MEMORIAL UNIVERSITY OF NEWFOUNDLAND DEPARTMENT OF MATHEMATICS AND STATISTICS

Test 1

MATH 2260

Spring 2019

SOLUTIONS

[10] 1. We have

$$M(t, y) = 5ty + 4y^2$$
 and $N(t, y) = t^2 + 2ty$

 \mathbf{SO}

$$\frac{\partial M}{\partial y} = 5t + 8y$$
 and $\frac{\partial N}{\partial t} = 2t + 2y.$

Since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial t}$, the equation is not exact. However, note that

$$\frac{1}{N}\left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t}\right) = \frac{3t+6y}{t^2+2ty} = \frac{3(t+2y)}{t(t+2y)} = \frac{3}{t},$$

which is a function of t only. Hence an appropriate integrating factor is

$$\mu = e^{\int \frac{3}{t} dt} = e^{3\ln(t)} = t^3.$$

Multiplying through by the integrating factor, the ODE becomes

$$(5t^4y + 4t^3y^2) + (t^5 + 2t^4y)\frac{dy}{dt} = 0$$

 \mathbf{SO}

$$M^*(t,y) = 5t^4y + 4t^3y^2 \quad \text{and} \quad N^*(t,y) = t^5 + 2t^4y.$$

Now

$$\frac{\partial M^*}{\partial y} = 5t^4 + 8t^3y = \frac{\partial N^*}{\partial t}$$

so the equation has been made exact. Thus there exists a function $\psi(t, y)$ such that

$$\frac{\partial \psi}{\partial t} = 5t^4y + 4t^3y^2$$
 and $\frac{\partial \psi}{\partial y} = t^5 + 2t^4y.$

This means that

$$\psi(t,y) = \int (5t^4y + 4t^3y^2) dt$$
$$= t^5y + t^4y^2 + C(y)$$
$$\frac{\partial \psi}{\partial y} = t^5 + 2t^4y + C'(y) = t^5 + 2t^4y$$
$$C'(y) = 0$$
$$C(y) = C.$$

Finally, the general solution must be $\psi(t, y) = C$, that is,

$$t^5y + t^4y^2 = C.$$

[30] 2. (a) This equation is separable. It can be written

$$(t^2 - 3t + 2)\frac{dy}{dt} = ty$$
$$\int \frac{1}{y} dy = \int \frac{t}{t^2 - 3t + 2} dt$$

To evaluate the integral on the right, we use partial fractions:

$$\frac{t}{t^2 - 3t + 2} = \frac{t}{(t - 2)(t - 1)} = \frac{A}{t - 2} + \frac{B}{t - 1}$$
$$t = A(t - 1) + B(t - 2).$$

When t = 2 we have 2 = A(1) so A = 2. When t = 1 we have 1 = B(-1) so B = -1. Thus

$$\int \frac{1}{y} dy = \int \left(\frac{2}{t-2} - \frac{1}{t-1}\right) dt$$
$$\ln(y) = 2\ln(t-2) - \ln(t-1) + \ln(C)$$
$$= \ln\left(\frac{C(t-2)^2}{t-1}\right)$$
$$y = \frac{C(t-2)^2}{t-1}.$$

Finally, since y(3) = 8 we have

$$y(3) = \frac{C}{2} = 8 \quad \Longrightarrow \quad C = 16.$$

Thus the particular solution is

$$y = \frac{16(t-2)^2}{t-1}.$$

(b) This equation is linear (but not separable) so we first rewrite it as

$$\frac{dy}{dt} - \frac{3}{t}y = t^4\cos(t).$$

Hence $p(t) = -\frac{3}{t}$ and therefore an appropriate integrating factor is

$$\mu = e^{-3\int \frac{1}{t} dt} = e^{-3\ln(t)} = t^{-3}.$$

Multiplying through by t^{-3} we obtain

$$t^{-3}\frac{dy}{dt} - 3t^{-4}y = t\cos(t)$$
$$\frac{d}{dt}[t^{-3}y] = t\cos(t)$$
$$t^{-3}y = \int t\cos(t) dt$$
$$= t\sin(t) + \cos(t) + C$$
$$y = t^{4}\sin(t) + t^{3}\cos(t) + Ct^{3}.$$

Note that the integral on the right can be evaluated using integration by parts. Alternatively, we can rewrite the given equation as

$$-3y - t^5\cos(t) + t\frac{dy}{dt} = 0,$$

for which

$$M(t, y) = -3y - t^5 \cos(t)$$
 and $N(t, y) = t$.

Then

$$\frac{\partial M}{\partial y} = -3$$
 and $\frac{\partial N}{\partial t} = 1$

and since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial t}$ we know that the equation is not exact. However,

$$\frac{1}{N}\left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t}\right) = -\frac{4}{t}$$

and so an appropriate integrating factor is

$$\mu = e^{-4\int \frac{1}{t} dt} = e^{-4\ln(t)} = t^{-4}.$$

Multiplying through by μ , the equation becomes

$$-3t^{-4}y = t\cos(t) + t^{-3}\frac{dy}{dt} = 0,$$

which can be verified to be exact. Hence

$$\psi(t,y) = \int t^{-3} \, dy = t^{-3}y + C(t)$$

and so

$$\frac{\partial \psi}{\partial t} = -3t^{-4}y + C'(t) = -3t^{-4}y - t\cos(t)$$
$$C'(t) = -t\cos(t)$$
$$C(t) = -\int t\cos(t) dt$$
$$= -t\sin(t) - \cos(t) + C$$

via integration by parts. Hence the solution is $\psi(t, y) = C$, that is,

$$t^{-3}y - t\sin(t) - \cos(t) = C.$$

Since the equation was linear, we must solve for y and conclude that

$$y = t^4 \sin(t) + t^3 \cos(t) + Ct^3.$$

(c) We can rewrite this equation as

$$\frac{dy}{dt} = \frac{t^2 + ty + y^2}{t^2}.$$

If we let $f(t,y) = \frac{t^2 + ty + y^2}{t^2}$ then, for any constant k,

$$f(kt, ky) = \frac{(kt)^2 + (kt)(ky) + (ky)^2}{(kt)^2}$$
$$= \frac{k^2t^2 + k^2ty + k^2y^2}{k^2t^2}$$
$$= \frac{k^2(t^2 + ty + y^2)}{k^2t^2}$$
$$= \frac{t^2 + ty + y^2}{t^2}$$
$$= f(t, y)$$

and so this equation is homogeneous.

Now we let y = vt so $\frac{dy}{dt} = \frac{dv}{dt}t + v$. The equation becomes

$$\frac{dv}{dt}t + v = \frac{t^2 + vt^2 + v^2t^2}{t^2}$$
$$= 1 + v + v^2$$
$$\frac{dv}{dt}t = 1 + v^2$$
$$\int \frac{1}{1 + v^2} dv = \int \frac{1}{t} dt$$
$$\arctan(v) = \ln(t) + C$$
$$\arctan\left(\frac{y}{t}\right) = \ln(t) + C.$$

Although the equation is non-linear, it is straightforward to solve for y, and thus the solution is

$$y = t \tan(\ln(t) + C).$$

(d) This is a Bernoulli equation with n = 3, so we first rewrite the ODE as

$$y^{-3}\frac{dy}{dt} + \frac{1}{\sqrt{t}}y^{-2} = \frac{1}{\sqrt{t}}.$$

Now we let $v = y^{-2}$ so $-\frac{1}{2}\frac{dv}{dt} = y^{-3}\frac{dy}{dt}$. The equation becomes

$$-\frac{1}{2}\frac{dv}{dt} + \frac{1}{\sqrt{t}}v = \frac{1}{\sqrt{t}}$$
$$\frac{dv}{dt} - \frac{2}{\sqrt{t}}v = -\frac{2}{\sqrt{t}}$$

Since this is a linear equation with $p(t) = -\frac{2}{\sqrt{t}}$ an appropriate integrating factor is

$$\mu = e^{-2\int \frac{1}{\sqrt{t}} dt} = e^{-4\sqrt{t}}.$$

Multiplying the equation through by μ yields

$$e^{-4\sqrt{t}}\frac{dv}{dt} - \frac{2}{\sqrt{t}}e^{-4\sqrt{t}}v = -\frac{2}{\sqrt{t}}e^{-4\sqrt{t}}$$
$$\frac{d}{dt}\left[e^{-4\sqrt{t}}v\right] = -\frac{2}{\sqrt{t}}e^{-4\sqrt{t}}$$
$$e^{-4\sqrt{t}}v = -2\int \frac{1}{\sqrt{t}}e^{-4\sqrt{t}}dt.$$

In order to evaluate the integral on the right we let $u = \sqrt{t}$ so $du = -\frac{2}{\sqrt{t}} dt$. Now we have

$$e^{-4\sqrt{t}}v = \int e^{u} du$$
$$= e^{u} + C$$
$$= e^{-4\sqrt{t}} + C$$
$$v = 1 + Ce^{4\sqrt{t}}$$
$$y^{-2} = 1 + Ce^{4\sqrt{t}}.$$

Alternatively, we could use the fact that this equation is separable since it can be written

$$\frac{dy}{dt} = \frac{y^3 - y}{\sqrt{t}}$$
$$\int \frac{1}{y^3 - y} \, dy = \int \frac{1}{\sqrt{t}} \, dt.$$

The integral on the left requires partial fractions, for which we have

$$\frac{1}{y^3 - y} = \frac{1}{y(y - 1)(y + 1)} = \frac{A}{y} + \frac{B}{y - 1} + \frac{C}{y + 1}$$
$$1 = A(y - 1)(y + 1) + By(y + 1) + Cy(y - 1).$$

When y = 0 we have 1 = A(-1) so A = -1. When y = 1 we have 1 = B(2) so $B = \frac{1}{2}$. When y = -1 we have 1 = C(2) so $C = \frac{1}{2}$ as well. Thus we obtain

$$\int \left[-\frac{1}{y} + \frac{\frac{1}{2}}{y-1} + \frac{\frac{1}{2}}{y+1} \right] dy = \int \frac{1}{\sqrt{t}} dt$$
$$-\ln(y) + \frac{1}{2}\ln(y-1) + \frac{1}{2}\ln(y+1) = 2\sqrt{t} + C$$
$$\ln\left(\frac{\sqrt{(y-1)(y+1)}}{y}\right) = 2\sqrt{t} + C$$
$$\frac{\sqrt{y^2-1}}{y} = Ce^{2\sqrt{t}}.$$

These solutions may not appear to be equivalent, but note that we can further rewrite the latter solution by squaring both sides to get

$$\frac{y^2 - 1}{y^2} = Ce^{4\sqrt{t}}$$
$$y^2 - 1 = Ce^{4\sqrt{t}}y^2$$
$$y^2 + Ce^{4\sqrt{t}}y^2 = 1$$
$$1 + Ce^{4\sqrt{t}} = y^{-2},$$

as before.