Problem 1

Determine an interval in which the solution to

$$\ln ty' + y = \cot t, \quad y(2) = 3$$

is certain to exist.

Solution: We express the ODE in the form

$$y' + \frac{1}{\ln t}y = \frac{\cot t}{\ln t}.$$

It must hold $t \neq 1$ since we need $\ln t \neq 0$ and t > 0 for $\ln t$ to be defined. Also, since $\cot t = \frac{\cos t}{\sin t}$, it must also hold $t \neq \pm k\pi$, where k is an integer. We must pick an interval that contains the initial point t = 2, so we pick $(1,\pi)$. Under these conditions, $p(t) = \frac{1}{\ln t}$ and $g(t) = \frac{\cot t}{\ln t}$ are continuous. Then, by the existence theorem for linear ODEs it follows that the solution exist.

$\underline{\text{Pro}}$ blem 2

Solve the following Bernoulli equation $t^2y' + 2ty - y^3 = 0$, t > 0.

Solution: We express the ODE in the form

$$y' + \frac{2}{t}y = \frac{y^3}{t^2}.$$

Since n = 3, it holds

$$v = y^{1-3} = \frac{1}{y^2} \Rightarrow v' = -2y^{-3}y' \Rightarrow v' - \frac{4}{t}v = -\frac{2}{t^2}.$$

The integrating factor is $\mu = \frac{1}{t^4}$ so we get

$$\frac{1}{t^4}v = \frac{2}{5t^5} + c \Rightarrow v = \frac{2}{5t} + ct^4 \Rightarrow y^2 = \frac{1}{\frac{2}{5t^4} + ct^4}$$

Problem 3

Solve the IVP

$$y' = \frac{1+3x^2}{3y^2-6y}, \quad y(0) = 1.$$

Determine the interval where the solution is valid.

Solution: This is a separable equation, it can be solved by direct integration.

$$(3y^2 - 6y)y' = 1 + 3x^2 \Rightarrow y^3 - 3y^2 = x + x^3 + c \Rightarrow 1 - 3 = c \Rightarrow c = -2 \Rightarrow y^3 - 3y^2 = x + x^3 - 2$$

However, it must hold

$$3y^2 - 6y \neq -0 \Rightarrow y \neq 0, \quad y \neq 2.$$

Hence, we should avoid the values of x that are roots to

$$x + x^3 - 2 = 0$$
, and $x + x^3 + 2 = 0$.

While these can be solved numerically, one may stop here and state that we select the interval that includes x = 0 and avoid all these roots.

Problem 4

A tank originally contains 200 gal of salt water with a concentration of 1 lb/gal. The tank is rinsed with fresh water flowing in at a rate of 2 gal/min. Find the time until the salt quantity in the tank is 0.01 lb.

Solution: We assume that the well-mixed fluid flows out at the same rate. Then, the volume V(t) stays constant at 200 gal and the initial salt quantity is Q(0) = 200 lb.

$$\begin{split} Q' &= -2\frac{Q}{200} = -\frac{Q}{100} \Rightarrow \frac{Q'}{Q} = -\frac{1}{100} \Rightarrow \\ \ln Q &= c - \frac{t}{100} \Rightarrow Q = Ce^{-\frac{t}{100}} \Rightarrow \\ Q(0) &= C = 200 \Rightarrow Q(t) = 200e^{-\frac{t}{100}}. \end{split}$$

Let T be the time when the quantity of the salt in the tank drops to 0.01 lb. It holds

$$200e^{-\frac{T}{100}} = 0.01 \Rightarrow e^{\frac{T}{100}} = 20,000 \Rightarrow T = 100 \ln(20,000) = 100(4 \ln 5 + 5 \ln 2).$$

Problem 5

Consider the equation

$$(x+2)\sin y + x\cos yy' = 0.$$

Show that it is not exact. Then, find an integrating factor in the form $\mu(x,y) = \mu(x)$ and solve it.

Solution: It holds

$$M(x,y) = (x+2)\sin y, \quad N(x,y) = x\cos y \Rightarrow$$

 $M_y = (x+2)\cos y, \quad N_x = \cos y \Rightarrow$
 $M_y \neq N_x.$

We know look for $\mu(x)$ such that

$$(\mu M)_y = (\mu N)_x.$$

It follows

$$\mu(x+2)\cos y = \mu_x x \cos y + \mu \cos y \Rightarrow \frac{\mu_x}{\mu} = \frac{x+1}{x} \Rightarrow \ln|\mu| = x + \ln|x| + c \Rightarrow$$
$$\mu = Cxe^x \Rightarrow \mu = xe^x.$$

The ODE then becomes

$$e^{x}(x^{2} + 2x)\sin y + x^{2}e^{x}\cos yy' = 0 \Rightarrow (x^{2}e^{x})'\sin y + x^{2}e^{x}(\sin y)' = 0 \Rightarrow x^{2}e^{x}\sin y = C.$$