

1. (20 points) Find the exact solution of the initial value problem. Indicate the interval of existence.

$$y' = x/(1+2y), \quad y(-1) = 0.$$

$$\int (1+2y) dy = \int x dx$$

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

$$0^2 + 0 = \frac{1}{2}(-1)^2 + C$$

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

$$0 = \frac{1}{2} + C$$

$$C = -\frac{1}{2}$$

$$2y^2 + 2y - (x^2 - 1) = 0$$

$$y = \frac{-2 \pm \sqrt{4 - 4(2)(1-x^2)}}{4} = -\frac{1}{2} \pm \frac{1}{2} \sqrt{1 - 2 + 2x^2}$$

$$y = -\frac{1}{2} \pm \frac{1}{2} \sqrt{2x^2 - 1}$$

The solution to this initial value problem must contain the initial value $y(-1) = 0$, so the solution must be

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

~~must contain the initial value $y(-1) = 0$, so the interval of existence is~~

$$2x^2 - 1 \text{ must be } \geq 0$$

$$2x^2 - 1 \geq 0$$

$$2x^2 \geq 1$$

$$x^2 \geq \frac{1}{2}$$

$$x \in (-\infty, -\frac{1}{\sqrt{2}}) \cup (\frac{1}{\sqrt{2}}, \infty)$$

Since the interval of existence must contain the initial value

$y(-1) = 0$, it has to be

$$x \in (-\infty, -\frac{1}{\sqrt{2}})$$

2. (20 points) Find the solution of the initial value problem.

$$\frac{(1+t^2)y' + 4ty}{1+t^2} = \frac{(1+t^2)^{-2}}{1+t^2}, \quad y(1) = 0.$$

$$y' + \frac{4t}{1+t^2}y = (1+t^2)^{-3}$$

$$a(t) = -\frac{4t}{1+t^2}$$

$$(uy)' = (1+t^2)^{-3} \cdot u$$

$$\int ((1+t^2)^2 y)' = \int (1+t^2)^{-1}$$

$$(1+t^2)^2 y = \arctan t + C$$

$$\frac{(1+t^2)^2 y}{(1+t^2)^2} = \frac{\arctan t - \frac{\pi}{4}}{(1+t^2)^2}$$

$$(1+1^2)^2 \cdot 0 = \arctan 1 + C$$

$$0 = \frac{\pi}{4} + C$$

$$C = -\frac{\pi}{4}$$

$$y = \frac{\arctan t - \frac{\pi}{4}}{(1+t^2)^2}$$

✓ 20

$$\begin{aligned} u &= e^{-\int a(t) dt} \\ &= e^{-\int -\frac{4t}{1+t^2} dt} \\ &= e^{2 \ln |1+t^2|} \\ &= (1+t^2)^2 \end{aligned}$$

3. (20 points) Find the integrating factor to make the following equation into an exact equation. Then find the general solution. (If you remember the integrating factor, you can use it directly.)

$$(x^2y^2 - 1)ydx + (1 + x^2y^2)xdy = 0. \quad \text{i.f.} = \frac{1}{xy}$$

Multiply by integrating factor: $(xy^2 - \frac{1}{x})dx + (\frac{1}{y} + x^2y)dy = 0$ ✓

$$\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x} = 2xy \quad \text{so this is exact}$$

$$\int \frac{\partial F}{\partial x} = \int xy^2 - \frac{1}{x} dx \quad \frac{\partial F}{\partial y} = \frac{1}{y} + x^2y$$

$$F(x,y) = \frac{1}{2}x^2y^2 - \ln|x| + \phi(y) \quad \checkmark$$

$$\frac{\partial F}{\partial y} = \cancel{x^2y} + \phi'(y) = \frac{1}{y} + \cancel{x^2y} \quad \int \phi'(y) = \int \frac{1}{y} dy$$

$$\phi(y) = \ln|y| \quad \checkmark$$

$$F(x,y) = \frac{1}{2}x^2y^2 - \ln|x| + \ln|y|$$

$$\boxed{\frac{1}{2}x^2y^2 - \ln|x| + \ln|y| = C} \quad \checkmark$$

good!

4. (20 points) Suppose that x is a solution to the initial value problem

$$x' = x - t^2 + 2t$$

~~$$x' = \frac{x^3 - x}{1 + t^2 x^2}, \quad x(0) = 1.$$~~

~~17~~ ~~20~~ 19
20

Show that $x(t) > t^2$ for all t for which x is defined.

We can see that $x(t) = t^2$ is a solution to this diff. equation:

$$x'(t) = 2t$$

$$2t = t^2 - t^2 + 2t \quad \checkmark$$

$$2t = 2t \quad \checkmark$$

It has an initial value of $x(0) = 0^2 = 0$ at $t = 0$.

Since the function itself, $f(t) = x - t^2 + 2t$, and its derivative $f'(t) = \cancel{2t + 2}$, are both continuous on the whole \mathbb{R}^2 plane, and the initial value is contained within that region, the uniqueness theorem is satisfied: There can only be one solution to initial value problems in this region.

need: $\frac{\partial f}{\partial x} = 1$ -2

Thus, the solution curves cannot cross. Since the initial value $x(0) = 1$ is greater than the initial value of $x(t) = t^2$ ($x(0) = 0$), all other solutions to the differential equation must be greater than $x(t) = t^2$, so $x(t) > t^2$.

5. (20 points) Find the general solution for the following differential equation.

$$4y'' + 4y' + y = 0.$$

$$4\lambda^2 + 4\lambda + 1 = 0$$

$$(2\lambda + 1)^2 = 0$$

$$2\lambda + 1 = 0$$

$$\lambda = -\frac{1}{2}$$

Since there is only one solution to the quadratic, the fundamental solutions to the diff. equation is in the form

$$\{e^{\lambda t}, te^{\lambda t}\}$$

so the fundamental solutions are:

$$\{e^{-\frac{1}{2}t}, te^{-\frac{1}{2}t}\}$$

and the general form is any linear combination of these fundamental solutions:

$$y = C_1 e^{-\frac{1}{2}t} + C_2 t e^{-\frac{1}{2}t}$$