

1. A ball is dropped from the top of a cliff with the initial velocity 0 meters/second. The ball has mass of 0.1 kg. The air resistance force proportional to velocity, given that a resistance of 2 Newtons is experienced at a **downward** velocity of 4 m/sec.

- (a) Write down a differential equation that describes the ball motion and solve it.

*Solution:* We direct the  $x$ -axis upward.

Then the equation of the motion of the ball is  $0.1v' = -0.1g - rv$ .

It is given that  $2 = r \cdot 4 \Rightarrow r = 0.5$ .

Then the equation is  $v' = -g - 5v$ . It is a separable equation.

$$\int \frac{dv}{v + \frac{g}{5}} = -5 \int dt, \quad \ln \left| v + \frac{g}{5} \right| = -5t + C, \quad v + \frac{g}{5} = Ae^{-5t}, \quad v(t) = Ae^{-5t} - \frac{g}{5}.$$

The initial condition  $v(0) = 0$  gives  $A = \frac{g}{5} \Rightarrow v(t) = \frac{g}{5}(e^{-5t} - 1)$ .

- (b) How long will it take the ball to reach downward velocity 1.5 m/sec? Assume that the gravity constant is 10 m/sec<sup>2</sup>. Leave your answer in exact form.

*Solution:* We have to find time  $t$  when  $v(t) = -1.5$ . Then  $\frac{g}{5} = 2$  and

$$2e^{-5t} - 2 = -1.5 \Leftrightarrow e^{-5t} = \frac{1}{4} \Leftrightarrow -5t = -\ln 4 \Leftrightarrow t = 0.2 \ln 4 = 0.4 \ln 2 \text{ sec.}$$

2. Consider the initial value problem:

$$\frac{dy}{dx} = \frac{6x+4}{3y^2}, \quad y(0) = 1.$$

- (a) Find the explicit particular solution of this problem.

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

$$\frac{dy}{dx} = \frac{6x+4}{3y^2}, \quad 3y^2 dy = (6x+4) dx, \quad \int 3y^2 dy = \int (6x+4) dx, \quad y^3 = 3x^2 + 4x + C.$$

Then the general solution is  $y(x) = (3x^2 + 4x + C)^{1/3}$

The initial condition gives  $y(0) = C^{1/3} = 1$ ,  $C = 1$

Therefore, the particular solution is  $y(x) = (3x^2 + 4x + 1)^{1/3}$ .

- (b) Determine the interval of existence of your particular solution.

(Note: If you do not manage to solve (a), then assume that the solution is  $y(x) = \frac{1}{9}(x^2 + 7x + 10)$ ).

*Solution:* From the equation we have  $y(x) \neq 0$ .

Therefore,  $(3x^2 + 4x + 1)^{1/3} \neq 0 \Leftrightarrow 3x^2 + 4x + 1 \neq 0$ .

$3x^2 + 4x + 1 = 0$  when  $x = -1$  or  $x = -\frac{1}{3}$ . These points divide the  $x$ -axis into three subintervals  $(-\infty, -1)$ ,  $(-1, -\frac{1}{3})$ , and  $(-\frac{1}{3}, \infty)$ .

The initial condition is defined at  $x = 0$ .

Therefore the interval of existence is the one that contains 0, i.e.  $(-\frac{1}{3}, \infty)$ .

- (c) Use the Euler's method with step size  $h = 1$  to derive an approximation to the particular solution at  $x = 1$ .

*Solution:* Euler's Method:  $y_{n+1} = y_n + \frac{6x_n + 4}{3y_n^2}$

$$y_0 = 1, x_0 = 0, \quad y(1) \approx y_1 = y_0 + \frac{6x_0 + 4}{3y_0^2} = 1 + \frac{4}{3} = \frac{7}{3} = 2\frac{1}{3}$$

- (d) Determine the error of the Euler's method at  $x = 1$ .

*Solution:* error =  $|y(1) - y_1|$ ,  $y(1) = (3 + 4 + 1)^{1/3} = (8)^{1/3} = 2$ .

$$\text{error} = \left| 2 - 2\frac{1}{3} \right| = \frac{1}{3}$$

3. A tank is filled with 400 gallons of pure water. Brine containing 2 pounds of salt per gallon is pumped into the tank at a rate of 4 gal/min. The well-mixed solution is pumped out at a rate of 8 gal/min. Find the number of pounds of salt in the tank as a function of time.

*Solution:* Let  $x(t)$  be the amount of salt in pounds in the tank at time  $t$  measured in minutes.

Rate in =  $2 \text{ lb/gal} \times 4 \text{ gal/min} = 8 \text{ lb/min}$ .

The volume in the tank is  $V(t) = 400 + (4 - 8)t = 400 - 4t$  gallons. Then

$$\text{Rate out} = \frac{x}{400 - 4t} \text{ lb/gal} \times 8 \text{ gal/min} = \frac{8x}{4(100 - t)} \text{ lb/min} = \frac{2x}{100 - t} \text{ lb/min}$$

$$\text{Balance equation: } \frac{dx}{dt} = 8 - \frac{2x}{100 - t} \Leftrightarrow x' + \frac{2}{100 - t} x = 8 \Leftrightarrow x' - \frac{2}{t - 100} x = 8.$$

It is a **first order linear** equation.

The integrating factor is  $u = e^{-2 \int \frac{1}{t-100} dt} = e^{-2 \ln |t-100|} = (t - 100)^{-2}$ .

$$\text{Then } ((t - 100)^{-2} x)' = 8(t - 100)^{-2}, \quad (t - 100)^{-2} x = -8(t - 100)^{-1} + C,$$

$$x(t) = -8(t - 100) + C(t - 100)^2$$

$$x(0) = 8 \cdot 100 + C \cdot 100 \cdot 100 = 0 \Leftrightarrow 8 + C \cdot 100 = 0 \Leftrightarrow C = -0.08.$$

Therefore the number of pounds of salt in the tank in  $t$  minutes is

$$x(t) = -8(t - 100) - 0.08(t - 100)^2.$$

(The result can be simplified to  $x(t) = 0.08t(100 - t)$ ).

(Note that the result makes sense when  $t < 100$ ).

4. Consider a simple RLC circuit with  $R = 5 \Omega$ ,  $C = 0.5 \text{ F}$ ,  $E = 10 \text{ V}$  and there is no inductor. If the charge on the capacitor is zero at time  $t = 0$ , find the ensuing charge on the capacitor and the current in the circuit at time  $t$ . Find  $I(t)$  if  $I(0) = 2 \text{ A}$ .

*Solution:* We have the IVP  $5 \frac{dQ}{dt} + 2Q = 10, \quad Q(0) = 0$ .

First, we simplify the equation to  $\frac{dQ}{dt} + 0.4Q = 2$ .

It is a first order linear equation. The integrating factor is  $u(t) = e^{\int 0.4 dt} = e^{0.4t}$

$$\text{Then } (e^{0.4t} Q)' = 2 e^{0.4t} \Rightarrow e^{0.4t} Q = 5 e^{0.4t} + C \Rightarrow Q(t) = 5 + C e^{-0.4t}$$

$$[ \text{An alternative solution: } 5 \frac{dQ}{dt} = -2(Q - 5), \int \frac{dQ}{Q - 5} = -0.4 \int dt, \ln |Q - 5| = -0.4t + c,$$

$$Q - 5 = C e^{-0.4t}, \quad Q = 5 + C e^{-0.4t} ]$$

Then  $Q(0) = 0$  gives  $C = -5$  and  $Q(t) = 5 - 5 e^{-0.4t}$

$$I(t) = \frac{dQ}{dt} = 2 e^{-0.4t}$$

5. For the equation  $y'' + y' - 2y = 9e^t - 6t$ .

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

*Solution:* Homogeneous equation is  $y'' + y' - 2y = 0$ .

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

FSS:  $y_1(t) = e^t$ ,  $y_2(t) = e^{-2t}$ .

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

*Solution:* We split the forced term into two terms  $9e^t$  and  $-6t$  and find two trial particular solutions for each of them.

For the forced term  $9e^t$  we are looking for a trial solution in the form  $y_p(t) = ate^t$  because the function  $e^t$  is in the FSS.

Then  $y'_p = ae^t + y$  and  $y''_p = 2ae^t + y$ .

$$y''_p + y'_p - 2y_p = 2ae^t + y + ae^t + y - 2y = 3ae^t = 9e^t. \Rightarrow a = 3.$$

Hence  $y_{p1}(t) = 3te^t$ .

For the forced term  $-6t$  we are looking for a trial solution in the form  $y_p(t) = at + b$ .

Then  $y'_p = a$  and  $y''_p = 0$ .

$$y''_p + y'_p - 2y_p = 0 + a - 2at - 2b = -6t. \Rightarrow a = 3, b = 1.5.$$

Hence  $y_{p2}(t) = 3t + 1.5$ .

Therefore  $y_p(t) = y_{p1}(t) + y_{p2}(t) = 3te^t + 3t + 1.5$ .

(c) Find a particular solution by using the method of variation of parameters.

$$[\text{Hint: } \int te^{at} dt = \frac{at - 1}{a^2} e^{at} (+C)].$$

*Solution:*  $W(t) = e^t \cdot (-2)e^{-2t} - e^t \cdot e^{-2t} = -3e^{-t}$  and  $\frac{1}{W} = -\frac{e^t}{3} = -\frac{1}{3} \cdot e^t$ .

$$\begin{aligned} v_1 &= - \int \frac{y_2(9e^t - 6t)}{W} dt = - \int \frac{1}{W} \cdot e^{-2t}(9e^t - 6t) dt = \int \frac{1}{3} \cdot e^t \cdot e^{-2t}(9e^t - 6t) dt \\ &= \int (3 - 2te^{-t}) dt = 3t - 2 \cdot \frac{-t - 1}{(-1)^2} e^{-t} = 3t + 2te^{-t} + 2e^{-t}. \end{aligned}$$

$$v_2 = \int \frac{y_1(9e^t - 6t)}{W} dt = \int \frac{1}{W} \cdot e^t(9e^t - 6t) dt = \int \left(-\frac{1}{3}\right) \cdot e^t \cdot e^t(9e^t - 6t) dt$$

$$= \int (-3e^{3t} + 2te^{2t}) dt = -e^{3t} + 2 \cdot \frac{2t-1}{2^2} e^{2t} = -e^{3t} + te^{2t} - \frac{1}{2}e^{2t}.$$

$$\text{Then } y_p = (3t + 2te^{-t} + 2e^{-t})e^t + (-e^{3t} + te^{2t} - \frac{1}{2}e^{2t})e^{-2t} = 3te^t + 2t + 2 - e^t + t - 0.5$$

$$y_p = 3te^t + 3t + 1.5 - e^t.$$

[If alternatively FSS is  $y_1(t) = e^{-2t}$ ,  $y_2(t) = e^t$  then

$$W(t) = e^{-2t} \cdot e^t - (-2)e^{-2t} \cdot e^t = 3e^{-t} \text{ and } \frac{1}{W} = \frac{e^t}{3} = \frac{1}{3} \cdot e^t.$$

$$v_1 = - \int \frac{y_2(9e^t - 6t)}{W} dt = - \int \frac{1}{W} \cdot e^t(9e^t - 6t) dt = - \int \frac{1}{3} \cdot e^t \cdot e^t(9e^t - 6t) dt$$

$$= \int (-3e^{3t} + 2te^{2t}) dt = -e^{3t} + 2 \cdot \frac{2t-1}{2^2} e^{2t} = -e^{3t} + te^{2t} - \frac{1}{2}e^{2t}.$$

$$v_2 = \int \frac{y_1(9e^t - 6t)}{W} dt = \int \frac{1}{W} \cdot e^{-2t}(9e^t - 6t) dt = \int \frac{1}{3} \cdot e^t \cdot e^{-2t}(9e^t - 6t) dt$$

$$= \int (3 - 2te^{-t}) dt = 3t - 2 \cdot \frac{-t-1}{(-1)^2} e^{-t} = 3t + 2te^{-t} + 2e^{-t}.$$

$$\text{Then } y_p = (-e^{3t} + te^{2t} - \frac{1}{2}e^{2t})e^{-2t} + (3t + 2te^{-t} + 2e^{-t})e^t = -e^t + t - 0.5 + 3te^t + 2t + 2$$

$$y_p = 3te^t + 3t + 1.5 - e^t.]$$

6. A forced mass spring system with an external driving force is modeled by

$$x'' + 2x' + 10x = 15 \sin 4t,$$

where  $t$  is measured in seconds and  $x$  in meters.

- (a) Find the transient state, i.e. the solution to the associated homogeneous equation.

*Solution:* This is the underdamped case because  $c = 1 < w_0 = \sqrt{10}$ .

Homogeneous equation is  $x'' + 2x' + 10x = 0$ .

Char. eq. is  $\lambda^2 + 2\lambda + 10 = 0$ . It has complex roots  $\lambda_1 = -1 + 3i$  and  $\lambda_2 = -1 - 3i$ .

FSS:  $x_1(t) = e^{-t} \cos 3t$ ,  $x_2(t) = e^{-t} \sin 3t$ .

The transient state is  $x(t) = e^{-t} (c_1 \cos 3t + c_2 \sin 3t)$ .

- (b) Find the steady-state, i.e. a particular solution, to the forced equation. What are the amplitude and the phase of the steady-state?

*Solution:* In polar coordinates  $x_p = \frac{A}{R(w)} \cos(wt - \phi)$  where  $w = 4$  and

$$R = R(w) = \sqrt{(w_0^2 - w^2)^2 + 4c^2w^2} = \sqrt{(10 - 4^2)^2 + 4 \cdot 1^2 \cdot 4^2} = 10$$

The amplitude of the steady-state is  $\frac{A}{R} = \frac{15}{10} = 1.5$

To find  $\phi$  we use  $R \sin \phi = 2cw$  or  $10 \sin \phi = 8$  which gives  $\phi = \arcsin(0.8)$ .

Therefore  $x_p = 1.5 \cos(4t - \arcsin(0.8))$ .

[An alternative solution:

$x_p(t) = a \cos 4t + b \sin 4t$ ,  $x_p'(t) = -4a \sin 4t + 4b \cos 4t$ ,  $x_p''(t) = -16x_p$ . Then

$$x_p'' + 2x_p' + 10x_p = -6x_p + 2x_p' = -6a \cos 4t - 6b \sin 4t - 8a \sin 4t + 8b \cos 4t = 15 \sin 4t$$

$$-6a + 8b = 0, \quad -8a - 6b = 15 \Rightarrow a = -1.2, \quad b = -0.9$$

$$x_p(t) = -1.2 \cos 4t - 0.9 \sin 4t$$

The amplitude is

$$A = \sqrt{a^2 + b^2} = \sqrt{(-1.2)^2 + (-0.9)^2} = \sqrt{1.44 + 0.81} = \sqrt{2.25} = 1.5$$

$$\tan \phi = \frac{b}{a} = \frac{-0.9}{-1.2} = \frac{9}{12} = \frac{3}{4}. \text{ So the phase is } \phi = \tan^{-1}\left(\frac{3}{4}\right)$$

Note that  $\tan^{-1}\left(\frac{3}{4}\right) = \arcsin(0.8)$ . You can see it from the right triangle with sides 3, 4, and 5.]

(c) Find the general solution.

$$\textit{Solution:} \quad x(t) = e^{-t}(c_1 \cos 3t + c_2 \sin 3t) + 1.5 \cos(4t - \arcsin(0.8)).$$

bonus problem Explain the difference in particular solutions obtained in parts (b) and (c) of the problem 5 and how it may affect the solution of the differential equation  $y'' + y' - 2y = 9e^t - 6t$ .

*Solution:* The difference  $e^t$  between particular solutions is one of the solutions in the FSS. Therefore this difference does not affect the general solution.