

(3.1) Give the general solution for the following differential equations:

(a) $4y'' - 12y' + 9y = 0$

(b) $4y'' - 4y' + 5y = 0$

(c) What is the particular solution to part (b) if $y(\pi) = e^{\pi/2}$ and $y'(\pi) = 0$.

(a) This is homogeneous, first order DE, so the auxiliary equation is

$$4r^2 - 12r + 9$$

The solution to this is clearly

$$r = \frac{3}{2}$$

Because the auxiliary equation has a repeated root, the general solution is

$$\alpha e^{\frac{3}{2}x} + \beta x e^{\frac{3}{2}x}$$

(b) The auxiliary equation for this differential equation is

$$4r^2 - 4r + 5 = 0$$

The solution to this is

$$r = \frac{1}{2} \pm i$$

Because the solution is in the form of a complex conjugate, we have to express the solution using the form

$$y = e^{\frac{1}{2}x} [c_1 \cos(x) + c_2 \sin(x)]$$

(c) Using the first initial condition, we can do the following arithmetic:

$$\begin{aligned} e^{\pi/2} &= e^{\frac{1}{2}\pi} [c_1 \cos(\pi) + c_2 \sin(\pi)] \\ &= e^{\pi/2} [-c_1] \\ c_1 &= -1 \end{aligned}$$

We now have the new equation $y = e^{\frac{x}{2}} [c_2 \sin(x) - \cos(x)]$. Computing, the derivative with the product rule, we yield

$$\begin{aligned} \frac{dy}{dx} &= \frac{d}{dx} (e^{x/2}) [c_2 \sin(x) - \cos(x)] + \frac{d}{dx} [c_2 \sin(x) - \cos(x)] e^{x/2} \\ &= \frac{1}{2} e^{x/2} [c_2 \sin(x) - \cos(x)] + e^{x/2} [\sin(x) + c_2 \cos(x)] \end{aligned}$$

Substitution solves for c_2 like so

$$\begin{aligned} 0 &= \frac{1}{2} e^{\pi/2} [c_2 \sin(\pi) - \cos(\pi)] + e^{\pi/2} [\sin(\pi) + c_2 \cos(\pi)] \\ &= e^{\pi/2} \left(\frac{1}{2} - c_2 \right) \\ c_2 &= \frac{1}{2} \end{aligned}$$

Now, we know c_2 so we can determine that the specific solution is

$$y = e^{x/2} \left[\frac{1}{2} \sin(x) - \cos(x) \right]$$

(3.2) Solve the initial-value problem $x^2 \frac{dy}{dx} - y = 2e^{1/x}$, $y(1) = -e$.

First, we must put this first-order linear differential equation into standard form. The standard form is

$$y' - \frac{y}{x^2} = \frac{2e^{1/x}}{x^2}$$

To find the integrating factor, we must find the value of $e^{\int -\frac{1}{x^2} dx}$. This integration is simple to complete, and yields $\frac{1}{x}$. Thus, the function is transformed into

$$\int \frac{d}{dx}(e^{1/x}y) dx = \int \frac{2e^{2/x}}{x^2} dx$$

To integrate the left hand side, use the u -substitution of $\frac{2}{x}$. The value of du is $\frac{-2}{x^2}$. The left hand side is transformed into

$$\int -e^u du$$

which is equal to $-e^{2/x}$. The equation is now

$$e^{1/x}y = -e^{2/x} + C$$

Before isolating y , it is easier to solve for the value of C like so

$$\begin{aligned} e^{1/1}(-e) &= -e^{2/1} + C \\ -e^2 &= -e^2 + C \\ 0 &= C \end{aligned}$$

Isolating y is simply done.

$$\begin{aligned} y &= \frac{-e^{2/x}}{e^{1/x}} \\ &= -(e^{\frac{2}{x}-\frac{1}{x}}) \\ &= -e^{1/x} \end{aligned}$$

The particular solution for this initial-value problem is

$$y = -e^{1/x}$$

(3.3) Professional Problem: Chocolate factory tank contains 100 L of pure chocolate. The mixture of crushed Oreos and chocolate is added at 5 L/min. The mixed tank is drained at a rate of 3 L/min. Find and solve the initial value problem. Also, if after 20 minutes, the tank contains 32 kg of Oreo, find the concentration M of Oreos.

We know that the rate of change of the amount Oreos in the tank is $\frac{dy}{dt} = [\text{rate in}] - [\text{rate out}]$. The amount of Oreos entering the tank is the concentration of Oreos, M , multiplied by the rate at which the mixture enters the tank. The rate out is the concentration of Oreos in the tank multiplied by the rate out. This looks like

$$\frac{dy}{dt} = [M \cdot 5] - \left[\frac{y}{100 + 2t} \cdot 3 \right]$$

The problem in standard form looks like

$$y' + \frac{3y}{100 + 2t} = 5M$$

To solve, this we need to solve $e^{\int \frac{3}{100+2t} dt}$ which is $(100 + 2t)^{3/2}$. Our new equation is

$$\frac{d}{dt}((100 + 2t)^{3/2}y) = 5(100 + 2t)^{3/2}M$$

Solving this by integrating both sides yields

$$(100 + 2t)^{3/2}y = (100 + 2t)^{5/2}M + C$$

Using the initial condition $y(0) = 0$, we can isolate C . After substitution, we find that

$$C = -(100)^{5/2}M$$

Isolating y provides the solved equation

$$\begin{aligned} y &= \frac{\frac{2}{5}(100 + 2t)^{5/2}M - (100)^{5/2}M}{(100 + 2t)^{3/2}} \\ &= \frac{\frac{3}{5}(100 + 2t)^{5/2}M}{(100 + 2t)^{3/2}} \end{aligned}$$

To solve the initial value problem of $y(20) = 32$, we should isolate M . The isolation of M is that

$$\frac{(100 + 2t)^{3/2}y}{\frac{3}{5}(100 + 2t)^{5/2}} = M$$

This is a bit of a hairy equation, so plugging these answers into WolframAlpha is probably the right way to go. Plugging these in provides

$$C = \frac{(100 + 2(20))^{3/2}(32)}{\frac{3}{5}(100 + 2(20))^{5/2}} = \frac{8}{21}$$

The concentration of Oreos to melted chocolate is $\frac{8}{21}$ kg/L.