

Review for Exam 1.

- ▶ 5 to 7 problems.
- ▶ No multiple choice questions.
- ▶ No notes, no books, no calculators, no phones.
- ▶ Problems similar to homeworks, webwork.
- ▶ Exam covers:
 - ▶ Linear equations (1.1), (1.2).
 - ▶ Bernoulli equation (1.2).
 - ▶ Separable equations (1.3).
 - ▶ Euler homogeneous equations (1.3).
 - ▶ Exact equations (1.4).
 - ▶ Exact equations with integrating factors (1.4).
 - ▶ Applications (1.5).

Exam overview

Remark:

- ▶ Exam problems will be: Solve this equation. We don't tell you if the equation is linear, separable, etc. You must find that out.
- ▶ If you know what type of equation is, then the equation is simple to solve.
- ▶ The difficult part in Exam 1 is to know what type of equation is the one you have to solve.

Exam overview

Advice: In order to find out what type of equation is the one you have to solve, check from simple types to the more difficult types:

1. Linear equations.
(Just by looking at it: $y' + a(t)y = b(t)$.)
2. Bernoulli equations.
(Just by looking at it: $y' + a(t)y = b(t)y^n$.)
3. Separable equations.
(Few manipulations: $h(y)y' = g(t)$.)
4. Euler homogeneous equations.
(Several manipulations: $y' = F(y/t)$.)
5. Exact equations.
(Check one equation: $Ny' + M = 0$, and $\partial_t N = \partial_y M$.)
6. Exact equation with integrating factor.
(Could be very complicated to check.)

Review Exam 1.

Example

Find every solution y to the equation $(t^2 + y^2)(t + yy') + 2 = 0$.

Solution: Rewrite the equation in a more standard way:

$$(t^2 + y^2)yy' + (t^2 + y^2)t + 2 = 0 \quad \Leftrightarrow \quad y' = -\frac{(t^2 + y^2)t + 2}{(t^2 + y^2)y}.$$

Not linear. Not Bernoulli. Not Separable. Not Euler homogeneous.
So the equation must be exact or exact with integrating factor.

$$N = t^2y + y^3 \quad \Rightarrow \quad \partial_t N = 2ty.$$

$$M = t^3 + ty^2 + 2 \quad \Rightarrow \quad \partial_y M = 2ty.$$

The equation is exact: $\partial_t N = \partial_y M$.

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Example

Find every solution y to the equation $(t^2 + y^2)(t + y y') + 2 = 0$.

Solution: $\partial_t N = \partial_y M$, $[(t^2 + y^2)y] y' + [(t^2 + y^2)t + 2] = 0$.

There exists a potential function ψ such that

$$\partial_y \psi = N, \quad \partial_t \psi = M.$$

$$\partial_y \psi = t^2 y + y^3 \Rightarrow \psi = t^2 \frac{y^2}{2} + \frac{y^4}{4} + g(t).$$

$$t y^2 + g'(t) = \partial_t \psi = M = t^3 + t y^2 + 2.$$

$$g'(t) = t^3 + 2 \Rightarrow g(t) = \frac{t^4}{4} + 2t.$$

$$\psi(t, y) = \frac{1}{2} t^2 y^2 + \frac{y^4}{4} + \frac{t^4}{4} + 2t, \quad \psi(t, y(t)) = c. \quad \triangleleft$$

Review Exam 1.

Example

Find the explicit solution y to the IVP

$$y' = \frac{t(t^2 + e^t)}{4y^3}, \quad y(0) = -\sqrt{2}.$$

Solution: Not linear. Bernoulli with $n = -3$. Numerator depends only on t , denominator depends only on y : Separable.

$$4y^3 y' = t^3 + te^t \Rightarrow \int 4y^3 y' dt = \int (t^3 + te^t) dt + c$$

The usual substitution: $u = y(t)$ implies $du = y'(t) dt$,

$$\int 4u^3 du = \int (t^3 + te^t) dt + c \Rightarrow u^4 = \frac{t^4}{4} + \int te^t dt + c.$$

Review Exam 1.

Example

Find the explicit solution y to the IVP

$$y' = \frac{t(t^2 + e^t)}{4y^3}, \quad y(0) = -\sqrt{2}.$$

Solution: Recall: $u^4 = \frac{t^4}{4} + \int te^t dt + c$. Integration by parts:

$$\left. \begin{array}{l} f = t, \quad g' = e^t, \\ f' = 1, \quad g = e^t, \end{array} \right\} \Rightarrow \int te^t dt = te^t - \int e^t dt = (t-1)e^t.$$

We obtain: $y^4(t) = \frac{t^4}{4} + (t-1)e^t + c$. The initial condition:

$$(-\sqrt{2})^4 = 0 + (0-1) + c \Rightarrow 4 = -1 + c \Rightarrow c = 5.$$

We conclude: $y^4(t) = \frac{t^4}{4} + (t-1)e^t + 5$. Implicit form.

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Example

Find the explicit solution y to the IVP

$$y' = \frac{t(t^2 + e^t)}{4y^3}, \quad y(0) = -\sqrt{2}.$$

Solution: Recall: $y^4(t) = \frac{t^4}{4} + (t-1)e^t + 5$. Implicit form.

The explicit form of the solution is one of:

$$y(t) = \pm \left[\frac{t^4}{4} + (t-1)e^t + 5 \right]^{1/4}.$$

The initial condition implies $y(0) = -\sqrt{2} < 0$.

We conclude that the unique solution to the IVP is

$$y(t) = - \left[\frac{t^4}{4} + (t-1)e^t + 5 \right]^{1/4}.$$

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Example

Find every solution y of the equation $y' = \frac{3y^2 - t^2}{2ty}$.

Solution: Not linear. Bernoulli $n = -1$: $y' = \frac{3y}{2t} - \frac{t}{2y}$.

Not separable. Every term on the right hand side is of the form $t^n y^m$ with $n + m = 2$. Euler homogeneous.

$$y' = \frac{3y^2 - t^2}{2ty} \frac{\left(\frac{1}{t^2}\right)}{\left(\frac{1}{t^2}\right)} \Rightarrow y' = \frac{3\left(\frac{y}{t}\right)^2 - 1}{2\left(\frac{y}{t}\right)}.$$

We introduce the change of unknown:

$$v = \frac{y}{t} \Rightarrow y = tv \Rightarrow y' = v + tv'.$$

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Example

Find every solution y of the equation $y' = \frac{3y^2 - t^2}{2ty}$.

Solution: $y' = \frac{3\left(\frac{y}{t}\right)^2 - 1}{2\left(\frac{y}{t}\right)}$, $v = \frac{y}{t}$, $y' = v + tv'$.

$$v + tv' = \frac{3v^2 - 1}{2v} \Rightarrow tv' = \frac{3v^2 - 1}{2v} - v = \frac{3v^2 - 1 - 2v^2}{2v}$$

$$tv' = \frac{v^2 - 1}{2v} \Rightarrow \frac{2v}{v^2 - 1} v' = \frac{1}{t}.$$

This is a separable equation for v : $\int \frac{2v}{v^2 - 1} v' dt = \int \frac{1}{t} dt + c$.

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Example

Find every solution y of the equation $y' = \frac{3y^2 - t^2}{2ty}$.

$$\text{Solution: } \int \frac{2v}{v^2 - 1} v' dt = \int \frac{1}{t} dt + c.$$

The substitution $u = v^2 - 1$ implies $du = 2v v' dt$. So,

$$\int \frac{du}{u} = \int \frac{1}{t} dt + c \Rightarrow \ln(|u|) = \ln(|t|) + c \Rightarrow |u| = c_1 |t|.$$

where $c_1 = e^c$. Substitute back: $|v^2 - 1| = c_1 |t|$. Finally, $v = y/t$,

$$\left| \frac{y^2}{t^2} - 1 \right| = c_1 |t| \Rightarrow |y^2 - t^2| = c_1 |t|^3. \quad \triangleleft$$

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Example

A water tank initially has $V_0 = 100$ liters of water with Q_0 grams of salt. At $t_0 = 0$ fresh water is poured into the tank. The salt in the tank is always well mixed. Find the rates r_i and r_o such that:

- (a) The tank water volume is constant.
- (b) The time to reduce the salt in the tank to one percent of the initial value is $t_1 = 25$ min.

Solution:

Part (a): Water volume constant implies $r_i = r_o = r$. Then $V'(t) = 0$, so $V(t) = V_0$.

Part (b): First find the salt in the tank $Q(t)$: $\frac{dQ}{dt} = r_i q_i - r_o q_o(t)$.
Incoming fresh water: $q_i = 0$. Mixing: $q_o(t) = Q(t)/V(t)$.

$$\frac{dQ}{dt} = -\frac{r}{V_0} Q(t) \Rightarrow Q(t) = Q_0 e^{-rt/V_0}.$$

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Example

A water tank initially has $V_0 = 100$ liters of water with Q_0 grams of salt. At $t_0 = 0$ fresh water is poured into the tank. The salt in the tank is always well mixed. Find the rates r_i and r_o such that:

- (a) The tank water volume is constant.
- (b) The time to reduce the salt in the tank to one percent of the initial value is $t_1 = 25$ min.

Solution: Recall: $Q(t) = Q_0 e^{-rt/V_0}$. Condition for r :

$$Q(t_1) = \frac{Q_0}{100} \Rightarrow Q_0 e^{(-rt_1/V_0)} = \frac{Q_0}{100} \Rightarrow -\frac{rt_1}{V_0} = \ln\left(\frac{1}{100}\right).$$

$$\frac{rt_1}{V_0} = \ln(100) \Rightarrow r = \frac{V_0}{t_1} \ln(100) \Rightarrow r = 4 \ln(100). \quad \triangleleft$$

Review Exam 1.

Example

Find the solution y to the IVP

$$y' = \frac{2}{t}y - \frac{\sin(t)}{t}y^2, \quad y(2\pi) = 2\pi, \quad t > 0.$$

Solution: Not linear. **Bernoulli** for $n = 2$. Divide by y^2 .

$$\frac{y'}{y^2} - \frac{2}{t} \frac{1}{y} = -\frac{\sin(t)}{t}, \quad v = \frac{1}{y} \Rightarrow v' = -\frac{y'}{y^2}.$$

$$-v' - \frac{2}{t}v = -\frac{\sin(t)}{t} \Rightarrow v' + \frac{2}{t}v = \frac{\sin(t)}{t}.$$

We solve the linear equation with the integrating factor method.

$$A(t) = \int \frac{2}{t} dt = 2 \ln(t) = \ln(t^2) \Rightarrow \mu(t) = t^2.$$

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Example

Find the solution y to the IVP

$$y' = \frac{2}{t}y - \frac{\sin(t)}{t}y^2, \quad y(2\pi) = 2\pi, \quad t > 0.$$

Solution: Recall: $\mu(t) = t^2$. Then,

$$t^2 \left(v' + \frac{2}{t}v \right) = t^2 \frac{\sin(t)}{t} \Rightarrow (t^2 v)' = t \sin(t).$$

Integrating: $t^2 v = \int t \sin(t) dt + c$. The right hand side can be computed integrating by parts,

$$\int t \sin(t) dt = -t \cos(t) + \int \cos(t) dt, \quad \begin{cases} f = t, & g' = \sin(t), \\ f' = 1, & g = -\cos(t). \end{cases}$$

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Example

Find the solution y to the IVP

$$y' = \frac{2}{t}y - \frac{\sin(t)}{t}y^2, \quad y(2\pi) = 2\pi, \quad t > 0.$$

Solution: $\int t \sin(t) dt = -t \cos(t) + \int \cos(t) dt$. Then,

$$t^2 v = -t \cos(t) + \sin(t) + c \Rightarrow t^2 \frac{1}{y} = -t \cos(t) + \sin(t) + c.$$

The initial condition: $4\pi^2 \frac{1}{2\pi} = -2\pi \cos(2\pi) + 0 + c$, so $c = 4\pi$.

$$y = \frac{t^2}{\sin(t) - t \cos(t) + 4\pi} \quad \triangleleft$$

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Example

Find the integrating factor that converts the equation below into an exact equation, where

$$\left(x^3 e^y + \frac{x}{y}\right) y' + (2x^2 e^y + 1) = 0.$$

Solution: We first verify if the equation is not exact.

$$N = \left(x^3 e^y + \frac{x}{y}\right) \Rightarrow \partial_x N = 3x^2 e^y + \frac{1}{y}.$$

$$M = (2x^2 e^y + 1) = 0 \Rightarrow \partial_y M = 2x^2 e^y.$$

So the equation is **not exact**. We now compute

$$\frac{\partial_y M - \partial_x N}{N} = \frac{2x^2 e^y - \left(3x^2 e^y + \frac{1}{y}\right)}{\left(x^3 e^y + \frac{x}{y}\right)} = \frac{-x^2 e^y - \frac{1}{y}}{x\left(x^2 e^y + \frac{1}{y}\right)} = -\frac{1}{x}.$$

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Example

Find the integrating factor that converts the equation below into an exact equation, where

$$\left(x^3 e^y + \frac{x}{y}\right) y' + (2x^2 e^y + 1) = 0.$$

Solution: Recall: $\frac{\partial_y M - \partial_x N}{N} = -\frac{1}{x}$. Therefore,

$$\frac{\mu'(x)}{\mu(x)} = -\frac{1}{x} \Rightarrow \ln(\mu) = -\ln(x) = \ln\left(\frac{1}{x}\right) \Rightarrow \mu(x) = \frac{1}{x}.$$

So the equation $\left(x^2 e^y + \frac{1}{y}\right) y' + \left(2x e^y + \frac{1}{x}\right) = 0$ is exact. Indeed,

$$\left. \begin{aligned} \tilde{N} &= \left(x^2 e^y + \frac{1}{y}\right) \Rightarrow \partial_x \tilde{N} = 2x e^y, \\ \tilde{M} &= \left(2x e^y + \frac{1}{x}\right) \Rightarrow \partial_y \tilde{M} = 2x e^y, \end{aligned} \right\} \Rightarrow \partial_x \tilde{N} = \partial_y \tilde{M}.$$

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So the equation is **not exact**. We now compute

$$\frac{\partial_y M - \partial_x N}{N} = \frac{2x^2 e^y - \left(3x^2 e^y + \frac{1}{y}\right)}{\left(x^3 e^y + \frac{x}{y}\right)} = \frac{-x^2 e^y - \frac{1}{y}}{x\left(x^2 e^y + \frac{1}{y}\right)} = -\frac{1}{x}.$$

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Find the integrating factor that converts the equation below into an exact equation, where

$$\left(x^3 e^y + \frac{x}{y}\right) y' + (2x^2 e^y + 1) = 0.$$

Solution: Recall: $\frac{\partial_y M - \partial_x N}{N} = -\frac{1}{x}$. Therefore,

$$\frac{\mu'(x)}{\mu(x)} = -\frac{1}{x} \Rightarrow \ln(\mu) = -\ln(x) = \ln\left(\frac{1}{x}\right) \Rightarrow \mu(x) = \frac{1}{x}.$$

So the equation $\left(x^2 e^y + \frac{1}{y}\right) y' + \left(2x e^y + \frac{1}{x}\right) = 0$ is exact. Indeed,

$$\left. \begin{aligned} \tilde{N} &= \left(x^2 e^y + \frac{1}{y}\right) \Rightarrow \partial_x \tilde{N} = 2x e^y, \\ \tilde{M} &= \left(2x e^y + \frac{1}{x}\right) \Rightarrow \partial_y \tilde{M} = 2x e^y, \end{aligned} \right\} \Rightarrow \partial_x \tilde{N} = \partial_y \tilde{M}.$$

Review Exam 1.

Example

Find every solution y of the equation

$$\left(x^2 e^y + \frac{1}{y}\right) y' + \left(2x e^y + \frac{1}{x}\right) = 0.$$

Solution: The equation is exact. We need to find the potential function ψ .

$$\partial_y \psi = N, \quad \partial_x \psi = M.$$

From the first equation we get:

$$\partial_y \psi = x^2 e^y + \frac{1}{y} \Rightarrow \psi = x^2 e^y + \ln(y) + g(x).$$

Introduce the expression for ψ in the equation $\partial_x \psi = M$, that is,

$$2x e^y + g'(x) = \partial_x \psi = M = 2x e^y + \frac{1}{x} \Rightarrow g'(x) = \frac{1}{x}.$$

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Example

Find every solution y of the equation

$$\left(x^2 e^y + \frac{1}{y}\right) y' + \left(2x e^y + \frac{1}{x}\right) = 0.$$

Solution: Recall: $g'(x) = \frac{1}{x}$. Therefore $g(x) = \ln(x)$.

The potential function is $\psi = x^2 e^y + \ln(y) + \ln(x)$.

The solution y satisfies $x^2 e^{y(x)} + \ln(y(x)) + \ln(x) = c$. \triangleleft

Verification: Compute the implicit derivative in the equation above, and you should get the original differential equation.

$$2x e^y + x^2 e^y y' + \frac{1}{y} y' + \frac{1}{x} = 0.$$

Review Exam 1.

Example

Find every solution of the initial value problem

$$y' = 4x(y + \sqrt{y}), \quad y(0) = 4.$$

Solution: The equation is: Not linear.

It is a Bernoulli equation: $y' - 4x y = 4x y^n$, with $n = 1/2$.

It is separable: $\frac{y'}{y + \sqrt{y}} = 4x$.

The equation is not homogeneous. It is not exact.

Although the equation is both separable and Bernoulli, it is not simple to integrate using the separable equation method. Indeed

$$\int \frac{y'}{y + \sqrt{y}} dt = \int 4x dx + c \quad \Rightarrow \quad \int \frac{dy}{y + \sqrt{y}} = 2x^2 + c.$$

The integral on the left-hand side requires an integration table.

Review Exam 1.

Example

Find every solution of the initial value problem

$$y' = 4x(y + \sqrt{y}), \quad y(0) = 4.$$

Solution: We find solutions using the Bernoulli method.

$$y' - 4x y = 4x y^{1/2} \quad \Rightarrow \quad \frac{y'}{y^{1/2}} - 4x y^{1/2} = 4x.$$

Change the unknowns: $v = 1/y^{n-1}$, with $n = 1/2$. That is,

$$v = \frac{1}{y^{-1/2}} \quad \Rightarrow \quad v = y^{1/2}, \quad \Rightarrow \quad v' = \frac{1}{2} \frac{y'}{y^{1/2}}.$$

$$2v' - 4xv = 4x \quad \Rightarrow \quad v' - 2xv = 2x.$$

The coefficient function is $a(x) = -2x$, so $A(x) = -x^2$, and the integrating factor is $\mu(x) = e^{-x^2}$.

Review Exam 1.

Example

Find every solution of the initial value problem

$$y' = 4x(y + \sqrt{y}), \quad y(0) = 4.$$

Solution: Recall: $v' - 2xv = 2x$ and $\mu(x) = e^{-x^2}$.

$$e^{-x^2} v' - 2xe^{-x^2} v = 2x e^{-x^2} \xrightarrow{\text{Verify!}} (e^{-x^2} v)' = 2xe^{-x^2}.$$

$$e^{-x^2} v = \int 2xe^{-x^2} dx + c \Rightarrow e^{-x^2} v = -e^{-x^2} + c.$$

We conclude that $v = c e^{x^2} - 1$. The initial condition for y implies the initial condition for v , that is, $v(x) = \sqrt{y(x)}$ implies $v(0) = 2$.

$$2 = v(0) = c - 1 \Rightarrow c = 3 \Rightarrow v(x) = 3e^{x^2} - 1.$$

We finally find $y = v^2$, that is, $y(x) = (3e^{x^2} - 1)^2$. \triangleleft

Review Exam 1.

Example

Find the domain of the function y solution of the IVP

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

Solution: We first need to find the solution y .
The equation is **separable**.

$$y y' = -2t \Rightarrow \int y y' dt = \int -2t dt + c \Rightarrow \frac{y^2}{2} = -t^2 + c$$

$$\frac{4}{2} = \frac{y^2(1)}{2} = -1 + c \Rightarrow c = 3 \Rightarrow y(t) = \sqrt{2(3 - t^2)}.$$

The domain of the solution y is $D = (-\sqrt{3}, \sqrt{3})$.

The points $\pm\sqrt{3}$ do not belong to the domain of y , since y' and the differential equation are not defined there. \triangleleft

Review Exam 1.

Example

Find the domain of the function y solution of the IVP

$$y' = -\frac{2t}{y}, \quad y(t_0) = y_0 > 0.$$

Solution: The solution y is given as above, $\frac{y^2}{2} = -t^2 + c$.

The initial condition implies

$$\frac{y_0^2}{2} = \frac{y^2(t_0)}{2} = -t_0^2 + c \Rightarrow c = \frac{y_0^2}{2} + t_0^2 \Rightarrow \frac{y^2}{2} = -t^2 + t_0^2 + \frac{y_0^2}{2}.$$

The solution to the IVP is $y(t) = \sqrt{2(t_0^2 - t^2) + y_0^2}$.

The domain of the solution depends on the initial condition t_0, y_0 :

$$D = \left(-\sqrt{t_0^2 + \frac{y_0^2}{2}}, +\sqrt{t_0^2 + \frac{y_0^2}{2}} \right). \quad \triangleleft$$

Review Exam 1.

Example

Find every solution y to the equation $y' = -\frac{2x + 3y}{3x + 4y}$.

Solution: The equation is not linear, not Bernoulli, not separable.

It is homogeneous. (Multiply numerator and denominator on the right hand side by $(1/x)$.)

Is it exact? $(3x + 4y)y' + (2x + 3y) = 0$ implies $\partial_x N = 3 = \partial_y M$.

So the equation is exact.

We choose here the exact equation method. (Finding the potential function is sometimes simpler than solving homogeneous Eqs.)

We need to find the potential function ψ :

$$\partial_y \psi = N \Rightarrow \psi = 3xy + 2y^2 + g(x).$$

$$\partial_x \psi = M \Rightarrow 3y + g'(x) = 2x + 3y \Rightarrow g(x) = x^2.$$

We conclude: $\psi(x, y) = 3xy + 2y^2 + x^2$, and $\psi(x, y(x)) = c$. \triangleleft

Review Exam 1.

Example

Find every solution y to the equation $y' = -\frac{2x + 3y}{3x + 4y}$.

Solution: If we solve the problem using that the equation is homogeneous, it is more complicated than the previous calculation. We just start the calculation to see the difficulty:

$$y' = -\frac{(2x + 3y) \left(\frac{1}{x}\right)}{(3x + 4y) \left(\frac{1}{x}\right)} = -\frac{2 + 3\left(\frac{y}{x}\right)}{3 + 4\left(\frac{y}{x}\right)}.$$

The change $v = y/x$ implies $y = xv$ and $y' = v + xv'$. Hence

$$v + xv' = \frac{2 + 3v}{3 + 4v} \quad \Rightarrow \quad xv' = \frac{2 + 3v}{3 + 4v} - v = \frac{2 + 3v - 3v + 4v^2}{3 + 4v}.$$

We conclude that v satisfies $\frac{3 + 4v}{2 - 4v^2} v' = \frac{1}{x}$.

Review Exam 1.

Example

Find every solution y to the equation $y' = -\frac{2x + 3y}{3x + 4y}$.

Solution: Recall: $\frac{3 + 4v}{2 - 4v^2} v' = \frac{1}{x}$.

This equation is complicated to integrate.

$$\int \frac{3v'}{2 - 4v^2} dx + \int \frac{4v v'}{2 - 4v^2} dx = \int \frac{1}{x} dx + c = \ln(x) + c.$$

The usual substitution $u = v(x)$ implies $du = v' dx$, so

$$\int \frac{3 du}{2 - 4u^2} + \int \frac{4u du}{2 - 4u^2} = \ln(x) + c.$$

The first integral on the left-hand side requires integration tables.

This is why the exact method is simpler to use in this case. \triangleleft