1: Find a solution of the form  $y = a + bx + cx^2$  to the differential equation  $y'' + (1 + x)y' - 2y = 5x - 3$  with  $y(1) = 4.$ 

Solution: Let  $y = a + bx + cx^2$ . Then  $y(1) = a + b + c$  so to get  $y(1) = 4$  we need  $a + b + c = 4$  (1). Also, we have  $y' = b + 2cx$  and  $y'' = 2c$  so  $y'' + (1 + x)y' - 2y = 2c + (1 + x)(b + 2cx) - 2(a + bx + cx^2) =$  $(2c+b-2a)+(2c+b-2b)x+(2c-2c)x^2 = (-2a+b+2c)+(-b+2c)x$  and so to get  $y''+(1+x)y'-2y=5x-3$ we need  $-b+2c=5$  (2) and  $-2a+b+2c=-3$  (3). We solve equations (1), (2) and (3):

$$
\begin{pmatrix} 1 & 1 & 1 & | & 4 \ 0 & -1 & 2 & | & 5 \ -2 & 1 & 2 & | & -3 \end{pmatrix} \sim \begin{pmatrix} 1 & 1 & 1 & | & 4 \ 0 & 1 & -2 & | & -5 \ 0 & 3 & 5 & | & 5 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & 3 & | & 9 \ 0 & 1 & -2 & | & -5 \ 0 & 0 & 10 & | & 20 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & 3 & | & 9 \ 0 & 1 & -2 & | & -5 \ 0 & 0 & 1 & | & 2 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & 0 & | & 3 \ 0 & 1 & 0 & | & -1 \ 0 & 0 & 1 & | & 2 \end{pmatrix}
$$

We find that  $(a, b, c) = (3, -1, 2)$  and so the solution to the differential equation is  $y = 3 - x + 2x^2$ .

2: Solve the following differential equations.

(a) 
$$
xy' + 2y = \sqrt{1 + x^2}
$$

Solution: This DE is linear since we can write it in the form  $y' + \frac{2}{x}y = \frac{\sqrt{1+x^2}}{x}$ . An integrating factor is  $\lambda = e^{\int \frac{2}{x} dx} = e^{2 \ln x} = x^2$  and the solution is  $y = \frac{1}{x^2} \int x$ √  $\overline{1+x^2} dx = \frac{1}{x^2} \left( \frac{1}{3} (1+x^2)^{3/2} + c \right).$ 

(b) 
$$
y' = e^{x+2y}
$$

Solution: This DE is separable since we can write it as  $e^{-2y} dy = e^x dx$ . Integrate both sides to get  $\int e^{-2y} dy = \int e^x dx \Longrightarrow -\frac{1}{2}e^{-2y} = e^x - \frac{1}{2}c \Longrightarrow e^{-2y} = c - 2e^x \Longrightarrow -2y = \ln |c - 2e^x| \Longrightarrow y = -\frac{1}{2} \ln |c - 2e^x|.$ 

3: Solve the following initial value problems.

(a)  $(1+x^2)y' = xy$  with  $y(0) = 2$ .

Solution: This DE is separable. We write it as  $\frac{dy}{y} = \frac{x}{1+x^2}$  then integrate to get  $\ln|y| = \frac{1}{2}\ln(1+x^2) + c$  or  $y = Ae^{\frac{1}{2} \ln(1+x^2)} = A\sqrt{2}$  $\frac{1}{1+x^2}$ . The condition  $y(0) = 2$  then gives  $2 = A$  and so  $y = 2\sqrt{1+x^2}$ .

(b)  $x^2y' - y = 1$  with  $y(1) = 1$ .

Solution: This DE is linear; we can write it as  $y' - \frac{1}{x^2} y = \frac{1}{x^2}$ . An integrating factor is  $\lambda = e^{\int -\frac{1}{x^2} dx} = e^{1/x}$ and the solution to the DE is  $y = e^{-1/x} \int \frac{1}{x^2} e^{1/x} dx = e^{-1/x} \left( -e^{1/x} + c \right) = -1 + ce^{-1/x}$ . Put in  $y(1) = 1$ to get  $1 = -1 + c/e$  so  $c = 2e$  and the solution to the IVP is  $y = -1 + 2e^{1-1/x}$ .

- 4: (a) Solve the initial value problem  $y'' 2y' = x$  with  $y(0) = 0$  and  $y'(0) = 0$ .
	- (Hint: first let  $u(x) = y'(x)$  so that  $y''(x) = u'(x)$  and solve the resulting DE for  $u = u(x)$ ).

Solution: The dependent variable y does not appear in this DE so we let  $u = y'$  and we have  $y'' = u'$ , so the DE becomes  $u'-2u=x$ . This is linear; an integrating factor is  $\lambda=e^{\int -2 dx} = e^{-2x}$  and, using Integration by Parts, the solution is  $u = e^{2x} \int x e^{-2x} dx = e^{2x} \left( -\frac{1}{2} x e^{-2x} + \frac{1}{2} \int e^{-2x} dx \right) = e^{2x} \left( -\frac{1}{2} x e^{-2x} - \frac{1}{4} e^{-2x} + a \right) =$  $-\frac{1}{2}x - \frac{1}{4} + a e^{2x}$ . Put in  $y(0) = 0$  and  $u(0) = y$ ; (0) = 0 to get  $0 = a - \frac{1}{4}$  so  $a = \frac{1}{4}$  and we have  $y' = u = -\frac{1}{2}x - \frac{1}{4} + \frac{1}{4}e^{2x}$ . Integrate to get  $y = -\frac{1}{4}x^2 - \frac{1}{4}x + \frac{1}{8}e^{2x} + c$ . Put in  $y(0) = 0$  to get  $0 = \frac{1}{8} + c$ , so  $c = -\frac{1}{8}$  and the solution to the IVP is  $y = -\frac{1}{4}x^2 - \frac{1}{4}x + \frac{1}{8}e^{2x} - \frac{1}{8}$ .

(b) Solve the initial value problem  $y'' = (1 - 2y) y'$  with  $y(0) = 1$  and  $y'(0) = 2$ . (Hint: first let  $u(y(x)) = y'(x)$  so that  $u'(y(x))y'(x) = y''(x)$  and solve the resulting DE for  $u = u(y)$ ).

Solution: The independent variable x does not appear in the DE so we let  $u = y'$  and we have  $y'' = u u'$ , so the DE becomes  $u u' = (1 - 2y) u$  or  $u' = 1 - 2y$ . Integrate to get  $u = y - y^2 + a$ . Put in  $y(0) = 1$  and  $u(0) = y'(0) = 2$  to get  $2 = 1 - 1 + a$  so  $a = 2$ , and so we have  $u = y - y^2 + 2$ , that is  $y' = -y^2 + y + 2 = 0$  $-(y-2)(y+1)$ . This is separable; we write it as  $\frac{dy}{(y-2)(y+1)} = -dx$  and integrate (using partial fractions) to  $get \frac{1}{3} \ln \Big|$  $\left| \frac{y-2}{y+1} \right| = -x + \frac{1}{3}b$ , that is ln |  $\left|\frac{y-2}{y+1}\right| = b - 3x$  or  $\frac{y-2}{y+1} = ce^{-3x}$ . Put in  $y(0) = 1$  to get  $-\frac{1}{2} = c$ , so we have  $\frac{y-2}{y+1} = -\frac{1}{2}e^{-3x}$ . Solve this for y to get  $y = \frac{2-\frac{1}{2}e^{-3x}}{1+\frac{1}{2}e^{-3x}}$  $\frac{2-\frac{1}{2}e^{-3x}}{1+\frac{1}{2}e^{-3x}} = \frac{4e^{3x}-1}{2e^{3x}+1}.$ 

5: The amount  $A(t)$  of a radioactive substance decays exponentially with a half-life of 3 seconds. If  $A(2) = 20$ then find the time t at which  $A(t) = 4$ .

Solution:  $A(t)$  satisfies the DE  $A' = kA$  for some  $k < 0$ . Solve this DE to get  $A(t) = A(0)e^{kt}$ . Since the half life is 3 seconds, we have  $A(3) = \frac{1}{2}A(0)$ , so  $A(0)e^{3k} = \frac{1}{2}A(0)$  hence  $e^{3k} = \frac{1}{2}$ . Solve this for k to get  $k = \frac{1}{3} \ln \frac{1}{2} = -\frac{1}{3} \ln 2$ . Since  $A(2) = 20$  we have  $A(0)e^{2k} = 20$ , so  $A(0) = 20e^{-2k}$ , and so in general we have  $A(t) = 20e^{-2k}e^{kt} = 20e^{k(t-2)}$ . We have  $e(t) = 4 \iff 20e^{k(t-2)} = 4 \iff e^{k(t-2)} = \frac{1}{5} \iff k(t-2) =$  $\ln(1/5) = -\ln 5 \iff t = 2 - \frac{\ln 5}{1}$  $\frac{\ln 5}{k} = 2 + \frac{3 \ln 5}{\ln 2}.$ 

6: A pot of boiling water is removed from the heat and placed on a table in a room. After 2 minutes, the water has cooled from 100° to 84°. After another 2 minutes, it has cooled to 72°. What is the temperature in the room?

Solution: Let  $T(t)$  be the temperature of the water at time t, and let K be the temperature of the room. Then (according to Newton's Law of Cooling)  $T' = k(T - K)$  for some  $k < 0$ . This DE is separable, since we can write it as  $\frac{dT}{T}$  $\frac{dx}{T-K} = k dt$ . Integrate both sides to get  $\ln |T-K| = kt + c$ , so when  $T > K$  we have  $T = K + Ae^{kt}$  where  $A = e^c$ . The conditions  $T(0) = 100$ ,  $T(2) = 84$  and  $T(4) = 72$  give us the three equations  $K + A = 100 (1)$ ,  $K + Ae^{2k} = 84 (2)$ , and  $K + Ae^{4t} = 72 (3)$ . Equation (3) gives  $Ae^{4k} = 72 - K (4)$ and equation (2) gives  $A^2e^{4k} = (84 - K)^2$  (5). Divide (5) by (4) to get  $A = \frac{(84 - K)^2}{52}$  $\frac{31}{72 - K}$ . By (1) we have  $A = 100 - K$  so  $(100 - K)(72 - K) = (84 - K)^2$ , that is  $7200 - 172K + K^2 = 7056 - 168K + K^2$ , so  $4K = 144$ . Thus the room temperature is  $K = 36$ .

7: Water drains from a hole of area 25  $cm<sup>2</sup>$  at the bottom tip of a conical tank of radius 1 m and height 4 m. If the water drains at a velocity of  $v = 4\sqrt{y}$  m/s, where y m is the depth of the water in the tank, then find the time at which the tank will be empty.

Solution: When the depth of the water is y, the surface of the water is a circle of radius  $\frac{1}{4}y$ , which has area  $A(y) = \frac{\pi}{16}y^2$ . The change in volume of the water in the tank in the time interval dt is given by  $dV = A(y) dy = \frac{\pi}{16} y^2 dy$ , and also by  $dV = -av dt = -\frac{1}{400} 4\sqrt{y} dt = -\frac{1}{100} \sqrt{y} dt$ . So y satisfies the DE  $\frac{\pi}{16} y^2 = -\frac{1}{100} \sqrt{y}$  which we can write as  $y^{\frac{3}{2}} dy = -\frac{4}{25\pi} dt$ . Integrate both sides to get  $\frac{2}{5} y^{5/2} = -\frac{4}{25\pi} t + c$ . Put in  $y(0) = 4$  to get  $c = \frac{2}{5} \cdot 32$ , so we have  $\frac{2}{5} y^{5/2} = \frac{2}{5} \cdot 32 - \frac{4}{25\pi} t$ , that is  $y = (32 - \frac{2}{5\pi} t)^{2/5}$ . Thus we have  $y = 0$  when  $t = 80\pi$ .

8: A tank contains 100 L of water. A solution with salt concentration 0.5 kg/L is added at 6 L/min. The solution is kept well mixed and is drained from the tank at a rate of 4 L/min. Find the concentration of salt in the tank when it contains 200 L of solution.

Solution: Let  $V(t)$  be the volume of liquid in the tank at time t, let  $S(t)$  be the amount of salt in the tank, and let  $r_{in}$ ,  $r_{out}$ ,  $c_{in}$  and  $c_{out}$  be the incoming and outgoing rates and concentrations. Then we have  $V(t) = 100 + (r_{in} - r_{out})t = 100 + 2t$ , and  $S'(t) = r_{in}c_{in} - r_{out}c_{out} = 6\frac{1}{2} - 4\frac{S}{V} = 3 - \frac{2S}{50 + t}$ . We write this as  $S' + \frac{2}{50+t} S = 3$ , which is linear. An integrating factor is  $e^{\int 2/(50+t) dt} = e^{2 \ln(50+t)} = (50+t)^2$ , and the solution to the DE is  $S = (50+t)^{-2} \int 3(50+t) dt = (50+t)^{-2} ((50+t)^{3} + c) = 50+t+c(50+t)^{-2}$ . The initial condition  $S(0) = 0$  gives  $50 + c/(50)^2 = 0$  so  $c = -(50)^3$ , and we have  $S = 50 + t - (50)^3(50 + t)^{-2}$ . The tank contains 200 L when  $t = 50$ , and we have  $S(50) = 100 - (50)^{3}(100)^{-2} = 87.5$ , and the concentration is  $C = S(50)/200 = \frac{875}{2000} = \frac{7}{16}$ 

9: Let  $x(t)$  be the height of an object of mass m which is thrown upwards from the ground. If the force of air resistance is  $-kx'$ , then  $x(t)$  satisfies the DE  $mx'' + kx' + mg = 0$ . Suppose that  $m = 1$ ,  $k = \frac{1}{10}$ ,  $g = 10$ ,  $x(0) = 0$  and  $x'(0) = 20$ . Find the time t at which the object reaches its maximum height.

Solution: The dependent variable x does not occur in the DE so we write  $x' = v$  and we have  $x'' = v'$ . The DE becomes  $v' + \frac{1}{10}v = -10$ . This is linear. An integrating factor is  $\lambda = e^{\int \frac{1}{10} dt} = e^{t/10}$ , and the solution to the DE is  $v = e^{-t/10} \int -10e^{t/10} dt = e^{-t/10} (-100 e^{t/10} + c) = c e^{-t/10} - 100$ . The initial condition  $v(0) = 20$ gives  $c - 100 = 20$  so  $c = 120$  and we have  $v = 120 e^{-t/10} - 100$ . The object will reach its maximum height when  $v = 0$ , so we solve  $120 e^{-t/10} = 100$  to get  $t = 10 \ln \frac{6}{5}$ .