

King Fahd University of Petroleum & Minerals
Department of Mathematics & Statistics
Math 202 Major Exam I
The Second Semester of 2008-2009 (082)

Time Allowed: 90 Minutes

Name: _____ ID#: _____

Section/Instructor: _____ Serial #: _____

- All types of calculators are not allowed in this exam.
- Write clear steps.

KEY

Question #	Marks	Maximum Marks
1		6
2		6
3		6
4		7
5		6
6		7
7		6
Total		44

1. Consider the differential equation

$$\frac{dy}{dx} = y^2 \quad (A)$$

- (a) (2-points) Verify that $y = \frac{-1}{x+c}$ is a one-parameter family of solutions of equation (A).

$$y = \frac{-1}{x+c}$$

$$\Rightarrow y' = \frac{1}{(x+c)^2} = y^2$$

(2)

- (b) (2-points) Find the solution of equation (A) which satisfies the initial condition $y(0) = 2$.

$$y(0) = 2 \Rightarrow 2 = -\frac{1}{c} \Rightarrow c = -\frac{1}{2}$$

(1)

$$\Rightarrow y = -\frac{1}{x-1/2} \text{ is solution of IVP}$$

(1)

- (c) (2-points) Find, if any, all singular solutions of equation (A) and determine the largest interval of existence of each singular solution obtained.

Singular solutions are given by solving

$$y^2 = 0 \Rightarrow y = 0$$

(1)

The largest interval of existence

$$\text{is } (-\infty, \infty)$$

(1)

2. (a) (3-points) Given that $x(t) = c_1 \cos wt + c_2 \sin wt$ is the general solution of the differential equation

$$\ddot{x} + w^2 x = 0 \quad \text{on} \quad (-\infty, \infty), \quad w \neq 0.$$

Find all solutions which satisfy the boundary conditions $x(0) = 0$ and $\dot{x}\left(\frac{\pi}{2w}\right) = 0$.

$$x(0) = 0 \Rightarrow c_1 = 0 \Rightarrow x(t) = c_2 \sin(wt) \quad] \quad (1)$$

$$\dot{x}(t) = c_2 w \cos(wt) \quad] \quad (1)$$

$$\dot{x}\left(\frac{\pi}{2w}\right) = 0 \Rightarrow c_2 w \cos \frac{\pi}{2} = 0$$

$$c_2 w \cos \frac{\pi}{2} = 0 \quad \text{holds for all } c_2 \quad] \quad (1)$$

\Rightarrow

$$\text{All solutions are } x(t) = c_2 \sin(wt) \quad]$$

- (b) (3-points) Given $y_1 = e^x$ and $y_2 = e^x \tan x$ are two solutions of the differential equation

$$y'' - 2(1 + \tan x)y' + (1 + 2 \tan x)y = 0. \quad (B)$$

Determine whether or not the set $\{y_1, y_2\}$ forms a fundamental set of solutions of equation (B) on the interval $\left(0, \frac{\pi}{2}\right)$.

$$W(y_1, y_2) = \begin{vmatrix} e^x & e^x \tan x \\ e^x & e^x (\tan x + \sec^2 x) \end{vmatrix} \quad (1)$$

$$= e^{2x} \sec^2 x \quad (1)$$

$$\neq 0 \quad \forall x \in \left(0, \frac{\pi}{2}\right)$$

\Rightarrow solutions are independent and form a fundamental set of solutions (1)

3. (a) (3-points) Find a suitable substitution that transforms the differential equation

$$xy \, dy + (4x^2 + y^2) \, dx = 0$$

to a separable equation. Find the new equation, but do not find its solution.

DE is homogeneous.

①

Let $y = ux$

$$\Rightarrow dy = u \, dx + x \, du$$

Substituting in DE

\Rightarrow

$$ux \, du + (4 + 2u^2) \, dx = 0$$

$$\Rightarrow \frac{u}{4 + 2u^2} \, du = -\frac{dx}{x}$$

which is separable

②

- (b) (3-points) Find a suitable substitution that transforms the differential equation

$$(\cot x - y^2 \sin^3 x) \, dx + \frac{1}{y} \, dy = 0$$

to a linear equation. Write the new equation in standard form, but do not find its solution.

DE can be written as

$$\frac{dy}{dx} + (\cot x) y = (\sin^3 x) y^3 \quad (*)$$

①

which is Bernoulli DE with $n=3$

Let $u = y^{-2} \Rightarrow \frac{du}{dx} = -2y^{-3} \frac{dy}{dx}$

Substituting in (*)

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

$$\Rightarrow \frac{du}{dx} - 2(\cot x) u = -2 \sin^3 x$$

which is linear

②

4. (7-points) Solve the initial-value problem

$$(x \ln x) \frac{dy}{dx} + \cos^2 y = 1, \quad y(e) = \frac{\pi}{4}.$$

\Rightarrow

$$x \ln x \frac{dy}{dx} = 1 - \cos^2 y$$

\Rightarrow

$$x \ln x \frac{dy}{dx} = \sin^2 y$$

\Rightarrow

$$\csc^2 y \, dy = \frac{1}{x \ln x} \, dx$$

\Rightarrow

$$-\cot y = \ln(\ln x) + C$$

$$y(e) = \frac{\pi}{4} \Rightarrow C = -1$$

\Rightarrow

$$\cot y + \ln(\ln x) = 1$$

is solution of IVP

③

②

②

5. (6-points) Find the general solution of the differential equation

$$y dx = (x + y \ln y) dy.$$

The equation is linear in x , $\frac{dx}{dy}$

because it can be written as

$$\frac{dx}{dy} - \frac{x}{y} = \ln y \quad \text{--- (A)}$$

Integrating factor is $u = e^{\int -\frac{1}{y} dy} = \frac{1}{y}$

Multiplying (A) with $u = \frac{1}{y}$

$$\Rightarrow \frac{d}{dy} \left(\frac{1}{y} x \right) = \frac{1}{y} \ln y$$

$$\begin{aligned} \Rightarrow \frac{x}{y} &= \int \frac{\ln y}{y} dy \\ &= \frac{(\ln y)^2}{2} + C \end{aligned}$$

\Rightarrow General solution

$$x = \frac{y(\ln y)^2}{2} + C y$$

6. (7-points) Solve the differential equation

$$(3x + 4y^2)dx + 4xy \, dy = 0,$$

by transforming it into an exact differential equation. [No other technique will be accepted].

$$M(x,y) = 3x + 4y^2 \quad \text{and} \quad N(x,y) = 4xy$$

$$\Rightarrow M_y = 8y \quad \text{and} \quad N_x = 4y$$

• Finding integrating factor

$$\frac{M_y - N_x}{N} = \frac{1}{x}, \text{ function of } x \text{ alone}$$

$$\mu(x) = e^{\int \frac{dx}{x}} = x$$

• Making DE exact

$$(3x^2 + 4xy^2)dx + 4x^2y \, dy = 0$$

$$\text{Solving } \frac{\partial f}{\partial x} = 3x^2 + 4xy^2$$

$$\Rightarrow f(x,y) = x^3 + 2x^2y^2 + g(y) \quad (*)$$

$$\frac{\partial f}{\partial y} = 4x^2y + g'(y) = \mu(x)N(x,y) = 4x^2y$$

$$\Rightarrow g'(y) = 0 \Rightarrow g(y) = C_1$$

$$\Rightarrow f(x,y) = x^3 + 2x^2y^2 + C_1$$

$$\Rightarrow x^3 + 2x^2y^2 = C \quad \text{is general solution.}$$

7. (6-points) A glass of water initially at 50°F is placed in a freezer. The freezer is kept at the constant temperature of 30°F . After one hour the temperature of the water in glass is 40°F . Find the exact time needed for the temperature of the water to reach 32°F after it is placed in the freezer.

To solve IVP

$$\frac{dT}{dt} = k(T-30), \quad T(0) = 50$$

$$\Rightarrow T(t) = 30 + Ce^{kt}$$

Using $T(0) = 50 \Rightarrow C = 20$
 $\Rightarrow T(t) = 30 + 20e^{kt}$

Finding k , using $T(1) = 40$

$$\Rightarrow 40 = 30 + 20e^k$$

$$\Rightarrow k = -\ln 2$$

~~$$\Rightarrow T(t) = 30 + 20e^{-t \ln 2}$$~~

$$\Rightarrow T(t) = 30 + 20e^{-t \ln 2} = 30 + 20(2^{-t})$$

Finding 't' such that $T(t) = 32$

$$\Rightarrow 32 = 30 + 20(2^{-t})$$

$$\Rightarrow \frac{-t}{2} = \frac{1}{10}$$

$$\Rightarrow t = \frac{\ln 10}{\ln 2}$$