

[12 points] 1. Each part is worth 3 points. Put your answer in the box provided. You do not need to provide reasoning.

(a) Write down all of the equilibrium solution of the following differential equation:

$$y' = e^y y (y^2 - 4).$$

Answer:

$$0, 2, -2$$

(b) Write down the general solution of the equation:

$$y'' - 6y' + 9y = 0.$$

$$\lambda_1 = \lambda_2 = 3$$

Answer:

$$c_1 e^{3t} + c_2 t e^{3t}$$

(c) If  $y_1(t) = e^{3t}$  and  $y_2(t) = e^{-3t}$  are solutions of the differential equation

$$y'' + Ay' + By = 0$$

where  $A$  and  $B$  are constants. Find  $A$  and  $B$ .

3, -3 are roots of characteristic eqn.

$$(\lambda - 3)(\lambda + 3) = 0$$

$$\Rightarrow \lambda^2 - 9 = 0$$

Answer:

$$A = 0, B = -9$$

(d) Suppose that  $y(t)$  is a solution to the initial value problem:

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

What is the largest interval on which  $y(t)$  is guaranteed to exist?

$$y'' + \frac{\ln t}{t-2} y = 0.$$

Answer:

$$(0, 2)$$



[9 points] 2. Solve the following differential equation:

$$\underbrace{(xy^2 + 3x^2y)}_M dx + \underbrace{(x^3 + x^2y)}_N dy = 0.$$

$$M_y = 2xy + 3x^2, \quad N_x = 3x^2 + 2xy \quad \therefore \text{exact.}$$

$$f_x = M = xy^2 + 3x^2y$$

$$f = \frac{1}{2}x^2y^2 + x^3y + h(y)$$

$$f_y = x^2y + x^3 + h'$$

$$\parallel \quad N = x^3 + x^2y \quad \therefore h'(y) = 0 \quad \therefore h(y) = C$$

$$\therefore f = \frac{1}{2}x^2y^2 + x^3y + C$$

$$\therefore \text{gene. sol'n : } \frac{1}{2}x^2y^2 + x^3y + C = 0. \quad (*)$$

Note:  $f(x, y) = \frac{1}{2}x^2y^2 + x^3y + C$

is not a solution!

The sol'n  $y(x)$  is defined implicitly by (\*)

Note: One can also try:

$$\frac{dy}{dx} = - \frac{xy^2 + 3x^2y}{x^3 + x^2y}$$

homogeneous eqn. Set  $v = \frac{y}{x}$ . ...

[5 points] 3. Find an integrating factor of the following differential equation:

$$(x+y)dx + (x(\ln x) - 2xy) dy = 0.$$

Do not solve the equation after finding the integrating factor.

$$\left[ \begin{array}{l} \tilde{M} = \mu(x+y), \quad \tilde{N} = \mu(x \ln x - 2xy) \\ \tilde{M}_y = \mu_y(x+y) + \mu \\ \tilde{N}_x = \mu_x(x \ln x - 2xy) + \mu(\ln x + 1 - 2y) \end{array} \right]$$

Sol .  $M_y = 1, \quad N_x = \ln x + 1 - 2y$

$$\frac{M_y - N_x}{N} = - \frac{\ln x - 2y}{x(\ln x - 2y)} = - \frac{1}{x}$$

$$\therefore \mu' = -\frac{1}{x} \mu$$

$$\therefore (\ln \mu)' = -(\ln x)' \quad \therefore \mu = \frac{1}{x}$$

[8 points] 4. Solve the following differential equation:

$$(x \ln x) y' + y = 3x^3$$

for  $x > 1$ .

$$y' + \frac{1}{x \ln x} y = \frac{3x^2}{\ln x}$$

$$\mu' = \frac{1}{x \ln x} \mu$$

$$\begin{aligned} \therefore \ln|\mu| &= \int \frac{1}{x \ln x} dx \\ &= \ln|\ln x| + C \end{aligned}$$

$$\therefore |\mu| = e^C |\ln x|, \quad \text{take } \mu = \ln x$$

$$\ln x \cdot y + \frac{1}{x} y = 3x^2$$

$$(\ln x \cdot y)' = 3x^2$$

$$\ln x \cdot y = x^3 + C$$

$$y = \frac{x^3 + C}{\ln x}, \quad C: \text{arbitrary constant.}$$

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[16 points] 5. Consider the following differential equation, where  $\alpha > 1$  is some fixed constant:

$$\frac{dy}{dt} = \frac{(y-1)(y-\alpha)}{1-\alpha}, \quad t \geq 0.$$

Show all your work.

(a) [2 points] Find all equilibrium solutions of the equation.

$$y = 1, \quad y = \alpha.$$

(b) [3 points] Find all ranges of  $y$  for which the solutions of this equation are strictly decreasing.

$$\frac{dy}{dt} < 0 \quad \Rightarrow \quad \frac{(y-1)(y-\alpha)}{1-\alpha} < 0$$

$$1-\alpha < 0 \quad \text{since } \alpha > 1$$

$$\therefore (y-1)(y-\alpha) > 0$$



$$y > \alpha \quad \text{or} \quad y < 1.$$

Note: no need to compute 2<sup>nd</sup> derivative

(c) [8 points] Solve the initial value problem for  $t \geq 0$ :

$$\frac{dy}{dt} = \frac{(y-1)(y-\alpha)}{1-\alpha}, \quad y(0) = 2\alpha.$$

$$\frac{1-\alpha}{(y-1)(y-\alpha)} dy = dt.$$

Partial fraction:

$$\frac{1-\alpha}{(y-1)(y-\alpha)} = \frac{A}{y-1} + \frac{B}{y-\alpha}$$

$$(1-\alpha) = A(y-\alpha) + B(y-1)$$

$$\text{Take } y=1 \Rightarrow A=1.$$

$$y=\alpha \Rightarrow B=-1$$

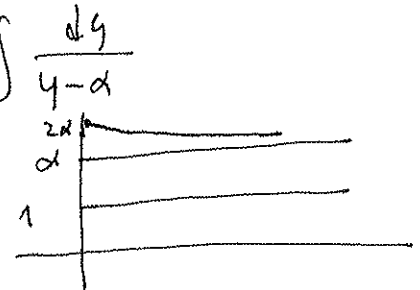
$$\therefore \int \frac{1-\alpha}{(y-1)(y-\alpha)} dy = \int \frac{dy}{y-1} - \int \frac{dy}{y-\alpha}$$

$$\therefore \ln \left| \frac{y-1}{y-\alpha} \right| = t + C$$

$$y(t) > \alpha \Rightarrow \frac{y-1}{y-\alpha} = e^{t+C}$$

$$\text{Invoking initial condition } y(0) = 2\alpha \Rightarrow \frac{2\alpha-1}{\alpha} = e^C$$

$$\therefore y(t) = \frac{1 - (2\alpha-1)e^t}{1 - \frac{2\alpha-1}{\alpha}e^t}$$

(d) [3 points] Find  $\lim_{\alpha \rightarrow 1^+} y_\alpha(t)$ , where  $y_\alpha(t)$  is the solution to the initial value problem from part (c).

$$\begin{aligned} \lim_{\alpha \rightarrow 1^+} y_\alpha(t) &= \lim_{\alpha \rightarrow 1^+} \frac{1 - (2\alpha-1)e^t}{1 - \frac{2\alpha-1}{\alpha}e^t} = \frac{1 - (2 \cdot 1 - 1)e^t}{1 - \frac{2 \cdot 1 - 1}{1}e^t} \\ &= 1. \end{aligned}$$