

10/21 2M 2M
2M dx
N
10/12 2M 2M
2M 2M

Indiana University

Department of Mathematics

Name: Enrique Arayan

Student ID: 0002876011

Math 343
Midterm

May 28, 2013

You are not allowed to use calculators or any other computational devices. Show all work.
No credit will be given for unsupported answers.

Either problem 8 OR problem 9 will be graded. Please indicate your choice on the next page. *Only one problem will be graded. If you did not indicate which one to grade, neither will be graded!*

Exam Record

Question 1	5
Question 2	5
Question 3	10
Question 4	5
Question 5	5
Question 6	5
Question 7	10
Question 8	5
Question 9	5
Total	50

Cross which
one not
to be
graded.

1. (5 points) Determine an interval where the solution of the given IVP is certain to exist.

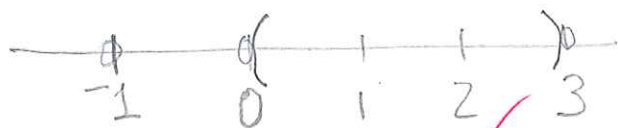
$$(t-3)y' + \ln(t+1)y = \frac{1}{t}, \quad y(1) = 2.$$

Write in standard form: $y' + \frac{\ln(t+1)}{t-3}y = \frac{1}{t(t-3)}$; $y(t=1)=2$

Let $p(t) = \frac{\ln(t+1)}{t-3}$, continuous if: $t+1 > 0 \Leftrightarrow t > -1$
AND $t-3 \neq 0 \Leftrightarrow t \neq 3$.

$q(t) = \frac{1}{t(t-3)}$, continuous if: $t \neq 0$ AND $t \neq 3$.

$t_0 = 1$.



By U.C.T, the interval in which the solution is certain to exist is $(0, 3)$. Note that $t_0 = 1 \in (0, 3)$

2. (5 points) Check if the given ODE is exact or not. If it is exact, solve it, if not just find an integrating factor that makes it exact.

$$y dx + (2x - ye^y) dy = 0$$

The ODE is exact if:

$$\frac{\partial M}{\partial y} = 1 \neq 2 = \frac{\partial N}{\partial x}$$

it is not exact

$$\frac{u'}{u} = \frac{1}{y} \Rightarrow u' = \frac{u}{y}$$

An integrating factor could be: $\frac{u'(x)}{u} = \frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}$

$\frac{u'}{u} = \frac{1-2}{2x-ye^y}$; but this is not a pure function of x ,
So it does not work!

try:

$$\frac{u'(y)}{u} = \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} = \frac{2-1}{y} = \frac{1}{y}; \text{ this will work!}$$

Solve:

$$u'(y) = \frac{u}{y} \Leftrightarrow u' - \frac{u}{y} = 0; \quad u = e^{\int \frac{1}{y} dy} = y^{-1}; \quad y^{-1} [u' - \frac{u}{y} = 0]$$

back page

$$\int \frac{d}{dy} (y^{-1} \cdot u) = 0$$

$$u = \frac{1}{y}$$

this is now the integrating factor since:

$$y [y dx + (2x - ye^y) dy] = 0$$

$$y^2 dx + 2xy - y^2 e^y = 0$$

$$\frac{\partial M}{\partial y} = 2y = \frac{\partial N}{\partial x}$$

3. (10 points) Solve the Initial Value Problem and find the domain of validity of the solution.

$$y' + \frac{y}{x} - y^2 = 0, \quad y(1) = 1$$

$$y' + \frac{y}{x} = y^2, \quad \text{Bernoulli equation CASE } n=2$$

CHANGE: $u = y^{1-n} = y^{-1} \Rightarrow u' = -1 y^{-2} y'$
 $\Rightarrow \frac{y'}{y^2} + \frac{1}{xy} = 1 \Leftrightarrow -u' + \frac{u}{x} = 1$

this is a 1st O.D.E. solve:

(1) standard form: $u' - \frac{u}{x} = -1$

(2) $u(x) = e^{\int -\frac{1}{x} dx} = e^{-\ln(x)} = x^{-1}$

(3) $x^{-1} [u' - \frac{u}{x} = -1]$

(4) $\int \frac{d}{dx} [x^{-1} u] = \int -x^{-1}$

(5) $x^{-1} u = -\ln(x) + C \Rightarrow u = -x \ln(x) + Cx$

CHANGE substitution: $u = \frac{1}{y} = -x \ln(x) + Cx \Rightarrow y = \frac{1}{-x \ln(x) + Cx}$

Solve for C: $y(1) = 1 = \frac{1}{-1 \cdot \ln(1) + C \cdot 1} = \frac{1}{C} \Rightarrow C = 1$

the solution is: $y(x) = \frac{1}{x(-1 - \ln(x))}$

check u sol:
 $u = -x \ln(x) + Cx$
 $u' = -[1 + \ln(x)] + C$
 $-1 - \ln(x) + C - \frac{-x \ln(x) + Cx}{x} =$
 $-1 - \ln(x) + C + \ln(x) - C = -1 \checkmark$

Domain of validity \rightarrow
BACK PAGE.

This is a non linear, 1st O.D.E.

So we apply appropriate THEOREM:

$$y' = y^2 - \frac{y}{x} =: f(x, y)$$

By U.E.T;

$(a, b) \times (r, s)$

If $f, \frac{\partial f}{\partial y}$ is continuous on an interval J

containing $(x_0, y_0) = (1, 1)$

then there exists a unique solution on $(1, 1)$
on an "small box" $x_0 + h < x < x_0 + h$

Compute $\frac{\partial f}{\partial y} = 2y - \frac{1}{x}$, also $f = y^2 - \frac{y}{x}$;

these functions are continuous everywhere except when $x=0$. Hence, there is a solution on Small box
 $1-h < x < 1+h$



Now, looking at the actual solution:

$y(x) = \frac{1}{x(1-\ln(x))}$; we can conclude that the solution is valid only if $x > 0$.

4. (10 points) Given $y_1(t) = t^{-1}$ a solution of the differential equation

$$2t^2 y'' + ty' - 3y = 0.$$

Use the Method of Reduction of Order to find $y_2(t)$.

$$y_2(t) = v \cdot t^{-1}$$

$$y_2'(t) = v' \cdot t^{-1} - v \cdot t^{-2}$$

$$y_2''(t) = v'' \cdot t^{-1} - v' \cdot t^{-2} - [v \cdot (-2t^{-3}) + v' \cdot t^{-2}]$$

$$y_2''(t) = v'' \cdot t^{-1} - 2v' \cdot t^{-2} + 2v \cdot t^{-3}$$

y_2 satisfies the equation:

$$2t^2(v'' \cdot t^{-1} - 2v' \cdot t^{-2} + 2v \cdot t^{-3}) + t(v' \cdot t^{-1} - v \cdot t^{-2}) - 3(v \cdot t^{-1}) = 0$$

$$2t^2 v'' - 4v' + 4vt^{-1} + v' - vt^{-1} - 3v \cdot t^{-1} = 0$$

$$2t^2 v'' + v'[-4 + 1] + v[4t^{-1} - t^{-1} - 3t^{-1}] = 0$$

$$2t^2 v'' - 3v' = 0. \quad \text{CHANGE: } w = v' \Rightarrow w' = v''$$

\Rightarrow $2t^2 w' - 3w = 0$. This is a 1st O.D.E. linear:

$$(1) w' - \frac{3}{2t^2} w = 0; \quad (2) u(t) = e^{\int -\frac{3}{2t^2} dt} = e^{\frac{3}{2} \cdot \frac{1}{t}} = e^{\frac{3}{2t}}$$

$$(3) e^{\frac{3}{2t}} [w' - \frac{3}{2t^2} w = 0] \quad (4) \int \frac{d}{dt} [e^{\frac{3}{2t}} \cdot w] = \int 0$$

$$(5) e^{\frac{3}{2t}} \cdot w = C \Rightarrow w = e^{-\frac{3}{2t}}; \quad \text{change back to } v.$$

$$w = v' = e^{-\frac{3}{2t}} \Rightarrow v = \int e^{-\frac{3}{2t}} dt \Rightarrow v = -\frac{2}{3} e^{-\frac{3}{2t}}$$

So, our second solution is $y_2(t) = v \cdot t^{-1} \Rightarrow y_2(t) = \frac{2}{3t} \cdot e^{-\frac{3}{2t}}$

5. (5 points) Solve the following Initial Value Problem.

$$(\lambda \pm \mu i)$$

$$y'' + 4y = 0, \quad y(0) = 0, \quad y'(0) = 1$$

CHARACTERISTIC EQUATION: $r^2 + 4 = 0 \Rightarrow r = \sqrt{-4} \Rightarrow r = \pm 2i$

General solution CASE complex roots:

$$y(t) = C_1 e^{2it} \cos(2t) + C_2 e^{2it} \sin(2t)$$

$$y(t) = C_1 \cos(2t) + C_2 \sin(2t)$$

Solve for C_1, C_2 :

$$y(0) = C_1 = 0$$

$$y'(0) = 2C_2 \cos(0) = 2C_2 = 1 \Rightarrow C_2 = \frac{1}{2}$$

Solution to the I.V.P. IS:

$$y(t) = \frac{1}{2} \sin(2t)$$

CHECK solution:

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

$$y'' = -2 \sin(2t); \quad -2 \sin(2t) + 2 \sin(2t) = 0 \Rightarrow \text{solution works!}$$

6. (5 points) Use Euler's Method with $h = 0.05$ to find $y(0.1)$ of the given IVP.

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

Euler's method: $y_{n+1} = y_n + hf(t_n, y_n)$; $t_n = t_0 + nh$

Hence: Given that $f(t, y) = t - 2y$ AND $t_0 = 0$; $y_0 = 1$.

we compute:

$$y_1 = y_0 + hf(t_0, y_0) = 1 + 0.05(0 - 2(1)) = 1 - 0.10$$

$$\Rightarrow y_1 = 0.9 \text{ which means } y(0.05) = 0.9$$

Finally:

$$y_2 = y_1 + hf(t_1, y_1) = 0.9 + 0.05(0.05 - 2(0.9))$$

$$= 0.9 + 0.05(0.05 - 1.8)$$

$$= 0.9 + 0.05(-1.75)$$

$$= 0.9 - 0.0875$$

$$= 0.8125$$

Hence

$$y(0.1) = 0.8125$$

7. (10 points) Solve the initial value problem:

$$y'' - 2y' + y = 3e^t + \cos(t), \quad y(0) = 0, \quad y'(0) = 1.$$

General Solution given by:

$$y_g = y_h + y_p \quad \text{where:}$$

y_h : $y'' - 2y' + y = 0$ CHARACTERISTIC EQUATION $r^2 - 2r + 1 = 0$

General solution, CASE REPEATED ROOTS: $(r-1)^2 = 0$

$$y_h = C_1 e^t + C_2 t e^t$$

y_p : $3e^t$ is linearly dependent with y_h . Hence, use: 10

$y_p = A t^2 e^t + B \sin(t) + C \cos(t)$ then:

$$y_p' = 2A t e^t + A t^2 e^t + B \cos(t) - C \sin(t)$$

$$y_p'' = 2A e^t + 2A t e^t + 2A t e^t + A t^2 e^t - B \sin(t) - C \cos(t)$$

$$y_p'' - 2y_p' + y_p = 3e^t + \cos(t)$$

$$2A e^t + 4A t e^t + A t^2 e^t - B \sin(t) - C \cos(t) - 4A t e^t - 2A t^2 e^t - 2B \cos(t) + 2C \sin(t) + A t^2 e^t + B \sin(t) + C \cos(t) = 3e^t + \cos(t)$$

$$e^t (2A + 4At + At^2 - 4At - 2At^2 + At^2) = 3e^t$$

$$\sin(t) (-B + 2C + B) + \cos(t) (-C - 2B + C) = \cos(t)$$

$$\begin{cases} 2A = 3 \Rightarrow A = \frac{3}{2} \\ 2C = 0 \Rightarrow C = 0 \\ -2B = 1 \Rightarrow B = -\frac{1}{2} \end{cases}$$

Solution:

back page:



$$y_g = y_h + y_p$$

$$y_g = C_1 e^t + C_2 t e^t + \frac{3}{2} t^2 e^t - \frac{1}{2} \sin(t)$$

Solving for C_1, C_2 :

$$y(0) = 0 = C_1$$

$$y'(0) = 1 = C_2 - \frac{1}{2} \cos(0) = C_2 - \frac{1}{2} \Rightarrow C_2 = \frac{3}{2}$$

The solution to the I.V.P is:

$$y = \frac{3}{2} t e^t + \frac{3}{2} t^2 e^t - \frac{1}{2} \sin(t)$$

8. (10 points)

a. (5 pts) If the Wronskian W of f and g is t^2e^t , and if $f(t) = t$, find $g(t)$.

b. (5 pts) Solve the differential equation

$$5y + x - (y - 5x)y' = 0.$$

1h \rightarrow 60 min

9. (10 points) A tank originally contains 50 gal of fresh water. Water containing $\frac{3}{2}$ lb of salt per gallon is entering the tank at rate 2 gal/min and the mixture is allowed to leave the tank at a rate of 30 gal/hr. Find the amount of salt in the tank after 10 min.

Let $Q(t)$ = amount, in lb of salt at minute t .
the model of this situation is:

$$\begin{cases} \frac{dQ}{dt} = \text{rate in} - \text{rate out}; & \text{note that} \\ Q(0) = 0 & \frac{30 \text{ gal}}{h} = \frac{30}{60} = \frac{1}{2} = \frac{1 \text{ gal}}{2 \text{ min}} \end{cases}$$

$$\Rightarrow \begin{cases} \frac{\text{lb}}{\text{min}} \frac{dQ}{dt} = 2 \frac{\text{gal}}{\text{min}} \cdot \frac{3}{2} \frac{\text{lb}}{\text{gal}} - \frac{1}{2} \frac{\text{gal}}{\text{min}} \cdot \frac{Q(t)}{V(t)} \frac{\text{lb}}{\text{gal}} \\ Q(0) = 0 \end{cases}$$

where, $V(t)$ is given by: $\int \frac{dV}{dt} = 2 - \frac{1}{2} = \int \frac{3}{2}$

$$\Rightarrow V(t) = \frac{3}{2}t + C, \text{ but } V(0) = 50 = C$$

hence $V(t) = \frac{3}{2}t + 50$. the final model is:

$$\begin{cases} \frac{dQ}{dt} = 3 - \frac{Q(t)}{t+100} \\ Q(0) = 0 \end{cases}$$

this is a linear.

1st O.D.E
Solve by integrating factor

$$Q' + \frac{1}{t+100} Q = 3 \quad u(t) = e^{\int \frac{1}{t+100}} = e^{\ln(t+100)} = t+100$$

$$[t+100] \left[Q' + \frac{1}{t+100} Q = 3 \right] \Rightarrow \frac{d}{dt} [(t+100) \cdot Q] = 3t + 300$$

BACK page.

$$(t+100) \cdot Q = \int 3t + 300 = \frac{3}{2}t^2 + 300t + C$$

$$\Rightarrow Q = \frac{\frac{3}{2}t^2 + 300t + C}{t+100}$$

Solving for C:

$$Q(0) = \frac{C}{100} = 0 \Rightarrow C = 0.$$

Our model for this I.V.P is

$$Q(t) = \frac{\frac{3}{2}t^2 + 300t}{t+100}$$

After 10 minutes:

$$Q(10) = \frac{\frac{3}{2} \cdot 100 + 3000}{110} = \frac{150 + 3000}{110} = \frac{3150}{110}$$

$$= \boxed{\frac{315}{11}} \text{ lbs of salt}$$