

King Fahd University of Petroleum & Minerals
Department of Mathematics & Statistics
Math 202 Major Exam I
The First Semester of 2009-2010 (091)

Time Allowed: 90 Minutes

Name: _____ ID#: _____

Section/Instructor: _____ Serial #: _____

- Mobiles and calculators are not allowed in this exam.
 - Write all steps clear.
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| Question # | Marks | Maximum Marks |
|------------|-------|---------------|
| 1 | | 6 |
| 2 | | 10 |
| 3 | | 10 |
| 4 | | 10 |
| 5 | | 10 |
| 6 | | 10 |
| 7 | | 10 |
| Total | | 66 |

Q:1 (a) (3 points) Show that $y = c_1e^x + c_2e^{-x}$ is a two parameter family of solutions of

$$y'' - y = 0.$$

Sol. $y = c_1e^x + c_2e^{-x}$, $y' = c_1e^x - c_2e^{-x}$, and $y'' = c_1e^x + c_2e^{-x}$

$$y'' - y = c_1e^x + c_2e^{-x} - c_1e^x - c_2e^{-x} = 0$$

(b) (3 points) Find a member of this family that satisfy: $y(1) = 0$ and $y'(1) = e$.

Sol. $y(1) = 0 \Rightarrow c_1e + c_2e^{-1} = 0$ (1)

$$y'(1) = e \Rightarrow c_1e - c_2e^{-1} = e$$
 (2)

$$(1) + (2) \Rightarrow 2c_1e = e \Rightarrow c_1 = \frac{1}{2}$$

$$(1) - (2) \Rightarrow 2c_2e^{-1} = -e \Rightarrow c_2 = -\frac{e^2}{2}$$

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

Q:2 (10 points) Solve the differential equation

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

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

$$\left(1 + \frac{2}{y-1}\right) dy = \left(\frac{2}{3} + \frac{\frac{5}{3}}{3x-1}\right) dx$$

$$y + 2 \ln|y-1| = \frac{2}{3}x + \frac{5}{9} \ln|3x-1| + C_1$$

$$\ln(y-1)^2 - \ln(3x-1)^{\frac{5}{9}} = \frac{2}{3}x - y + C_1$$

$$\ln\left(\frac{(y-1)^2}{(3x-1)^{\frac{5}{9}}}\right) = \frac{2}{3}x - y + C_1$$

$$\frac{(y-1)^2}{(3x-1)^{\frac{5}{9}}} = e^{\frac{2}{3}x - y + C_1} = Ce^{\frac{2}{3}x - y}$$

Q:3 (10 points) Solve the IVP

$$(x+1) \frac{dy}{dx} + (x+2)y = 2xe^{-x}, \quad y(0) = 1$$

Sol. $\frac{dy}{dx} + \frac{x+2}{x+1}y = \frac{2xe^{-x}}{x+1} \quad (*)$

$$P(x) = \frac{x+2}{x+1} = 1 + \frac{1}{x+1} \text{ and } IF = e^{\int (1+\frac{1}{x+1})dx} = e^{x+\ln(x+1)} = (x+1)e^x$$

Multiplying both sides of (*) by IF we get $\frac{d}{dx}((x+1)e^xy) = 2x$

$$(x+1)e^xy = x^2 + C$$

$$y(0) = 1 \Rightarrow C = 1 \text{ and the solution is } y = \frac{(x^2+1)e^{-x}}{x+1}.$$

Q:4 Given the following differential equation

$$8xy^2 dx + (12x^2y + 40y^2 - 2) dy = 0.$$

(a) (2 points) Determine if the differential equation is EXACT or not.

Sol. $M(x, y) = 8xy^2, N(x, y) = 12x^2y + 40y^2 - 2$

$$M_y = 16xy, \text{ and } N_x = 24xy.$$

Since $M_y \neq N_x$, therefore the give DE is not EXACT.

(b) (4 points) Express the given differential equation as an exact equation by multiplying with an appropriate Integrating Factor.

Sol. $\frac{N_x - M_y}{M} = \frac{24xy - 16xy}{8xy^2} = \frac{8xy}{8xy^2} = \frac{1}{y}.$

$$\mu(x, y) = e^{\int \frac{1}{y} dy} = e^{\ln y} = y$$

Multiplying by $\mu(x, y)$, we get the exact equation

$$8xy^3 dx + (12x^2y^2 + 40y^3 - 2y) dy = 0.$$

(c) (4 points) Solve the exact differential equation obtained in (b).

Sol. $\frac{\partial f}{\partial x} = M(x, y) = 8xy^3$ and by integrating we get $f(x, y) = 4x^2y^3 + g(y)$

$$\text{Now } \frac{\partial f}{\partial y} = 12x^2y^2 + g'(y) = N(x, y) = 12x^2y^2 + 40y^3 - 2y$$

$$\Rightarrow g'(y) = 40y^3 - 2y \Rightarrow g(y) = 10y^4 - y^2 + C$$

The one parameter family of solutions is $4x^2y^3 + 10y^4 - y^2 + C = 0.$

Q:5 (a) (5 points) Find a suitable substitution that transforms the differential equation

$$(\sin x - y^2 \cos x) dx + \frac{1}{y} dy = 0.$$

into a **LINEAR** differential equation. Find the new linear equation **but do not solve it**.

Sol. Given equation can be written as $\frac{dy}{dx} + (\sin x) y = \cos x y^3$ which is a Bernoulli's equation with $n = 3$.

$$\text{Let } u = y^{1-3} = y^{-2} \text{ or } y = u^{-\frac{1}{2}} \text{ and } \frac{dy}{dx} = \frac{dy}{du} \frac{du}{dx} = -\frac{1}{2} u^{-\frac{3}{2}} \frac{du}{dx}.$$

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

$$\frac{du}{dx} - (2 \sin x) u = -2 \cos x \text{ which is a LINEAR equation.}$$

(b) (5 points) Find a suitable substitution that transforms the differential equation

$$(2x^2 + 3xy) dx + 5y^2 dy = 0$$

into a **SEPARABLE** differential equation. Find the new separable equation **but do not solve it**.

Sol. $M(x, y) = 2x^2 + 3xy$ and $N(x, y) = 5y^2$ are homogeneous functions of degree 2 and therefore the given equation is also homogeneous.

Put $y = ux$ and $dy = u dx + x du$ is the given equation

$$(2x^2 + 3x^2u) dx + 5x^2u^2(xdu + u dx) = 0$$

$$(2 + 3u) dx + 5u^2(xdu + u dx) = 0$$

$$(5u^3 + 3u + 2) dx + 5u^2 x du = 0$$

$$\frac{1}{x} dx = -\frac{5u^2}{5u^3 + 3u + 2} du \text{ which is a separable equation.}$$

Q6 (10 points) A small metal bar initially at $75^\circ F$ is placed in a freezer. The freezer is kept at the constant temperature $35^\circ F$. After one minute the temperature of the metal bar is $55^\circ F$. Find the exact time needed for the temperature of the metal bar to reach $45^\circ F$ after it is placed in the freezer.

Sol. $T(0) = 75$, $T_m = 35$, $T(1) = 55$ and we need to find $T(?) = 45$

$$\frac{dT}{dt} = (T - T_m)k \Rightarrow \frac{1}{T - T_m} dT = k dt$$

$$\ln(T - T_m) = kt + C$$

$$T - T_m = e^{kt+C_1} = Ce^{kt} \Rightarrow T = T_m + Ce^{kt} = 35 + Ce^{kt}$$

$$T(0) = 75 \Rightarrow 75 = 35 + C \Rightarrow C = 40 \text{ and } T = 35 + 40e^{kt}$$

$$T(1) = 55 \Rightarrow 55 = 35 + 40e^k \Rightarrow e^k = \frac{20}{40} = \frac{1}{2} \text{ and } e^{kt} = \left(\frac{1}{2}\right)^t$$

$$T = 35 + 40\left(\frac{1}{2}\right)^t$$

$$T(?) = 45 \Rightarrow 45 = 35 + 40\left(\frac{1}{2}\right)^t \Rightarrow \left(\frac{1}{2}\right)^t = \frac{1}{4}$$

$$t \ln\left(\frac{1}{2}\right) = \ln\left(\frac{1}{4}\right) \Rightarrow t = \frac{\ln\left(\frac{1}{4}\right)}{\ln\left(\frac{1}{2}\right)} = \frac{\ln 4}{\ln 2} = \log_2 4 = 2.$$

Q:7 (10 points) Verify that $y_1(x) = 2 \sin x + 3 \cos x$ and $y_2(x) = \sin x - \cos x$ are solutions of $y'' + y = 0$. Also determine if $\{y_1(x), y_2(x)\}$ form a fundamental set of solutions on $[0, 2\pi]$.

Sol. $y_1(x) = 2 \sin x + 3 \cos x$

$$y_1'(x) = 2 \cos x - 3 \sin x \text{ and } y_1''(x) = -2 \sin x - 3 \cos x = -y_1(x) \Rightarrow y_1'' + y_1 = 0.$$

$$y_2(x) = \sin x - \cos x$$

$$y_2'(x) = \cos x + \sin x \text{ and } y_2''(x) = -\sin x + \cos x = -y_2(x) \Rightarrow y_2'' + y_2 = 0.$$

$$\begin{aligned} W(y_1, y_2) &= \begin{vmatrix} 2 \sin x + 3 \cos x & \sin x - \cos x \\ 2 \cos x - 3 \sin x & \cos x + \sin x \end{vmatrix} \\ &= (2 \sin x + 3 \cos x)(\cos x + \sin x) - (\sin x - \cos x)(2 \cos x - 3 \sin x) \\ &= 5 \cos^2 x + 5 \sin^2 x = 5 \neq 0 \text{ for all } x. \end{aligned}$$

Hence $\{y_1(x), y_2(x)\}$ form a fundamental set of solutions.