

King Fahd University of Petroleum and Minerals
Department of Mathematical Sciences
Semester I, 2005-2006 (Term 051)
MATH 260-2-4 Major Exam I
Instructor: Dr. A. Shawky Ibrahim Duration: 90 Minutes

Name: _____ Serial #: _____
ID #: _____ **KEY** _____ Sec. #: _____

- All kinds of calculators are NOT allowed in this exam.
 - Write clear steps.
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Question #	Marks	Maximum Marks
1		5
2		4
3		6
4		4
5		10
6		10
7		7
8		4
Bonus Problem		10
		Out of 50

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1. (5-points) Find a differential equation that can serve as a mathematical model for the two-parameter family of curves

$$y = \alpha x^3 - 3x^5, \quad (1)$$

where α and β are independent arbitrary constants

$$(1) \Rightarrow \frac{dy}{dx} = 3\alpha x^2 + 5\beta x^4 \quad (2)$$

$$\Rightarrow \frac{d^2y}{dx^2} = 6\alpha x + 20\beta x^3 \quad (3)$$

$$x(2) - 3(1) \Rightarrow x \frac{dy}{dx} - 3y = 2\beta x^5 \quad (4)$$

$$x(3) - 2(2) \Rightarrow x \frac{d^2y}{dx^2} - 2 \frac{dy}{dx} = 10\beta x^4 \quad (5)$$

$$(4) \& (5) \Rightarrow x \left(x \frac{d^2y}{dx^2} - 2 \frac{dy}{dx} \right) = 5 \left(x \frac{dy}{dx} - 3y \right)$$

$\Rightarrow$ The required DE is

$$\Rightarrow x^2 \frac{d^2y}{dx^2} - 7x \frac{dy}{dx} + 15y = 0$$

2. (4-points) Show how the following differential equation can be solved by the method of separation of variables:

$$\frac{dy}{dx} = \frac{x^2 y e^{-2x} - 2xy + 3x^2 e^{-2x} - 6x}{y-2}$$

[Do not solve the differential equation]

$$\Rightarrow \frac{dy}{dx} = \frac{y(x^2 e^{-2x} - 2x) + 3(x^2 e^{-2x} - 2x)}{y-2}$$

$$= \frac{(x^2 e^{-2x} - 2x)(y+3)}{y-2} \quad \text{Now separate}$$

Variables $\Rightarrow \left(\frac{y-2}{y+3} \right) dy = (x^2 e^{-2x} - 2x) dx$

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3. (6-points) The rate at which the population P of a country grows at a certain time is proportional to the total population of the country at that time. If the population increased by 30% in ten years, find the exact value of the constant of proportionality.

We have $\frac{dP}{dt} = kP \Rightarrow P = C e^{kt}$

Let $P(0) = P_0 \Rightarrow C = P_0 \Rightarrow$

$$P = P_0 e^{kt}$$

We have $P(10) = P_0 + \frac{30}{100} P_0 = \frac{13P_0}{10} \Rightarrow$

$$\frac{13P_0}{10} = P_0 e^{10k} \Rightarrow e^{10k} = 1.3 \Rightarrow$$

The exact value of the constant of Proportionality

$$k = \frac{1}{10} \ln(1.3).$$

4. (4-points) Use a suitable substitution to reduce the order of the second-order differential equation

$$2y y'' + 5(y')^2 = 7y y'. \quad (1)$$

[Find the new equation but do not solve it]

Let $u = y' \Rightarrow \frac{du}{dy} = \frac{d}{dx}(y') \cdot \frac{dx}{dy}$

$$\Rightarrow \frac{du}{dy} = (y'') \left(\frac{1}{y'} \right) = \frac{y''}{u} \quad (2)$$

$\Rightarrow$ The required DE in $2y u \frac{du}{dy} + 5u^2 = 7u u'$.

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5. (10-points) Solve Bernoulli's differential equation

$$3(1+x^2) \frac{dy}{dx} = 2xy(y^3 - 1).$$

$$\Rightarrow 3(1+x^2) \frac{dy}{dx} + 2xy = 2xy^4$$

$$\Rightarrow 3(1+x^2) y^{-4} \frac{dy}{dx} + 2xy^{-3} = 2x \quad (1)$$

$$\text{Put } u = y^{-3} \Rightarrow \frac{du}{dx} = -3y^{-4} \frac{dy}{dx} \quad (2)$$

$$(1) \& (2) \Rightarrow -(1+x^2) \frac{du}{dx} + 2xu = 2x \Rightarrow$$

$$\frac{du}{dx} - \frac{2x}{1+x^2} u = -\frac{2x}{1+x^2} \quad (3)$$

which is a first-order linear DE in standard form

$$\text{I.F. of (3)} = e^{-\int \frac{2x}{1+x^2} dx} = e^{-\ln(1+x^2)} = \frac{1}{1+x^2}$$

$$\Rightarrow \frac{1}{1+x^2} u = \int \left(\frac{1}{1+x^2} \right) \left(\frac{-2x}{1+x^2} \right) dx + C$$

$$\Rightarrow \frac{1}{1+x^2} u = -\int (1+x^2)^{-2} (2x dx) + C$$

$$= (-)(-1)(1+x^2)^{-1} + C \Rightarrow$$

$$u = y^{-3} = 1 + C(1+x^2)$$

in the required form.

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6. (10-points) Show that the given differential equation is exact, then solve the initial-value problem

$$(\sin y - y \sin x)dx + (\cos x + x \cos y - y)dy = 0, \quad y(0) = 1$$

$$M = \sin y - y \sin x \Rightarrow \frac{\partial M}{\partial y} = \cos y - \sin x$$

$$N = \cos x + x \cos y - y \Rightarrow \frac{\partial N}{\partial x} = -\sin x + \cos y$$

$$\Rightarrow \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \Rightarrow \text{the given eqn is Exact DE.}$$

$$\Rightarrow \text{The G.S. is } f(x, y) = C \text{ where}$$

$$\frac{\partial f}{\partial x} = M = \sin y - y \sin x \quad (i)$$

$$\& \frac{\partial f}{\partial y} = N = \cos x + x \cos y - y \quad (ii)$$

$$(i) \Rightarrow f(x, y) = x \sin y + y \cos x + g(y) \quad (iii)$$

$$(iii) \Rightarrow \frac{\partial f}{\partial y} = x \cos y + \cos x + g'(y) \quad (iv)$$

$$\text{compare (ii) \& (iv)} \Rightarrow g'(y) = -y \Rightarrow g(y) = -\frac{1}{2}y^2$$

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

$$\Rightarrow \text{The G.S. is}$$

$$x \sin y + y \cos x - \frac{1}{2}y^2 = C$$

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7. (7-points) Let α be a constant. Write the augmented matrix of the linear system

$$\begin{aligned} x + 2y - 2z &= 4 \\ 3x - y + 4z &= 2 \\ 4x - y + (\alpha^2 - 14)z &= \alpha + 2 \end{aligned}$$

Then use the Gaussian elimination method to find the values of α for which the system is

- (a) Inconsistent
- (b) Consistent with a unique solution
- (c) Consistent with infinitely many solutions.

$$\begin{aligned} & \left[\begin{array}{ccc|c} 1 & 2 & -2 & 4 \\ 3 & -1 & 4 & 2 \\ 4 & 1 & \alpha^2 - 14 & \alpha + 2 \end{array} \right] \xrightarrow{\substack{-3R_1 + R_2 \\ -4R_1 + R_3}} \left[\begin{array}{ccc|c} 1 & 2 & -2 & 4 \\ 0 & -7 & 10 & -10 \\ 0 & -7 & \alpha^2 - 6 & \alpha - 14 \end{array} \right] \\ & \xrightarrow{-R_2 + R_3} \left[\begin{array}{ccc|c} 1 & 2 & -2 & 4 \\ 0 & -7 & 10 & -10 \\ 0 & 0 & \alpha^2 - 16 & \alpha - 4 \end{array} \right] \end{aligned}$$

At this stage we can see that :

- (i) The system is inconsistent if $\alpha = -4$, in such a case the last row is $0 \ 0 \ 0 \mid -8 \Rightarrow 0 = -8$ which is impossible.
- (ii) The system has a unique solution if $\alpha \neq 4, -4$
- (iii) The system has infinitely many solutions if $\alpha = 4$, in such a case the elements in the last row becomes all zeros and hence y and x can be written in terms of z .

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8. (4 points) Use Gauss-Jordan Elimination to find, if any, the set of all nontrivial solutions of the system

$$2x - y + 2z = 0$$

$$3x + 2z - z = 0$$

$$x + 3y - 3z = 0$$

$$\left[\begin{array}{ccc|c} 2 & -1 & 2 & 0 \\ 3 & 2 & -1 & 0 \\ 1 & 3 & -3 & 0 \end{array} \right] \xrightarrow{R_1 \leftrightarrow R_3} \left[\begin{array}{ccc|c} \textcircled{1} & 3 & -3 & 0 \\ \boxed{3} & 2 & -1 & 0 \\ \boxed{2} & -1 & 2 & 0 \end{array} \right] \xrightarrow{\begin{array}{l} -3R_1 + R_2 \\ -2R_1 + R_3 \end{array}}$$

$$\left[\begin{array}{ccc|c} 1 & 3 & -3 & 0 \\ 0 & \textcircled{-7} & 8 & 0 \\ 0 & \boxed{-7} & 8 & 0 \end{array} \right] \xrightarrow{-R_2 + R_3} \left[\begin{array}{ccc|c} 1 & 3 & -3 & 0 \\ 0 & -7 & 8 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

Let $z = \alpha$, where α is any real number $\Rightarrow$

$$R_2: -7y + 8\alpha = 0 \Rightarrow y = \frac{8}{7}\alpha \Rightarrow$$

$$R_1: \alpha + 3\left(\frac{8}{7}\alpha\right) - 3(\alpha) = 0 \Rightarrow$$

$$\alpha = -\frac{3}{7}\alpha$$

$\Rightarrow$ The system has infinitely many solutions, and

The system consist of all ordered triples of the

form $\left(-\frac{3}{7}\alpha, \frac{8}{7}\alpha, \alpha\right)$

for any real number α .

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Bonus Problem (10-points): Solve the differential equation

$$x \frac{dy}{dx} + y(\ln y - \ln x - 1) = 0.$$

$$\Rightarrow x \frac{dy}{dx} + y \left(\ln \left(\frac{y}{x} \right) - 1 \right) = 0.$$

$$\Rightarrow y \left(\ln \left(\frac{y}{x} \right) - 1 \right) dx + x dy = 0 \quad (1)$$

$\Rightarrow$ Both $M = y \left(\ln \frac{y}{x} - 1 \right)$ and $N = x$ are homogeneous of degree 1.

$$\text{Let } \frac{y}{x} = v \Rightarrow y = xv \Rightarrow$$

$$dy = x dv + v dx \Rightarrow \text{DE (1) becomes}$$

$$xv (\ln v - 1) dx + x(x dv + v dx) = 0$$

$$\Rightarrow [xv \ln v - x/v + x/v] dx + x^2 dv = 0$$

$$\Rightarrow xv \ln v dx + x^2 dv = 0 \Rightarrow$$

$$\frac{1}{x} dx + \frac{1}{v \ln v} dv = 0 \Rightarrow$$

$$\int \frac{1}{x} + \int \frac{1}{v \ln v} dv = C \Rightarrow$$

$$\ln|x| + \ln|\ln v| = C \Rightarrow \text{The G.S. is}$$

$$\boxed{\ln|x| + \ln\left|\ln \frac{y}{x}\right| = C}$$