

ENGR 213

Applied Ordinary Differential Equations

First Mid Term Exam

February 5th 2017

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ENGR 213 Section: 4-515 G

Course Given BY: Iman Gohar

- Exam is closed book close notes.
- No use of any electronic devices.
- Use only the approved calculator.
- Write your answers in the provided space.

Q1	8
Q2	10
Q3	4
Q4	10
Q5	10
Total	42

Problem#1

Classify the following differential equation by order and linearity.

a) $\frac{d^2y}{dx^2} = \left(\frac{dy}{dx}\right)^4$

b) $y'' = \sqrt{5x^6 + (\sin x)y^{(8)}}$

c) $e^{-x}y' + (4 \sin x)y = (\tan x)y'' - 4e^{-x^2}$

d) $\frac{dy}{dt} = 1 - t^2$

e) $x^2y'' + xy' + (x^2 - v^2)y = 0$

Solution:

	Order	Linearity
a)	second order ✓	non linear ✓
b)	second order ✗	non linear ✓
c)	second order ✓	non linear ✗
d)	first order ✓	linear ✓
e)	second order ✓	linear ✓

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Problem#2:

Show that $y = \frac{1}{4}e^{3x} + ce^{-x}$ is a solution to the DE $\frac{dy}{dx} + y = e^{3x}$. What is the largest interval of existence for a solution to the IVP $y(-3) = 15$?

Solution:

$$y' = \frac{3}{4}e^{3x} - ce^{-x} \rightarrow \frac{3}{4}e^{3x} - ce^{-x} + y = e^{3x}$$

$$\rightarrow \frac{3}{4}e^{3x} - ce^{-x} + \frac{1}{4}e^{3x} + ce^{-x} = e^{3x} \quad \frac{4-1}{4}e^{3x} = e^{3x}$$

yes y is a solution to the DE

$$y = \frac{1}{4}e^{3x} + \frac{c}{e^x}$$

$$15 = \frac{1}{4}e^{-9} + ce^3$$

$$15 - \frac{1}{4}e^{-9} = ce^3$$

$$c = \frac{15 - \frac{1}{4}e^{-9}}{e^3} = 0.7468 \dots$$

$y = \frac{1}{4}e^{3x} + \frac{0.7468}{e^x} \rightarrow e^{-x}$ has domain $(-\infty, \infty)$ 10
solution exists for all values of x

largest interval is $(-\infty, \infty)$

$$y^2 - 3y - 1y + 3$$

Problem#3

$$y(y-3) - (y+3)$$

Solve the differential equation $y' = y^2 - 4y + 3$ given initial condition $y(0) = 3$.

Solution:

$$\frac{dy}{dx} = y^2 - 4y + 3$$

$$\frac{dy}{dx} = (y-2)^2 + 7 = y^2 - 4y + 4 + 7$$

$$\int \frac{1}{(y-2)^2 + 7} dy = \int dx$$

$$\textcircled{2} = \int dx = x + C$$

Wrong

Does not work!

$$\textcircled{1} \int \frac{1}{(y-2)^2 + 7} dy$$

$$u = y-2$$

$$du = dx$$

$$\int \frac{1}{u^2 + 7} du = \int \frac{1}{7(\frac{u^2}{7} + 1)} du$$

$$\frac{1}{7} \int \frac{du}{(\frac{u}{\sqrt{7}})^2 + 1}$$

$$\frac{1}{7} \arctan\left(\frac{u}{\sqrt{7}}\right) = \frac{1}{7} \arctan\left(\frac{y-2}{\sqrt{7}}\right)$$

$$\frac{1}{7} \arctan\left(\frac{y-2}{\sqrt{7}}\right) = x + C$$

$$\frac{1}{7} \arctan\left(\frac{3-2}{\sqrt{7}}\right) = 0 + C$$

$$C = \frac{1}{7} \arctan\left(\frac{1}{\sqrt{7}}\right) \text{ in rad} = 0.05162$$

$$\frac{1}{7} \arctan\left(\frac{y-2}{\sqrt{7}}\right) = x = 0.05162$$

Solution

$$\frac{dy}{dx} = (y-2)^2 - 1$$

$$\int \frac{dy}{(y-2)^2 - 1} = \int dx$$

$$\frac{[(y-2)-1][(y-2)+1]}{(y-3)(y-1)}$$

$$\frac{1}{(y-3)(y-1)} = \frac{A}{y-3} + \frac{B}{y-1}$$

$$1 = A(y-1) + B(y-3)$$

$$y=1 \quad 1 = -2B$$

2

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Problem#4

Solve the initial value problem $\frac{dy}{dx} = \frac{xy^2 - \cos x \sin x}{y(1-x^2)}$, $y(0) = 2$

Solution

$$y(1-x^2) dy = (xy^2 - \cos x \sin x) dx$$

$$y(1-x^2) dy + (-xy^2 + \cos x \sin x) dx = 0$$

$$(y - yx^2) dy + (-xy^2 + \cos x \sin x) dx = 0$$

$$N_x = -2xy = M_y = -2xy$$

$$f(x,y) = \int N(y) dy = \int (y - yx^2) dy = \frac{1}{2}y^2 - \frac{1}{2}y^2x^2 + h(x)$$

$$\frac{\partial f}{\partial x} = -y^2x + h'(x) = M = -xy^2 + \cos x \sin x$$

$$h'(x) = \cos x \sin x$$

$$h(x) = \int \cos x \sin x dx = \begin{matrix} u = \sin x \\ du = \cos x dx \end{matrix} \int u du = \frac{1}{2}u^2 = \frac{1}{2}\sin^2 x$$

$$f(x,y) = \frac{1}{2}y^2 - \frac{1}{2}y^2x^2 + \frac{1}{2}\sin^2 x = C$$

$$\frac{1}{2}(4) - \frac{1}{2}(4)(0) + \frac{1}{2}(0) = C$$

$$C = 2$$

$$f(x,y) = \frac{1}{2}y^2 - \frac{1}{2}y^2x^2 + \frac{1}{2}\sin^2 x = 2$$

Problem#5

Solve the differential equation $\frac{dx}{dy} = x(yx^3 - 1)$

Solution:

$$\frac{dv}{dy} = yx^4 - x$$

$$\frac{dx}{dy} + x = yx^4$$

$$\frac{1}{x^4} \frac{dv}{dy} + \frac{1}{x^3} = y$$

$$v = \frac{1}{x^3}$$

$$v' = -\frac{3}{x^4} x'$$

$$-\frac{1}{3} \frac{dv}{dy} + v = y$$

$$\frac{dv}{dy} - 3v = -3y$$

$$P(b) = -3$$

$$\int -3 dy = -3y \rightarrow e^{-3y}$$

$$e^{-3y} \frac{dv}{dy} - 3e^{-3y} v = -3ye^{-3y}$$

$$\int (e^{-3y} v)' dy = \int -3ye^{-3y} dy \quad \text{① } \begin{matrix} u = -3y \\ du = -3 dy \end{matrix} \quad -\frac{1}{3} \int u e^u du$$

du	∫
+ u	e^u
- 1	e^u
+ 0	e^u

$$-\frac{1}{3} [ue^u - e^u] = -\frac{1}{3} (-3ye^{-3y} - e^{-3y} + c)$$

$$e^{-3y} v = ye^{-3y} + \frac{e^{-3y}}{3} + c_1$$

$$v = y + \frac{1}{3} + c_1 e^{3y}$$

$$\frac{1}{x^3} = y + \frac{1}{3} + c_1 e^{3y}$$

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ENGR 213

Applied Ordinary Differential Equations

Second Mid Term Exam

March 12th 2017

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Student ID Number: 40044916

ENGR 213 Section: F

Course Given BY: Iman Gohar

- Exam is closed book close notes.
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Q1	10
Q2	10
Q3	10
Q4	10
Q5	8
Total	48

Problem#1

Write the number $(3+6i) + (4-i)(3+5i) + \frac{1}{2-i}$ in the form $a+bi$.

Solution:

(1) (2) (3)

(2) $(4-i)(3+5i)$

$$12 + 20i - 3i - 5i^2$$

$$12 + 17i + 5 = 17 + 17i \quad \checkmark$$

(3) $\frac{1}{2-i} \cdot \frac{2+i}{2+i} = \frac{2+i}{4-i^2} = \frac{2+i}{5} = \frac{2}{5} + \frac{i}{5} \quad \checkmark$

$$3 + 6i + 17 + 17i + \frac{2}{5} + \frac{i}{5} = \frac{102}{5} + \frac{116}{5}i$$

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Problem#2

Verify that $y_1 = e^{5x}$ and $y_2 = e^{-7x}$ are form a fundamental set of solutions of the differential equation $y'' + 2y' - 35y = 0$ on the interval $(-\infty, \infty)$. Write the form of the general solution.

Solution:

$y_1 = e^{5x}$	$y_2 = e^{-7x}$
$y_1' = 5e^{5x}$	$y_2' = -7e^{-7x}$
$y_1'' = 25e^{5x}$	$y_2'' = 49e^{-7x}$

$$W = \begin{vmatrix} e^{5x} & e^{-7x} \\ 5e^{5x} & -7e^{-7x} \end{vmatrix} = -7e^{-2x} + 5e^{-2x} = -2e^{-2x} \neq 0$$

$$25e^{5x} + 10e^{5x} - 35e^{5x} = 0$$

$$35e^{5x} - 35e^{5x} = 0 \quad \checkmark$$

$$49e^{-7x} - 14e^{-7x} - 35e^{-7x} = 0$$

$$49e^{-7x} - 49e^{-7x} = 0 \quad \checkmark$$

$$y_g = c_1 e^{5x} + c_2 e^{-7x}$$

$$y_g' = 5c_1 e^{5x} + 7c_2 e^{-7x}$$

$$y_g'' = 25c_1 e^{5x} + 49c_2 e^{-7x}$$

$$25c_1 e^{5x} + 49c_2 e^{-7x} + 10c_1 e^{5x} - 14c_2 e^{-7x} - 35c_1 e^{5x} + 35c_2 e^{-7x} = 0$$

$$c_1 = 1$$

$$c_2 = 1$$

$$y_g = c_1 e^{5x} + c_2 e^{-7x}$$

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Problem#3

Solution:

(a) Write the characteristic equation and the general solution of the differential equation:

$$y^{(6)} - 13y^{(5)} + 70y^{(4)} - 198y^{(3)} + 308y'' - 248y' + 80y = 0.$$

$y^{(k)}$ is the k-th derivative of y. For Your convenience, the roots of the characteristic equation are: 1, 2, 2, 2, 3 + i, 3 - i. You do not have to check this.

(b) Find the general solution of the differential equation: $x^2 y'' - 7xy' + 16y = 0$, given one solution $y_1 = x^4$.

Solution:

a)

$$y_1 = e^x \quad y_2 = e^{2x} \quad y_3 = xe^{2x} \quad y_4 = x^2 e^{2x} \quad y_5 = e^{3x} (\cos x + i \sin x) \quad y_6 = e^{3x} (\cos x - i \sin x)$$

$$y_g = c_1 e^x + c_2 e^{2x} + c_3 x e^{2x} + c_4 x^2 e^{2x} + e^{3x} (c_5 \cos x + c_6 \sin x) \quad 3$$

b)

$$x^2 y'' - 7xy' + 16y = 0$$

$$m(m-1) - 7m + 16 = 0$$

$$m^2 - m - 7m + 16 = 0$$

$$m^2 - 8m + 16 = 0$$

$$(m-4)^2 = 0$$

$$m_1 = 4 = m_2$$

$$y_1 = x^4$$

$$y_2 = x^4 \ln x$$

$$y_g = c_1 x^4 + c_2 x^4 \ln x \quad 7$$

Problem#4

Using the method of undetermined coefficients, solve the initial value problem

$$y'' + y' - 2y = (6x+2)e^x; y(0)=0; y'(0)=0.$$

Solution:

Solve homogeneous;

$$m^2 + m - 2 = 0$$

$$(m-1)(m+2) = 0$$

$$m_1 = 1 \quad m_2 = -2$$

$$y_1 = e^x$$

$$y_2 = e^{-2x}$$

$$y_c = c_1 e^x - c_2 e^{-2x}$$

$$y_p = (Ax+B)e^x \rightarrow \text{duplicate } (Ax^2+Bx)e^x$$

$$= (Ax^2+Bx)e^x$$

$$y_p' = (2Ax+B)e^x + (Ax^2+Bx)e^x = e^x(2Ax+B+Ax^2+Bx)$$

$$y_p'' = (2A)e^x + (2Ax+B)e^x + (2Ax+B)e^x + (Ax^2+Bx)e^x$$

$$= e^x(2A + 4Ax + 2B + Ax^2 + Bx)$$

$$e^x(2A + 4Ax + 2B + Ax^2 + Bx) + e^x(2Ax + B + Ax^2 + Bx) - e^x(2Ax^2 + 2Bx) = (6x+2)e^x$$

$$2A + 4Ax + 2B + Ax^2 + Bx + 2Ax + B + Ax^2 + Bx - 2Ax^2 - 2Bx = 6x + 2$$

$$2A + 6Ax + 3B = 6x + 2$$

$$6Ax = 6x$$

$$A = 1$$

$$2 + 6x + 3B = 6x + 2$$

$$3B = 0$$

$$B = 0$$

$$y_p = x^2 e^x$$

$$y_g = c_1 e^x - c_2 e^{-2x} + x^2 e^x$$

$$y_g' = c_1 e^x - 2c_2 e^{-2x} + 2x e^x + x^2 e^x$$

$$y(0) = 0$$

$$0 = c_1 e^0 + c_2 e^0 + 0$$

$$0 = c_1 + c_2$$

$$y'(0) = 0$$

$$0 = c_1 e^0 - 2c_2 e^0 + 0 + 0$$

$$0 = c_1 - 2c_2$$

$$0 = 2c_2 + c_2$$

$$0 = 3c_2$$

$$c_2 = 0$$

$$c_1 = 0$$

$$y_g = x^2 e^x$$

Problem#5

Solve the following differential Equation $y'' + (3/x)y' + (5/x^2)y = 0$

Solution:

$$(y'' + \frac{3}{x}y' + \frac{5}{x^2}y = 0)x^2 \quad xy'' + 3xy' + 5y = 0$$

$$m(m-1) + 3m + 5 = 0$$

$$m^2 - m + 3m + 5 = 0$$

$$m^2 + 2m + 5 = 0 \quad \checkmark \quad (5)$$

$$\frac{-2 \pm \sqrt{4 - 4(1)(5)}}{2} = \frac{-1 \pm \sqrt{4 - 20}}{2} = \frac{-1 \pm \sqrt{-16}}{2} = \frac{-1 \pm 2i}{2} \quad \checkmark \quad (3)$$

$$y_1 = e^{-x} (\cos 2x + i \sin 2x) \quad y_2 = e^{-x} (\cos 2x - i \sin 2x)$$

$$y_g = e^{-x} (c_1 \cos 2x + c_2 \sin 2x) \quad \text{Form Wrong!}$$

(8)