

KING FAHD UNIVERSITY OF PETROLEUM & MINERALS
Department of Mathematics and Statistics

MATH 202-(072)

Exam I

March 18, 2008

Time: 80 Minutes

Name: *Solution*

Sec.#

I.D. #

Ser. #

No Calculator is Allowed in the Exam

Show All Necessary Work

Question	Points
1	<i>12</i>
2	<i>6</i>
3	<i>12</i>
4	<i>6</i>
5	<i>12</i>
6	<i>13</i>
7	<i>13</i>
8	<i>13</i>
9	<i>13</i>
Total	<i>100</i>

12 1. Consider the autonomous first order differential equation $\frac{dy}{dx} = 15 - 2y - y^2$.

a) Find the critical points and classify each one in terms of its stability.

$$f(y) = 0 \Rightarrow 15 - 2y - y^2 = 0$$

$$(5+y)(3-y) = 0$$

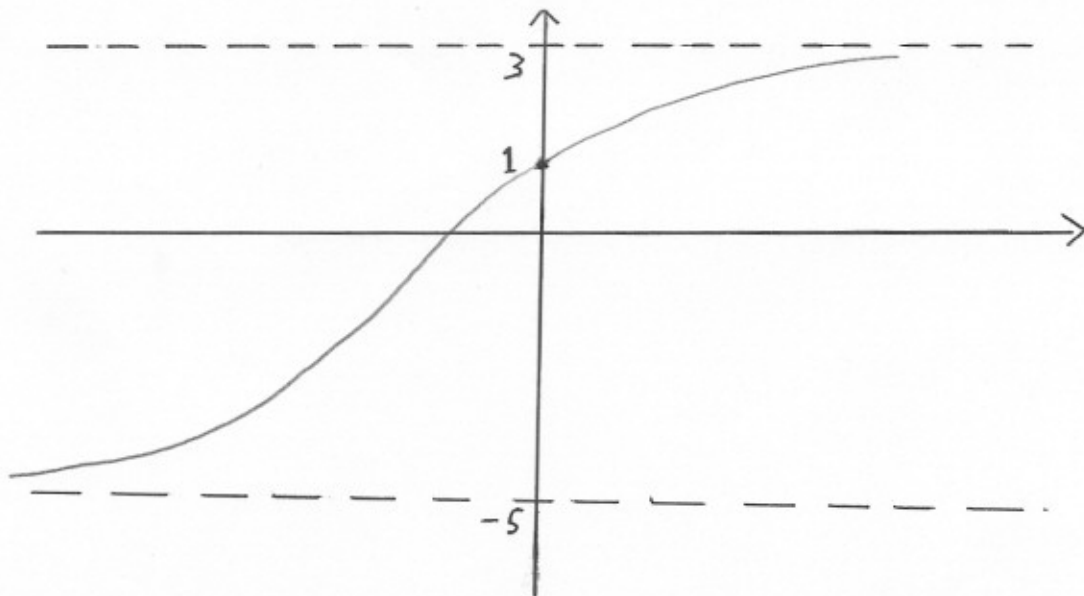
Critical pts: $y = -5, 3$

unstable

asym. stable



b) Sketch the graph of the solution curve determined by the initial condition $y(0) = 1$.



6 2. It is known that $y = \frac{2+2ce^{4x}}{1-ce^{4x}}$ is a one parameter family of Solutions of the ODE $y' = y^2 - 4$. Find a Singular Solution of this ODE.

$$y' = y^2 - 4 = (y-2)(y+2) \Rightarrow y = 2, -2 \text{ are solutions.}$$

Note that $y = -2$ is a solution that cannot be obtained from the above family of solutions. So, $y = -2$ is a singular solution.

12 3. Write the 1st Order Differential Equations in the Standard Form in one of the following Types: Separable, Linear in y (or in x), Homogeneous (with its degree), Bernoulli, or Exact.

No	Equation	Work out Standard Form	Type
i	$[3x^2y^2 + \sin y] \frac{dy}{dx} = -(2xy^3 + e^x)$	$(3x^2y^2 + \sin y) dy = -(2xy^3 + e^x) dx$ $(2xy^3 + e^x) dx + (3x^2y^2 + \sin y) dy = 0$ $M dx + N dy = 0$ $\frac{\partial M}{\partial y} = 6xy^2 = \frac{\partial N}{\partial x}$	Exact
ii	$[x^2 - 1] dy = [xy - y + 1] dx$	$\frac{dy}{dx} = \frac{xy - y + 1}{x^2 - 1}$ $\frac{dy}{dx} - \left(\frac{x-1}{x^2-1}\right)y = \frac{1}{1-x^2}$ $\frac{dy}{dx} + P(x)y = f(x)$	Linear
ii	$\frac{dy}{dx} = 1 + x^2 + y^2 + x^2y^2$	$\frac{dy}{dx} = x^2(1+y^2) + 1+y^2$ $= (1+y^2)(x^2+1)$ $\frac{dy}{1+y^2} = (x^2+1) dx$ $\text{or } \frac{dy}{dx} = f(y)g(x)$	Separable
v	$(4y - x^4y^2) dx = -x dy$	$\frac{dy}{dx} + \frac{4y - x^4y^2}{x} = 0$ $\frac{dy}{dx} + \frac{4}{x}y = x^3y^2$ $\frac{dy}{dx} + P(x)y = f(x)y^n$	Bernoulli

- 6 4. Determine How many solutions are there to the initial value problem

$$\frac{1}{x^2} \frac{dy}{dx} + y^2 = \frac{1}{x}, \quad y(0) = 2. \quad \text{Justify your answer.}$$

$$\frac{dy}{dx} = x - x^2 y^2 = f(x, y)$$

$f(x, y)$ and $\frac{\partial f}{\partial y}$ are continuous $\Rightarrow \exists$ a unique solution

- 7 5. Verify that the following DE is not exact and then find an **integrating factor** that can be used in order to convert it to exact: (Do not solve the equation)

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

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

$$\frac{\partial M}{\partial y} = 2x^2 - 4y + 2x \quad \frac{\partial N}{\partial x} = 2x$$

$$\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x} \Rightarrow \text{Not exact.}$$

$$\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} = 2x^2 - 4y$$

$$\frac{1}{N} \left[\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right] = \frac{1}{x^2 - 2y} (2x^2 - 4y) = \frac{2(x^2 - 2y)}{x^2 - 2y} = 2$$

$$\mu = e^{\int \frac{1}{N} \left[\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right] dx} = e^{\int 2 dx} = e^{2x}$$

13) 6. Solve: $\frac{dx}{dt} + \frac{x}{1+t} = e^t$

$$\frac{dx}{dt} + \left(\frac{1}{1+t}\right)x = e^t$$

of the form: $\frac{dx}{dt} + P(t)x = Q(t) \Rightarrow$ Linear

$$\mu = e^{\int \frac{1}{1+t} dt} = e^{\ln|1+t|} = 1+t$$

$$\left. \begin{array}{l} \text{to find } \int te^t dt: \\ \text{put } u=t, dv=e^t dt \\ du=1, v=e^t \\ \Rightarrow \int te^t dt = te^t - \int e^t dt \\ = te^t - e^t \end{array} \right\}$$

$$\frac{d}{dt} (x(1+t)) = (1+t)e^t$$

$$x(1+t) = \int (1+t)e^t dt = \int e^t dt + \int te^t dt$$

$$= e^t + te^t - e^t + C = te^t + C$$

The solution is

$$\boxed{x = \frac{te^t + C}{1+t}}$$

13) 7. Solve: $(e^x + e^{-x})y' = y^2$

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

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

$$\int \frac{dx}{e^x + e^{-x}} = \int \frac{dy}{y^2}$$

$$\text{Now, } \frac{1}{e^x + e^{-x}} = \frac{e^x}{e^{2x} + 1} = \frac{e^x}{1 + (e^x)^2}$$

$$\therefore \int \frac{dx}{e^x + e^{-x}} = \int \frac{e^x}{1 + (e^x)^2} dx = \tan^{-1} e^x + C$$

$$\text{Substitute in } (*) \Rightarrow \boxed{\tan^{-1} e^x + C = -\frac{1}{y}}$$

8. verify that the following DE is Homogeneous, then solve the IVP:

$$xydx - (x^2 + y^2)dy = 0, \quad y(1) = e.$$

$$\left. \begin{aligned} f(x,y) &= xy \\ f(tx,ty) &= (tx)(ty) \\ &= t^2 xy \\ &= t^2 f(x,y) \\ \therefore f &\text{ is hom. of degree } 2 \end{aligned} \right\} \left. \begin{aligned} g(x,y) &= -(x^2 + y^2) \\ g(tx,ty) &= -(x^2 t^2 + y^2 t^2) \\ &= t^2 [-(x^2 + y^2)] \\ &= t^2 g(x,y) \\ \therefore g &\text{ is hom of degree } 2 \end{aligned} \right\}$$

\therefore the given DE is homogeneous.

To solve: let $y = ux$
 $dy = u dx + x du$

Substitute in the DE:

$$x^2 u dx - (x^2 + x^2 u^2)(u dx + x du) = 0$$

$$(x^2 u - x^2 u - x^2 u^3) dx + (-x^3 - x^3 u^2) du = 0$$

$$-x^2 u^3 dx - x^3(1+u^2) du = 0$$

$$\frac{\div x^3}{x^3} \quad -\frac{dx}{x} - \frac{1+u^2}{u^3} du = 0$$

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

$$\frac{dx}{x} = -\int \left(\frac{1}{u^3} + \frac{1}{u} \right) du$$

$$\ln|x| = \frac{1}{2u^2} - \ln|u| + C$$

$$\ln|x| + \ln|u| - \frac{1}{2u^2} = C \quad \nearrow$$

$$\ln|x| + \ln\left|\frac{y}{x}\right| - \frac{x^2}{2y^2} = C$$

$$\ln|y| - \frac{x^2}{2y^2} = C$$

using $y(1) = e \Rightarrow 1 - \frac{1}{2e^2} = C$

\therefore the solution is

$$\ln|y| - \frac{x^2}{2y^2} = 1 - \frac{1}{2e^2}$$

13 9. Solve: $(e^x + y)dx + (x + \ln y)dy = 0$.

$$M dx + N dy = 0$$

$$\frac{\partial M}{\partial y} = 1, \quad \frac{\partial N}{\partial x} = 1 \Rightarrow \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

\Rightarrow It is an exact equation

$\Rightarrow \exists f$ such that

$$\frac{\partial f}{\partial x} = M = e^x + y, \quad \frac{\partial f}{\partial y} = N = x + \ln y$$

$$f(x, y) = \int (e^x + y) dx = e^x + xy + g(y) \quad (*)$$

$$\frac{\partial f}{\partial y} = x + g'(y) = N = x + \ln y$$

$$\Rightarrow g'(y) = \ln y$$

$$\Rightarrow g(y) = \int \ln y dy = y \ln y - y + K$$

Substitute for $g(y)$ in (*):

$$f(x, y) = e^x + xy + y \ln y - y + K$$

\therefore the solution is:

$$e^x + xy + y \ln y - y = C$$