (15 points) Solve the initial value problem $y' = \frac{\sin x}{2y}$, $y(\pi) = -2$.

Solution: It is a **separable** equation.

$$\frac{dy}{dx} = \frac{\sin x}{2y}, \quad 2y dy = \sin x dx, \quad \int e^y dy = \int 2x dx, \quad \int 2y dy = \int \sin x dx, \quad y^2 = -\cos x + C.$$

Then general solution has two branches $y(x) = -\sqrt{-\cos x + C}$ and $y(x) = \sqrt{-\cos x + C}$

The initial condition $y(\pi) = -2$ says that for a particular solution we have to choose the negative radical. Then

$$y(\pi) = -\sqrt{-\cos \pi + C} = -2, \quad \sqrt{1 + C} = 2, \quad C = 3.$$

Therefore, the particular solution is $y(x) = -\sqrt{-\cos x + 3}$.

3. (15 points) Consider a simple RLC circuit with $R = 2 \Omega$, $C = \frac{1}{4} \text{ F}$, $E = 12 \text{ V}$ and there is no inductor. Find $I(t)$ if $I(0) = 2 \text{ A}$.

Solution: We have the IVP $2 \frac{dQ}{dt} + 4Q = 12, \quad I(0) = 2.$

It is a first order linear equation $\frac{dQ}{dt} + 2Q = 6.$ The integrating factor is $u(t) = e^{\int 2 dt} = e^{2t}$

Then $(e^{2t} Q)' = 6e^{2t} \Rightarrow e^{2t} Q = 3e^{2t} + C \Rightarrow Q(t) = 3 + Ce^{-2t}$

[An alternative solution:

$$\frac{dQ}{dt} = -2(Q - 3), \quad \int \frac{dQ}{Q - 3} = -2 \int dt, \quad \ln|Q - 3| = -2t + c, \quad Q - 3 = Ce^{-2t}, \quad Q = 3 + Ce^{-2t}]$$

Then $I(t) = \frac{dQ}{dt} = -2Ce^{-2t}$

$$I(0) = -2C = 2 \Rightarrow C = -1. \quad I(t) = 2e^{-2t}.$$

4. (15 points) For the initial-value problem

$$y' = \frac{y}{t}, \quad y(1) = 2$$

find an approximate value of $y(1.2)$. Use Euler's method with the step size $h = 0.1$. Simplify your answer.

Solution: Euler's Method: $y_{n+1} = y_n + f(t_n, y_n)h = y_n + \frac{y_n}{t_n}(0.1), \quad y_{n+1} = y_n \left(1 + \frac{0.1}{t_n}\right)$

$$y_0 = 2, \quad t_0 = 1, \quad y(1.1) \approx y_1 = 2 + \frac{y_0}{t_0} \cdot 0.1 = 2 + \frac{2}{1} \cdot 0.1 = 2.2$$

$$t_1 = t_0 + h = 1.1, \quad y(1.2) \approx y_2 = 2 + \frac{y_1}{t_1} \cdot 0.1 = 2 + \frac{2.2}{1.1} \cdot 0.1 = 2.2 + 0.2 = 2.4.$$

5. A 2-kg mass when attached to a spring, stretches the spring to a distance of 4.9 m.

(a) (5 points) Calculate the spring constant.

$$\text{Solution:} \quad k = \frac{mg}{x_0} = \frac{2 \text{ kg} \times 9.8 \text{ m/s}^2}{4.9 \text{ m}} = 4 \text{ kg/s}^2.$$

(b) (10 points) The system is placed in a viscous medium that supplies a damping constant $\mu = 6 \text{ kg/s}$. The system is allowed to come to rest. Then the mass is displaced 2 m in the downward direction and given a sharp tap, imparting an instantaneous velocity of 1 m/s in the downward direction. Find the position of the mass as a function of time.

$$\text{Solution:} \quad \text{IVP: } 2y'' + 6y' + 4y = 0, \quad y(0) = 2, \quad y'(0) = 1$$

$$\text{Characteristic equation: } 2\lambda^2 + 6\lambda + 4 = 0, \quad \lambda^2 + 3\lambda + 2 = 0, \quad (\lambda + 2)(\lambda + 1) = 0$$

$$\lambda_1 = -2, \quad \lambda_2 = -1 \Rightarrow y(t) = c_1 e^{-2t} + c_2 e^{-t} \text{ is a general solution.}$$

$$y'(t) = -2c_1e^{-2t} - c_2e^{-t}$$

$$\text{ICs: } y(0) = c_1 + c_2 = 2, \quad y'(0) = -2c_1 - c_2 = 1 \Rightarrow c_1 = -3, \quad c_2 = 5.$$

$$y(t) = -3e^{-2t} + 5e^{-t}$$

6. For the equation $y'' - 4y' - 5y = 12e^{-t}$.

(a) (5 points) Find the fundamental set of solutions of the corresponding homogeneous equation.

Solution: Homogeneous equation is $y'' - 4y' - 5y = 0$.

Char. eq. is $\lambda^2 - 4\lambda - 5 = 0$. It has distinct real roots $\lambda_1 = -1$ and $\lambda_2 = 5$.

FSS: $y_1(t) = e^{-t}$, $y_2(t) = e^{5t}$.

(b) (10 points) Find a particular solution by using the method of undetermined coefficients.

Solution: Since the function e^{-t} in the forced term is in the FSS we are looking for a trial solution in the form $y_p(t) = ate^{-t}$.

Then $y'_p = a(1-t)e^{-t}$ and $y''_p = a(-2+t)e^{-t}$.

$$y''_p - 4y'_p - 5y_p = a(-2+t-4+4t-5t)e^{-t} = -6ae^{-t} = 12e^{-t}. \Rightarrow a = -2.$$

Hence $y_p(t) = -2te^{-t}$.

(c) (5 points) Find the general solution.

$$\text{Solution: } y(t) = c_1y_1 + c_2y_2 + y_p = c_1e^{-t} + c_2e^{5t} - 2te^{-t} = (c_1 - 2t)e^{-t} + c_2e^{5t}$$

bonus problem (15 points extra) Suppose $y(x)$ is a differentiable nonnegative function with $y(0) = 0$. Find $y(x)$ if the area under the curve $y = y(x)$ from 0 to x ($x > 0$) is always equal to one fourth the area of the rectangle with vertices at $(0,0)$ and $(x, y(x))$.

Solution: We have $\int_0^x y(t) dt = \frac{1}{4}xy$.

After differentiating both sides with respect to x we get $y = \frac{1}{4}(y + xy')$ or $xy' = 3y$.

It is a separable equation $\frac{dy}{y} = \frac{3}{x} dx$, $\ln y = \ln x^3 + C$.

$y(x) = ax^3$, where a is any positive constant.