

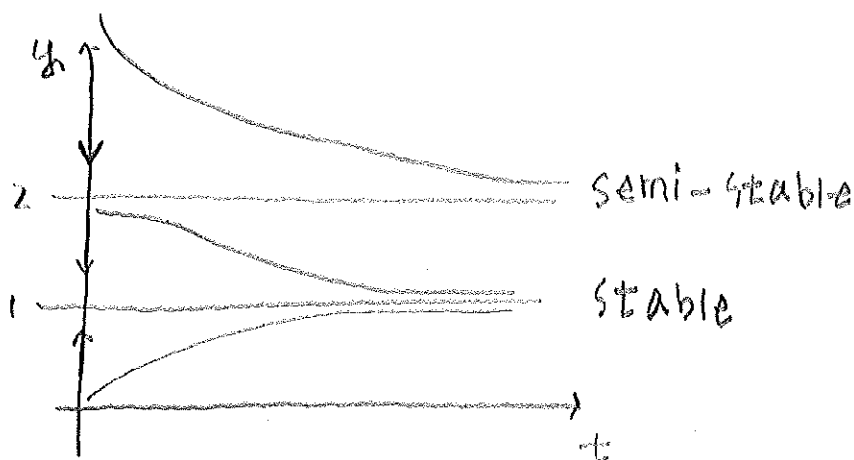
1. (10 Points) Identify all of the equilibrium solutions to the following ODE and determine whether they are stable, unstable or semistable.

$$y' = \frac{1}{2}(y-2)^2(1-y). \quad (1)$$

Please justify your answer.

$y=2$: semi-stable

$y=1$: stable



2. (15 Points) The function $Y(t) = -\frac{7}{50} \cos(t) + \frac{1}{50} \sin(t)$ is a particular solution to the second-order linear ODE:

$$y'' + y' - 6y = \cos(t), \quad -\infty < t < \infty \quad (2)$$

Find the solution $y = \phi(t)$ of Equation 2 which satisfies $\phi(0) = 3$ and $\phi'(0) = 1$.

① Homogeneous solution

$$y'' + y' - 6y = 0$$

$$\lambda^2 + \lambda - 6 = 0 \quad (\lambda + 3)(\lambda - 2) = 0$$

$$\lambda = -3, 2$$

$$y_1 = e^{-3t} \quad y_2 = e^{2t}$$

② General solution

$$y = \phi(t) = \alpha e^{-3t} + \beta e^{2t} - \frac{7}{50} \cos(t) + \frac{1}{50} \sin(t)$$

$$\phi'(t) = -3\alpha e^{-3t} + 2\beta e^{2t} + \frac{7}{50} \sin t + \frac{1}{50} \cos t$$

$$\phi(0) = \alpha + \beta - \frac{7}{50} = 3 \quad \Rightarrow \quad \alpha + \beta = \frac{157}{50}$$

$$\phi'(0) = -3\alpha + 2\beta + \frac{1}{50} = 1 \quad \Rightarrow \quad -3\alpha + 2\beta = \frac{49}{50}$$

$$2\alpha + 2\beta = \frac{314}{50}$$

$$\frac{53}{50} + \beta = \frac{157}{50} \quad \Rightarrow \quad \beta = \frac{104}{50} = \frac{52}{25}$$

$$-3\alpha + 2\beta = \frac{49}{50}$$

$$5\alpha = \frac{265}{50} \quad \alpha = \frac{53}{50}$$

$$y(t) = \frac{53}{50} e^{-3t} + \frac{52}{25} e^{2t} - \frac{7}{50} \cos t + \frac{1}{50} \sin t$$

3. (10 Points)

- (a) (5 Points) Verify that the functions $y_1(t) = e^t$ and $y_2(t) = t$ form a fundamental set of solutions to the homogeneous ODE

$$(1-t)y'' + ty' - y = 0$$

on the interval $-\infty < t < 1$.

$$\left. \begin{array}{l} y_1 = e^t \\ y_1' = e^t \\ y_1'' = e^t \end{array} \right\} (1-t)e^t + te^t - e^t = 0. \quad y_1 = e^t \text{ is a sol.}$$

$$\left. \begin{array}{l} y_2 = t \\ y_2' = 1 \\ y_2'' = 0 \end{array} \right\} (1-t)0 + t - t = 0. \quad y_2 = t \text{ is a sol.}$$

$$W = \begin{vmatrix} e^t & t \\ e^t & 1 \end{vmatrix} = e^t - te^t = (1-t)e^t \neq 0 \text{ on } -\infty < t < 1$$

$\Rightarrow y_1$ & y_2 is a pair of basic sol.

- (b) (5 Points) Suppose $p(t)$ and $q(t)$ are continuous functions on the interval $-5 < t < 3$. Is it possible for the functions $f(t) = t^2 e^t$ and $g(t) = t e^{-t}$ to form a fundamental set of solutions for the second-order linear ODE

$$y'' + p(t)y' + q(t)y = 0$$

on the interval $-5 < t < 3$? Please explain and justify your answer.

$$W = \begin{vmatrix} t^2 e^t & t e^{-t} \\ 2t e^t + t^2 e^t & e^{-t} - t e^{-t} \end{vmatrix}$$

$$= t^2 e^t (e^{-t} - t e^{-t}) - t e^{-t} (2t e^t + t^2 e^t)$$

$$= t^2 - t^3 - 2t^2 - t^3 = -2t^3 - t^2 = -t^2(2t + 1)$$

$$W = 0 \text{ at } t = 0 \text{ or } -\frac{1}{2} \text{ on interval } -5 < t < 3$$

Therefore, $f(t)$ and $g(t)$ cannot form a fundamental set of sol.

4. (15 Points) Find an explicit solution to the IVP

$$(y^2 + 2y) + 2x(1+y)y' = 0, y(1) = 2$$

on the interval $x > 0$. Please remember to show all of your work.

$$M = y^2 + 2y \quad N = 2x(1+y)$$

$$M_y = 2y + 2 = N_x = 2(1+y) = 2y + 2 \Rightarrow \underline{\text{Exact eq.}}$$

$$\begin{aligned} \text{Let } E_x &= y^2 + 2y & \leadsto E &= \int y^2 + 2y \, dx = xy^2 + 2xy + K(y) \\ E_y &= 2x(1+y) & E_y &= 2xy + 2x + K'(y) \\ K'(y) &= 0 \rightarrow K(y) = C \end{aligned}$$

$$\therefore E(x, y) = xy^2 + 2xy + C$$

$$\frac{dE}{dx} = 0 \rightarrow E = C_1 \quad xy^2 + 2xy = C$$

$$\text{From } y(1) = 2 \Rightarrow 1 \cdot 2^2 + 2 \cdot 1 \cdot 2 = C \quad \underline{C = 8}$$

$$xy^2 + 2xy - 8 = 0 \quad (\text{quadratic eq.})$$

$$y = \frac{-2x \pm \sqrt{4x^2 - 4x(-8)}}{2x} = \frac{-2x \pm \sqrt{4x^2 + 32x}}{2x}$$

$$y(1) = \frac{-2 \pm \sqrt{36}}{2} = \frac{-2 \pm 6}{2} \quad \begin{matrix} + \rightarrow 2 \\ - \rightarrow -4 \end{matrix} \Rightarrow \boxed{y = \frac{-2x + \sqrt{4x^2 + 32x}}{2x}}$$

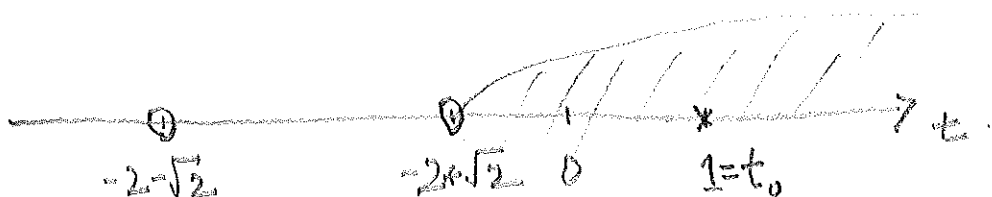
5. (10 Points) Find the longest interval in which the solution of the initial value problem

$$(t^2 + 4t + 2)y'' + \sin(t)y' + y = \cos(t), \quad y(1) = \pi, \quad y'(1) = 2\pi \quad (3)$$

is certain to exist. Please explain and justify your answer.

$$y'' + \underbrace{\frac{\sin t}{t^2 + 4t + 2}}_{p(t)} y' + \underbrace{\frac{1}{t^2 + 4t + 2}}_{q(t)} y = \underbrace{\frac{\cos t}{t^2 + 4t + 2}}_{g(t)}$$

$p(t)$, $q(t)$, & $g(t)$ are continuous except $t = \frac{-4 \pm \sqrt{16-8}}{2}$
 $= -2 \pm \sqrt{2}$



By the existence & uniqueness theorem

there exists a unique solution on $t > -2 + \sqrt{2}$

6. (15 Points) Let $P(t)$ denote the total number of students (at a small liberal arts college in New England) who have heard a certain rumor at time t . Suppose that P follows the logistic differential equation

$$\frac{dP}{dt} = 0.008P(1000 - P), \quad (4)$$

and that at $t = 0$, 10 students out of $M = 1,000$ students have heard the rumor. At what time t will 50% of the students have heard the rumor? Remember to justify your answer.

$$\frac{dP}{dt} = 0.008P(1000 - P), \quad P(0) = 10$$

$$\frac{1}{P(1000 - P)} \frac{dP}{dt} = 0.008$$

$$\Rightarrow \left(\frac{1}{P} + \frac{1}{1000 - P} \right) \frac{dP}{dt} = 0.008$$

$$\int \left(\frac{1}{P} + \frac{1}{1000 - P} \right) dP = \int 0.008 dt$$

$$\ln P - \ln 1000 - P = 0.008t + C$$

$$\ln \frac{P}{1000 - P} = 0.008t + C$$

$$\frac{P}{1000 - P} = Ce^{0.008t}$$

$$P = (1000 - P)Ce^{0.008t}$$

$$P(1 + Ce^{0.008t}) = 1000Ce^{0.008t}$$

$$P = \frac{1000Ce^{0.008t}}{1 + Ce^{0.008t}}$$

Partial fraction

$$\frac{1}{P(1000 - P)} = \frac{A}{P} + \frac{B}{1000 - P}$$

$$= \frac{1000A - AP + BP}{P(1000 - P)}$$

$$1000A = 1 \quad A + B = 0 \quad B = A = \frac{1}{1000}$$

$$P(0) = \frac{1000C}{1 + C} = 10$$

$$(1 + C)10 = 1000C$$

$$990C = 10 \quad C = \frac{1}{99}$$

$$P(t) = \frac{1000C e^{0.008t}}{99 + e^{0.008t}}$$

50% of student = 500

$$500 = \frac{1000C e^{0.008t}}{99 + e^{0.008t}}$$

$$t = \frac{\ln 99}{0.008}$$

7. (15 Points) Consider the second-order linear ordinary differential equation

$$(1-x)y'' + xy' - y = (1-x)^2 x^2 e^x, \quad 0 < x < 1 \quad (5)$$

The functions $y_1(x) = e^x$ and $y_2(x) = x$ form a fundamental set of solutions to the associated homogeneous differential equation and have $W(y_1, y_2)(x) = (1-x)e^x$. Use the method of variation of parameters to find a solution to Equation 5.

$$y'' + \frac{x}{1-x} y' - \frac{1}{1-x} y = (1-x)x^2 e^x$$

$$y_p = \alpha(x)y_1(x) + \beta(x)y_2(x)$$

$$\alpha(x) = - \int \frac{y_2 g}{W(y_1, y_2)} = - \int \frac{x \cancel{(1-x)} x^2 e^x}{(1-x) \cancel{e^x}} = - \int x^3 dx = -\frac{1}{4} x^4$$

$$\beta(x) = \int \frac{y_1 g}{W(y_1, y_2)} = \int \frac{e^x \cancel{(1-x)} x^2 \cancel{e^x}}{(1-x) \cancel{e^x}} = \int x^2 e^x dx$$

$$= e^x (2 - 2x + x^2)$$

Integration
by parts

$$\therefore y(x) = \alpha e^x + \beta x = -\frac{1}{4} x^4 e^x + e^x (2 - 2x + x^2) x$$

8. (10 Points) Use the method of undetermined coefficients to find the general solution of the second-order differential equation

$$y'' + 4y' = 2 \cos(2t). \quad (6)$$

① Homogeneous sol.

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

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

$$\lambda = 0, -4$$

$$y_1 = 1 \quad y_2 = e^{-4t}$$

② Particular sol.

$$Y = A \cos 2t + B \sin 2t$$

$$Y' = -2A \sin 2t + 2B \cos 2t$$

$$Y'' = -4A \cos 2t - 4B \sin 2t$$

$$-4A \cos 2t - 4B \sin 2t + 4(-2A \sin 2t + 2B \cos 2t) = 2 \cos 2t$$

$$(-4A + 8B) \cos 2t + (-4B - 8A) \sin 2t = 2 \cos 2t$$

$$-4A + 8B = 2$$

$$-8A - 4B = 0 \quad B = -2A$$

$$\Rightarrow -4A - 16A = 2 \quad A = -\frac{1}{10}$$

$$B = \frac{1}{5}$$

$$\Rightarrow Y = -\frac{1}{10} \cos 2t + \frac{1}{5} \sin 2t$$

\Rightarrow General sol

$$y(t) = \alpha + \beta e^{-4t} - \frac{1}{10} \cos 2t + \frac{1}{5} \sin 2t.$$