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 $y = \frac{1}{x^2} \int x \sqrt{1+x^2} dx = \frac{1}{x^2} \left(\frac{1}{3}(1+x^2)^{3/2} + c\right)$.

(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 $y = A e^{\frac{1}{2}\ln(1+x^2)} = A\sqrt{1+x^2}$. 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 $y = e^{-1/x} \int \frac{1}{x^2} e^{1/x} dx = e^{-1/x} (-e^{1/x} + c) = -1 + c e^{-1/x}$. 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 $y' = -y^2 + y + 2 = -(y - 2)(y + 1)$. This is separable; we write it as $\frac{dy}{(y - 2)(y + 1)} = -dx$ and integrate (using partial fractions) to get $\frac{1}{3} \ln \left| \frac{y-2}{y+1} \right| = -x + \frac{1}{3}b$, that is $\ln \left| \frac{y-2}{y+1} \right| = b - 3x$ or $\frac{y-2}{y+1} = c e^{-3x}$. 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 $y = \frac{2-\frac{1}{2}e^{-3x}}{1+\frac{1}{2}e^{-3x}} = \frac{4e^{3x}-1}{2e^{3x}+1}$.

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 $e(t) = 4 \iff 20e^{k(t-2)} = 4 \iff e^{k(t-2)} = \frac{1}{5} \iff k(t-2) = \ln(1/5) = -\ln 5 \iff t = 2 - \frac{\ln 5}{k} = 2 + \frac{3\ln 5}{\ln 2}$.

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 $\frac{dT}{T - K} = k dt$. 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 $A = \frac{(84 - K)^2}{72 - K}$. 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^2 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 $v = e^{-t/10} \int -10e^{t/10} dt = e^{-t/10} \left(-100 e^{t/10} + c\right) = c e^{-t/10} - 100$. 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 $t = 10 \ln \frac{6}{5}$.