Advanced Engineering Mathematics Ordinary Differential Equations Notes

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1 Introduction to Differential Equations

1.1 Definitions and Terminology

1.1.1 1

2, linear

1.1.2 3

4, linear

1.1.3 5

2, nonlinear

1.1.4 7

3, linear

1.1.5 9

no; yes

1.1.6 15

The domain of the function is $x \in [-2, \infty)$.

$$y' = 1 + \frac{2}{\sqrt{x+2}}$$

The largest interval of definition of the solution is $x \in (-2, \infty)$.

$$(y-x)y' = y - x + 8$$
$$(x+4\sqrt{x+2}-x)(1+\frac{2}{\sqrt{x+2}}) = x+4\sqrt{x+2}-x+8$$
$$4\sqrt{x+2}+8 = 4\sqrt{x+2}+8$$

1.1.7 17

The domain of the function is $x \in \mathbb{R}, x \neq \pm 2$.

$$y' = \frac{2x}{(4-x^2)^2}$$

The largest intervals of definition of the solution are $(-\infty, -2)$, (-2, 2), and $(2, \infty)$.

$$y' = 2xy^{2}$$

$$\frac{2x}{(4-x^{2})^{2}} = 2x\left(\frac{1}{4-x^{2}}\right)^{2}$$

$$= \frac{2x}{(4-x^{2})^{2}}$$

1.1.8 19

$$\ln \frac{2X - 1}{X - 1} = t$$

$$2X - 1 = (X - 1)e^{t}$$

$$(2 - e^{t})X = 1 - e^{t}$$

$$X = \frac{e^{t} - 1}{e^{t} - 2}$$

The solutions intervals of validity are $(\infty, \ln 2)$ and $(\ln 2, \infty)$.

$$\frac{dX}{dt} = (X-1)(1-2X)$$

$$\frac{e^t}{e^t - 2} - \frac{e^t(e^t - 1)}{(e^t - 2)^2} = \left(\frac{e^t - 1}{e^t - 2} - 1\right) \left(1 - 2\frac{e^t - 1}{e^t - 2}\right)$$

$$\frac{e^t(e^t - 2) - e^t(e^t - 1)}{(e^t - 2)^2} = \left(\frac{e^t - 1 - e^t + 2}{e^t - 2}\right) \left(\frac{e^t - 2 - 2e^t + 2}{e^t - 2}\right)$$

$$\frac{e^{2t} - 2e^t - e^{2t} + e^t}{(e^t - 2)^2} = \left(\frac{1}{e^t - 2}\right) \left(\frac{-e^t}{e^t - 2}\right)$$

$$\frac{-e^t}{(e^t - 2)^2} = \frac{-e^t}{(e^t - 2)^2}$$

1.1.9 31

$$m = -2$$

1.1.10 33

$$m=2 \text{ or } 3$$

 $1.1.11 \quad 35$

$$m = -1 \text{ or } 0$$

1.1.12 37

$$y = 2$$

1.1.13 39

No constant solutions

1.2 Initial Value Problems

1.2.1 1

$$y(0) = -\frac{1}{3} = \frac{1}{1 + c_1 e^{-(0)}}$$
$$-3 = 1 + c_1$$
$$c_1 = -4$$

$$y = \frac{1}{1 - 4e^{-x}}$$

1.2.2 3

$$y(2) = \frac{1}{3} = \frac{1}{(2)^2 + c}$$
$$3 = 4 + c$$
$$c = -1$$

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

$$I=(1,\infty)$$

1.2.3 5

$$y(0) = 1 = \frac{1}{(0)^2 + c}$$
$$c = 1$$

$$y = \frac{1}{x^2 + 1}$$

$$I = (-\infty, \infty)$$

1.2.4 7

$$x(0) = -1 = c_1 \cos 0 + c_2 \sin 0$$
$$c_1 = -1$$

$$x'(0) = 8 = -c_1 \sin 0 + c_2 \cos 0$$
$$c_2 = 8$$

$$x = -\cos t + 8\sin t$$

1.2.5 9

$$x'\left(\frac{\pi}{6}\right) = 0 = -c_1 \sin\frac{\pi}{6} + c_2 \cos\frac{\pi}{6}$$
$$= -c_1 \frac{1}{2} + c_2 \frac{\sqrt{3}}{2}$$
$$c_1 = \sqrt{3}c_2$$

$$x\left(\frac{\pi}{6}\right) = \frac{1}{2} = c_1 \cos \frac{\pi}{6} + c_2 \sin \frac{\pi}{6}$$
$$= \frac{3}{2}c_2 + \frac{1}{2}c_2$$
$$= 2c_2$$
$$c_2 = \frac{1}{4}$$

$$y = \frac{\sqrt{3}}{4}\cos t + \frac{1}{4}\sin t$$

1.2.6 11

$$y(0) = 1 = c_1 e^{(0)} + c_2 e^{-(0)}$$
$$= c_1 + c_2$$
$$c_1 = 1 - c_2$$

$$y'(0) = 2 = c_1 e^{(0)} - c_2 e^{-(0)}$$
$$= 1 - c_2 - c_2$$
$$c_2 = -\frac{1}{2}$$
$$y = \frac{3}{2} e^x - \frac{1}{2} e^{-x}$$

1.2.7 13

$$y(-1) = 5 = c_1 e^{(-1)} + c_2 e^{-(-1)}$$
$$= c_1 e^{-1} + c_2 e$$
$$c_1 = 5e - c_2 e^2$$

$$y'(-1) = -5 = c_1 e^{(-1)} - c_2 e^{-(-1)}$$

$$= 5e - c_2 e^2 - c_2 e$$

$$c_2 e(e+1) = 5(e+1)$$

$$c_2 = \frac{5}{e}$$

$$y = 5e^{-x-1}$$

1.2.8 15

$$y = 0$$

$$y = x^3$$

1.2.9 17

$$f(x,y) = y^{2/3}$$

$$\frac{\partial f}{\partial y} = \frac{2}{3y^{1/3}}$$

$$y < 0 \text{ or } y > 0$$

1.2.10 19

$$f(x,y) = \frac{y}{x}$$

$$\frac{\partial f}{\partial y} = \frac{1}{x}$$

$$x < 0 \text{ or } x > 0$$

1.2.11 21

$$f(x,y) = \frac{x^2}{4 - y^2}$$

$$\frac{\partial f}{\partial y} = \frac{2x^2y}{(4-y^2)^2}$$

$$y < -2, -2 < y < 2, \text{ or } y > 2$$

1.2.12 23

$$f(x,y) = \frac{y^2}{x^2 + y^2}$$

$$\frac{\partial f}{\partial y} = \frac{2y}{x^2 + y^2} - \frac{2y^3}{(x^2 + y^2)^2}$$

 $x \neq 0$ and $y \neq 0$

1.2.13 25

$$f(x,y) = \sqrt{y^2 - 9}$$

$$\frac{\partial f}{\partial y} = \frac{y}{\sqrt{y^2 - 9}}$$

Yes

1.2.14 27

No

1.2.15 29

(a)
$$y = cx$$

(b)

$$f(x,y) = \frac{y}{x}$$

$$\frac{\partial f}{\partial y} = \frac{1}{x}$$

 $x \neq 0$

(c) No, the function is not differentiable at x = 0

1.2.16 31

(a)

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

(b)

$$y(0) = 1 = -\frac{1}{(0) + c} \Rightarrow c = -1 \Rightarrow y = \frac{1}{1 - x}$$

$$I = (-\infty, 1)$$

$$y(0)=-1=-\frac{1}{(0)+c}\Rightarrow c=1\Rightarrow y=-\frac{1}{x+1}$$

$$I=(-1,\infty)$$

1.2.17 39

$$y(0) = 0 = c_1 \cos 3(0) + c_2 \sin 3(0)$$
$$c_1 = 0$$

$$y\left(\frac{\pi}{6}\right) = -1 = c_2 \sin 3\left(\frac{\pi}{6}\right)$$
$$c_2 = -1$$

$$y = -\sin 3x$$

1.2.18 41

$$y'(0) = 0 = -3c_1 \sin 3(0) + 3c_2 \cos 3(0)$$
$$c_2 = 0$$

$$y'\left(\frac{\pi}{4}\right) = 0 = -3c_1 \sin 3\left(\frac{\pi}{4}\right)$$
$$= -\frac{3}{\sqrt{2}}c_1$$
$$c_1 = 0$$

$$y = 0$$

1.2.19 43

$$y(0) = 0 = c_1 \cos 3(0) + c_2 \sin 3(0)$$
$$c_1 = 0$$

$$y(\pi) = 4 = c_2 \sin 3(\pi)$$
$$4 = 0$$

No solution

1.3 Differential Equations as Mathematical Models

1.3.1 1

$$\frac{dP}{dt} = kP + r$$

$$\frac{dP}{dt} = kP - r$$

1.3.2 3

$$\frac{dP}{dt} = k_b P - k_d P^2$$

1.3.3 7

$$\frac{dx}{dt} = kx(1000 - x)$$

1.3.4 9

$$\frac{dA}{dt} = -\frac{A}{100}$$

$$A(0) = 50 \, \text{lb}$$

1.3.5 11

$$\frac{dA}{dt} + \frac{7}{600 - t}A = 6$$

1.3.6 13

$$\begin{split} \frac{dV}{dt} &= -cA_h\sqrt{2gh}\\ A_w\frac{dh}{dt} &= -cA_h\sqrt{2gh}\\ \frac{dh}{dt} &= -\frac{cA_h\sqrt{2g}}{A_w}\sqrt{h}\\ &= -\frac{c\pi r_h^2\sqrt{2g}}{A_w}\sqrt{h}\\ &= -\frac{c\pi}{430}\sqrt{h} \end{split}$$

1.3.7 15

$$L\frac{di}{dt} + Ri = E$$

$$m\frac{dv}{dt} = mg - kv^2$$

1.3.9 19

$$m\frac{d^2x}{dt^2} = -kx$$

1.3.10 21

$$\frac{d}{dt}(mv) = R - kv$$

$$\frac{dm}{dt}v + m\frac{dv}{dt} = R - kv - mg$$

1.3.11 23

$$g = \frac{k}{R^2} \Rightarrow k = gR^2$$

$$\frac{d^2r}{dt^2} = -\frac{gR^2}{r^2}$$

1.3.12 25

$$\frac{dA}{dt} = k(M - A)$$

$$\frac{dx}{dt} = r - kx$$

1.3.14 29

$$\frac{dy}{dx} = \tan \theta$$

$$= \tan \frac{\phi}{2}$$

$$= \frac{1 - \cos \phi}{\sin \phi}$$

$$= \frac{1 - x/r}{y/r}$$

$$= \frac{r - x}{y}$$

$$= \frac{\sqrt{x^2 + y^2} - x}{y}$$

1.4 Chapter in Review

1.4.1 1

$$\frac{dy}{dx} = ky$$

1.4.2 3

$$y'' + k^2 y = 0$$

1.4.3 5

$$y = c_1 e^x + c_2 x e^x$$

$$y' = c_1 e^x + c_2 e^x + c_2 x e^x$$
$$= y + c_2 e^x$$

$$y'' = c_1 e^x + c_2 e^x + c_2 e^x + c_2 x e^x$$

= $c_1 e^x + 2c_2 e^x + c_2 x e^x$
= $y' + c_2 e^x$

$$y'' - 2y' + y = 0$$

- 1.4.4 7
- a, d
- 1.4.5 9

b

1.4.6 11

b

1.4.7 13

$$y = ce^x$$

1.4.8 15

$$\frac{dy}{dx} = x^2 + y^2$$

1.4.9 17

- (a) $(-\infty, \infty)$
- (b) $(-\infty,0)$ or $(0,\infty)$

1.4.10 19

$$x_0 = -1 \text{ and } I = (-\infty, 0) \text{ or } x_0 = 2 \text{ and } I = (0, \infty)$$

1.4.11 23

$$y = x\sin x + x\cos x$$

$$y' = \sin x + x \cos x + \cos x - x \sin x$$

$$y'' = \cos x + \cos x - x \sin x - \sin x - x \cos x$$
$$= 2 \cos x - 2 \sin x - x \sin x - x \cos x$$

$$y'' + y = 2\cos x - 2\sin x - x\sin x - x\cos x + x\sin x + x\cos x$$
$$= 2\cos x - 2\sin x$$

$$I = (-\infty, \infty)$$

1.4.12 25

$$y = \sin(\ln x)$$

$$y' = \frac{1}{x}\cos(\ln x)$$

$$y'' = -\frac{1}{x^2}\cos(\ln x) - \frac{1}{x^2}\sin(\ln x)$$

$$x^{2}y'' + xy' + y = -\cos(\ln x) - \sin(\ln x) + \cos(\ln x) + \sin(\ln x)$$

= 0

$$I = (0, \infty)$$

1.4.13 35

$$y(0) = 0 = c_1 e^{-3(0)} + c_2 e^{(0)} + 4(0)$$
$$= c_1 + c_2$$
$$c_1 = -c_2$$

$$y'(0) = 0 = -3c_1e^{-3(0)} + c_2e^{(0)} + 4$$
$$= -3c_1 + c_2 + 4$$
$$c_2 = 3c_1 - 4$$

$$c_1 = -(3c_1 - 4) \Rightarrow c_1 = 1 \Rightarrow c_2 = -1$$

$$y = e^{-3x} - e^x + 4x$$

1.4.14 37

$$y(1) = -2 = c_1 e^{-3(1)} + c_2 e^{(1)} + 4(1)$$
$$= c_1 e^{-3} + c_2 e + 4$$
$$c_1 = -e^3 (c_2 e + 6)$$

$$y'(1) = 4 = -3c_1e^{-3(1)} + c_2e^{(1)} + 4$$
$$= -3c_1e^{-3} + c_2e + 4$$
$$c_2e = 3c_1e^{-3}$$

$$c_1 = -e^3(3c_1e^{-3} + 6) = -3c_1 - 6e^3 \Rightarrow c_1 = -\frac{3}{2}e^3 \Rightarrow c_2 = -\frac{9}{2}e^{-1}$$
$$y = -\frac{3}{2}e^{3(1-x)} - \frac{9}{2}e^{x-1} + 4x$$

1.4.15 41

$$y_0 = -3, y_1 = 0$$

1.4.16 43

$$\frac{d}{dt}(mv) = F - mg$$

$$\frac{d}{dt}(\lambda x \frac{dx}{dt}) = F - \lambda xg$$

$$x \frac{d^2x}{dt^2} + \left(\frac{dx}{dt}\right)^2 + gx = \frac{F}{\lambda}$$

$$x \frac{d^2x}{dt^2} + \left(\frac{dx}{dt}\right)^2 + 32x = 5$$

2 First-Order Differential Equations

2.1 Solution Curves Without a Solution

2.1.1 21

0 is stable, 3 is unstable

2.1.2 23

2 is semi-stable

2.1.3 25

-2 is unstable, 0 is semi-stable, 2 is stable

2.1.4 27

-1 is stable, 0 is unstable

2.1.5 39

 $P_0 < h/k$

2.1.6 41

$$g - \frac{k}{m}v^2 = 0 \Rightarrow v = \sqrt{\frac{gm}{k}}$$

2.2 Separable Equations

2.2.1 1

$$\frac{dy}{dx} = \sin 5x$$
$$y = -\frac{1}{5}\cos 5x + c$$

2.2.2 3

$$dx + e^{3x} dy = 0$$

$$e^{-3x} dx + dy = 0$$

$$-\frac{1}{3}e^{-3x} + y = c$$

$$y = \frac{1}{3}e^{-3x} + c$$

2.2.3 5

$$x\frac{dy}{dx} = 4y$$

$$\frac{1}{4y} dy = \frac{1}{x} dx$$

$$\frac{1}{4} \ln|4y| = \ln|x| + c$$

$$\ln|4y| = 4 \ln|x| + c$$

$$4y = e^{4 \ln|x| + c}$$

$$= c \left(e^{\ln|x|}\right)^4$$

$$y = cx^4$$

2.2.4 7

$$\frac{dy}{dx} = e^{3x+2y}
= e^{3x}e^{2y}
e^{-2y} dy = e^{3x} dx
-\frac{1}{2}e^{-2y} = \frac{1}{3}e^{3x} + c
-3e^{-2y} = 2e^{3x} + c$$

2.2.5 9

$$y \ln x \frac{dx}{dy} = \left(\frac{y+1}{x}\right)^2$$
$$x^2 \ln x \, dx = \frac{(y+1)^2}{y} \, dy$$
$$x^3 \left(\frac{\ln x}{3} - \frac{1}{9}\right) = \frac{1}{2}y(y+4) + \ln y + c$$
$$\frac{1}{3}x^3 \ln x - \frac{1}{9}x^3 = \frac{1}{2}y^2 + 2y + \ln y + c$$

2.2.6 11

$$\csc y \, dx + \sec^2 x \, dy = 0$$

$$\frac{1}{\sin y} \, dx + \frac{1}{\cos^2 x} \, dy = 0$$

$$\cos^2 x \, dx + \sin y \, dy = 0$$

$$\frac{1}{2} (1 + \cos 2x) \, dx + \sin y \, dy = 0$$

$$\frac{1}{2} \left(x + \frac{1}{2} \sin 2x \right) - \cos y + c = 0$$

$$4 \cos y = 2x + \sin 2x + c$$

2.2.7 13

$$(e^{y} + 1)^{2}e^{-y} dx + (e^{x} + 1)^{3}e^{-x} dy = 0$$

$$\frac{e^{x}}{(e^{x} + 1)^{3}} dx + \frac{e^{y}}{(e^{y} + 1)^{2}} = 0$$

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

$$(e^{x} + 1)^{-2} + 2(e^{y} + 1)^{-1} = c$$

2.2.8 15

$$\frac{dS}{dr} = kS$$

$$\frac{1}{S}dS = k dr$$

$$\ln |S| = kr + c$$

$$S = ce^{kr}$$

2.2.9 17

$$\frac{dP}{dt} = P - P^2$$

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

$$\ln \frac{P}{1-P} = t + c$$

$$\frac{P}{1-P} = ce^t$$

$$P = ce^t (1-P)$$

$$P = \frac{ce^t}{1+ce^t}$$

2.2.10 19

$$\frac{dy}{dx} = \frac{xy + 3x - y - 3}{xy - 2x + 4y - 8}$$

$$= \frac{(x - 1)(y + 3)}{(x + 4)(y - 2)}$$

$$\frac{y - 2}{y + 3} dt = \frac{x - 1}{x + 4} dx$$

$$y - 5 \ln|y + 3| = x - 5 \ln|x + 4| + c$$

$$e^{y - 5 \ln|y + 3|} = e^{x - 5 \ln|x + 4| + c}$$

$$\frac{e^y}{(y + 3)^5} = \frac{ce^x}{(x + 4)^5}$$

$$c(x + 4)^5 e^y = (y + 3)^5 e^x$$

2.2.11 21

$$\frac{dy}{dx} = x\sqrt{1 - y^2}$$
$$(1 - y^2)^{-1/2} dy = x dx$$
$$\arcsin y = \frac{1}{2}x^2 + c$$
$$y = \sin\left(\frac{1}{2}x^2 + c\right)$$

2.2.12 23

$$\frac{dx}{dt} = 4(x^2 + 1)$$

$$\frac{1}{x^2 + 1} dx = 4 dt$$

$$\arctan x = 4t + c$$

$$x = \tan(4t + c)$$

$$x\left(\frac{\pi}{4}\right) = 1 = \tan\left(4\left(\frac{\pi}{4}\right) + c\right)$$
$$= \tan(\pi + c)$$
$$c = \arctan(1) - \pi$$
$$= -\frac{3}{4}\pi$$
$$x = \tan\left(4t - \frac{3}{4}\pi\right)$$

2.2.13 25

$$x^{2} \frac{dy}{dx} = y - xy$$

$$= y(1 - x)$$

$$\frac{1}{y} dy = \left(\frac{1}{x^{2}} - \frac{1}{x}\right) dx$$

$$\ln|y| = -\frac{1}{x} - \ln|x| + c$$

$$y = e^{-\frac{1}{x} - \ln|x| + c}$$

$$= \frac{c}{xe^{1/x}}$$

$$y(-1) = -1 = \frac{c}{(-1)e^{1/(-1)}}$$
$$= -ce$$
$$c = e^{-1}$$
$$y = \frac{1}{xe^{1+1/x}}$$

2.2.14 29

$$\frac{dy}{dx} = ye^{-x^2}$$

$$\frac{1}{y}\frac{dy}{dx} = e^{-x^2}$$

$$\int_4^x \frac{1}{y}\frac{dy}{dx'} dx' = \int_4^x e^{-x'^2} dx'$$

$$\ln|y||_4^x = \int_4^x e^{-x'^2} dx'$$

$$\ln|y(x)| - \ln|y(4)| = \int_4^x e^{-x'^2} dx'$$

$$\ln|y(x)| = \ln|y(4)| + \int_4^x e^{-x'^2} dx'$$

$$y(x) = e^{\int_4^x e^{-x'^2} dx'}$$

2.2.15 31

$$\frac{dy}{dx} = \frac{2x+1}{2y}$$

$$2y \, dy = (2x+1) \, dx$$

$$y^2 = x^2 + x + c$$

$$y = \pm \sqrt{x^2 + x + c}$$

$$y(-2) = -1 = -\sqrt{(-2)^2 + (-2) + c}$$

$$= -\sqrt{2 + c}$$

$$c = -1$$

$$y = -\sqrt{x^2 + x - 1}$$

$$I = \left(-\infty, -\frac{1 - \sqrt{5}}{2}\right)$$

$2.2.16 \quad 33$

$$e^{y} dx - e^{-x} dy = 0$$

$$e^{x} dx - e^{-y} dy = 0$$

$$e^{x} + e^{-y} = c$$

$$\ln |e^{-y}| = \ln |c - e^{x}|$$

$$y = -\ln |c - e^{x}|$$

$$y(0) = 0 = -\ln|c - e^{(0)}|$$

 $1 = c - 1$
 $c = 2$

$$y = -\ln|2 - e^x|$$

$$I = (-\infty, \ln 2)$$

2.3 Linear Equations

2.3.1 1

$$\frac{dy}{dx} = 5y$$

$$\ln|y| = 5x + c$$

$$y = ce^{5x}$$

$$I = (-\infty, \infty)$$

2.3.2 3

$$\frac{dy}{dx} + y = e^{3x}$$

$$e^x \frac{dy}{dx} + e^x y = e^{4x}$$

$$\frac{d}{dx}(e^x y) = e^{4x}$$

$$e^x y = \frac{1}{4}e^{4x} + c$$

$$y = \frac{1}{4}e^{3x} + ce^{-x}$$

$$I = (-\infty, \infty)$$

2.3.3 5

$$y' + 3x^{2}y = x^{2}$$

$$e^{x^{3}}y' + 3x^{2}e^{x^{3}}y = e^{x^{3}}x^{2}$$

$$e^{x^{3}}y = \frac{1}{3}e^{x^{3}} + c$$

$$y = \frac{1}{3} + ce^{-x^{3}}$$

$$I = (-\infty, \infty)$$

2.3.4 7

$$x^{2}y' + xy = 1$$

$$y' + x^{-1}y = x^{-2}$$

$$e^{\ln x}y' + x^{-1}e^{\ln x}y = e^{\ln x}x^{-2}$$

$$\frac{d}{dx}(e^{\ln x}y) = x^{-1}$$

$$\frac{d}{dx}(xy) = x^{-1}$$

$$xy = \ln x + c$$

$$y = \frac{\ln x + c}{x}$$

$$I = (0, \infty)$$

2.3.5 9

$$x\frac{dy}{dx} - y = x^2 \sin x$$

$$\frac{dy}{dx} - x^{-1}y = x \sin x$$

$$e^{-\ln x} \frac{dy}{dx} - x^{-1}e^{-\ln x}y = e^{-\ln x}x \sin x$$

$$\frac{d}{dx}(e^{-\ln x}y) = \sin x$$

$$x^{-1}y = -\cos x + c$$

$$y = cx - x \cos x$$

$$I = (0, \infty)$$

2.3.6 11

$$x\frac{dy}{dx} + 4y = x^3 - x$$

$$\frac{dy}{dx} + 4x^{-1}y = x^2 - 1$$

$$e^{4\ln x}\frac{dy}{dx} + 4x^{-1}e^{4\ln x}y = e^{4\ln x}(x^2 - 1)$$

$$\frac{d}{dx}(e^{4\ln x}y) = x^6 - x^4$$

$$x^4y = \frac{1}{7}x^7 - \frac{1}{5}x^5 + c$$

$$y = \frac{1}{7}x^3 - \frac{1}{5}x^2 + cx^{-4}$$

$$I = (0, \infty)$$

2.3.7 13

$$x^{2}y' + x(x+2)y = e^{x}$$

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

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

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

$$e^{x}x^{2}y = \frac{1}{2}e^{2x} + c$$

$$y = \frac{e^{x}}{2x^{2}} + \frac{c}{e^{x}x^{2}}$$

$$I = (0, \infty)$$

2.3.8 15

$$y dx - 4(x + y^{6}) dy = 0$$

$$y \frac{dx}{dy} - 4x - 4y^{6} = 0$$

$$\frac{dx}{dy} - \frac{4}{y}x = 4y^{5}$$

$$e^{-4 \ln y} \frac{dx}{dy} - \frac{4}{y}e^{-4 \ln y}x = 4e^{-4 \ln y}y^{5}$$

$$\frac{d}{dy}(e^{-4 \ln y}x) = 4y$$

$$y^{-4}x = 2y^{2} + c$$

$$x = 2y^{6} + cy^{4}$$

$$I = (0, \infty)$$

2.3.9 17

$$\cos x \frac{dy}{dx} + (\sin x)y = 1$$

$$\frac{dy}{dx} + (\tan x)y = \sec x$$

$$e^{\ln(\sec x)} \frac{dy}{dx} + (\tan x)e^{\ln(\sec x)}y = e^{\ln(\sec x)}\sec x$$

$$\frac{d}{dx}(e^{\ln(\sec x)}y) = \sec^2 x$$

$$y \sec x = \tan x + c$$

$$y = \sin x + c\cos x$$

$$I = (-\pi/2, \pi/2)$$

2.3.10 19

$$(x+1)\frac{dy}{dx} + (x+2)y = 2xe^{-x}$$

$$\frac{dy}{dx} + \frac{x+2}{x+1}y = \frac{2xe^{-x}}{x+1}$$

$$e^{x+\ln|x+1|}\frac{dy}{dx} + \frac{x+2}{x+1}e^{x+\ln|x+1|}y = e^{x+\ln|x+1|}\frac{2xe^{-x}}{x+1}$$

$$\frac{d}{dx}(e^{x+\ln|x+1|}y) = 2x$$

$$e^{x}(x+1)y = x^{2} + c$$

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

$$I = (-1, \infty)$$

2.3.11 21

$$\frac{dr}{d\theta} + r \sec \theta = \cos \theta$$

$$e^{\ln|\sec \theta + \tan \theta|} \frac{dr}{d\theta} + e^{\ln|\sec \theta + \tan \theta|} r \sec \theta = e^{\ln|\sec \theta + \tan \theta|} \cos \theta$$

$$\frac{d}{d\theta} (e^{\ln|\sec \theta + \tan \theta|} r) = 1 + \sin \theta$$

$$(\sec \theta + \tan \theta) r = \theta - \cos \theta + c$$

$$r = \frac{\theta - \cos \theta + c}{\sec \theta + \tan \theta}$$

$$I = (-\pi/2, \pi/2)$$

2.3.12 23

$$x\frac{dy}{dx} + (3x+1)y = e^{-3x}$$

$$\frac{dy}{dx} + (3+x^{-1})y = e^{-3x}x^{-1}$$

$$e^{3x+\ln|x|}\frac{dy}{dx} + (3+x^{-1})e^{3x+\ln|x|}y = 1$$

$$\frac{d}{dx}(e^{3x+\ln|x|}y) = 1$$

$$e^{3x}xy = x + c$$

$$y = \frac{x+c}{e^{3x}x}$$

$$I = (0, \infty)$$

2.3.13 25

$$xy' + y = e^{x}$$

$$y' + x^{-1}y = e^{x}x^{-1}$$

$$e^{\ln|x|}y' + x^{-1}e^{\ln|x|}y = e^{x}$$

$$\frac{d}{dx}(e^{\ln|x|}y) = e^{x}$$

$$xy = e^{x} + c$$

$$y = \frac{e^{x} + c}{x}$$

$$y(1) = 2 = \frac{e^{(1)} + c}{(1)}$$
$$c = 2 - e$$
$$y = \frac{e^x + 2 - e}{x}$$
$$I = (0, \infty)$$

2.3.14 27

$$L\frac{di}{dt} + Ri = E$$

$$\frac{di}{dt} + \frac{R}{L}i = \frac{E}{L}$$

$$e^{Rt/L}\frac{di}{dt} + \frac{R}{L}e^{Rt/L}i = \frac{E}{L}e^{Rt/L}$$

$$\frac{d}{dt}(e^{Rt/L}i) = \frac{E}{L}e^{Rt/L}$$

$$e^{Rt/L}i = \frac{E}{R}e^{Rt/L} + c$$

$$i = \frac{E}{R} + ce^{-Rt/L}$$

$$i(0) = i_0 = \frac{E}{R} + ce^{-R(0)/L}$$
$$= \frac{E}{R} + c$$
$$c = i_0 - \frac{E}{R}$$

$$i = \frac{E}{R} + \left(i_0 - \frac{E}{R}\right)e^{-Rt/L}$$
$$I = (-\infty, \infty)$$

2.3.15 53

$$\begin{aligned} \frac{dE}{dt} &= -\frac{1}{RC}E\\ \frac{1}{E}\frac{dE}{dt} &= -\frac{1}{RC}\\ \ln|E| &= -\frac{1}{RC}t + c\\ E &= ce^{-t/RC} \end{aligned}$$

$$E(4) = E_0 = ce^{-(4)/RC}$$

 $c = E_0 e^{4/RC}$

$$E = E_0 e^{(4-t)/RC}$$

2.4 Exact Equations

2.4.1 1

$$f(x,y) = x^2 - x + g(y)$$
$$\frac{\partial f}{\partial y} = g'(y) = 3y + 7$$
$$g(y) = \frac{3}{2}y^2 + 7y$$
$$x^2 - x + \frac{3}{2}y^2 + 7y = c$$

2.4.2 3

$$f(x,y) = \frac{5}{2}x^2 + 4xy + g(y)$$

$$4x + g'(y) = 4x - 8y^3 \Rightarrow g'(y) = -8y^3$$

$$g(y) = -2y^4$$

$$\frac{5}{2}x^2 + 4xy - 2y^4 = c$$

2.4.3 5

$$f(x,y) = x^{2}y^{2} - 3x + g(y)$$
$$2x^{2}y + g'(y) = 2x^{2}y + 4 \Rightarrow g'(y) = 4$$
$$g(y) = 4y$$
$$x^{2}y^{2} - 3x + 4y = c$$

2.4.4 7

Not exact

2.4.5 9

$$f(x,y) = \frac{1}{2}x^2 - xy^3 - y^2 \cos x + g(y)$$
$$-3xy^2 - 2y \cos x + g'(y) = -3xy^2 - 2y \cos x \Rightarrow g'(y) = 0$$
$$\frac{1}{2}x^2 - xy^3 - y^2 \cos x = c$$

2.4.6 11

Not exact

2.4.7 13

$$f(x,y) = xy + g(x)$$

$$y + g'(x) = -2xe^{x} + y - 6x^{2} \Rightarrow g'(x) = -2xe^{x} - 6x^{2}$$

$$g(x) = -2e^{x}(x-1) - 2x^{3}$$

$$xy - 2e^{x}(x-1) - 2x^{3} = c$$

2.4.8 21

$$f(x,y) = \frac{1}{3}(x+y)^3 + g(y)$$

$$(x+y)^2 + g'(y) = 2xy + x^2 - 1 \Rightarrow g'(y) = -y^2 - 1$$

$$g(y) = -\frac{1}{3}y^3 - y$$

$$\frac{1}{3}(x+y)^3 - \frac{1}{3}y^3 - y = c$$

$$\frac{1}{3}(1+1)^3 - \frac{1}{3}1^3 - 1 = c \Rightarrow c = \frac{4}{3}$$

$$x^3 + 3x^2y + 3xy^2 - 3y = 4$$

2.4.9 23

$$f(x,y) = 4ty + t^2 - 5t + g(y)$$

$$4t + g'(y) = 6y + 4t - 1 \Rightarrow g'(y) = 6y - 1$$

$$g(y) = 3y^2 - y$$

$$4ty + t^2 - 5t + 3y^2 - y = c$$

$$4(-1)(2) + (-1)^2 - 5(-1) + 3(2)^2 - (2) = c \Rightarrow c = 8$$

$$4ty + t^2 - 5t + 3y^2 - y = 8$$

2.4.10 27

$$3y^2 + 4kxy^3 = 3y^2 + 40xy^3 \Rightarrow k = 10$$

2.4.11 31

$$M_y = 4y$$

$$N_x = 2y$$

$$\frac{M_y - N_x}{N} = \frac{4y - 2y}{2xy} = \frac{1}{x}$$

$$\mu(x) = e^{\ln x} = x$$

$$(2xy^2 + 3x^2) dx + 2x^2y dy = 0$$

$$f(x, y) = x^2y^2 + x^3 + g(y)$$

$$2x^2y + g'(y) = 2x^2y \Rightarrow g'(y) = 0$$

$$x^2y^2 + x^3 = c$$

$2.4.12 \quad 33$

$$M_{y} = 6x$$

$$N_{x} = 18x$$

$$\frac{M_{y} - N_{x}}{N} = \frac{6x - 18x}{4y + 9x^{2}}$$

$$\frac{N_{x} - M_{y}}{M} = \frac{18x - 6x}{6xy} = \frac{2}{y}$$

$$\mu(y) = e^{2 \ln y} = y^{2}$$

$$6xy^{3} dx + (4y^{3} + 9x^{2}y^{2}) dy = 0$$

$$f(x, y) = 3x^{2}y^{3} + g(y)$$

$$9x^{2}y^{2} + g'(y) = 4y^{3} + 9x^{2}y^{2} \Rightarrow g'(y) = 4y^{3}$$

$$g(y) = y^{4}$$

$$3x^{2}y^{3} + y^{4} = c$$

2.4.13 37

$$M_{y} = 0$$

$$N_{x} = 2xy$$

$$\frac{N_{x} - M_{y}}{M} = \frac{2xy - 0}{x} = 2y$$

$$\mu(y) = e^{y^{2}}$$

$$e^{y^{2}}x dx + e^{y^{2}}(x^{2}y + 4y) dy = 0$$

$$f(x, y) = \frac{1}{2}e^{y^{2}}x^{2} + g(y)$$

$$ye^{y^{2}}x^{2} + g'(y) = e^{y^{2}}(x^{2}y + 4y) \Rightarrow g'(y) = 4e^{y^{2}}y$$

$$g(y) = 2e^{y^{2}}$$

$$\frac{1}{2}e^{y^{2}}x^{2} + 2e^{y^{2}} = c$$

$$\frac{1}{2}e^{(0)^{2}}(4)^{2} + 2e^{(0)^{2}} = c \Rightarrow c = 10$$

$$\frac{1}{2}e^{y^{2}}x^{2} + 2e^{y^{2}} = 10$$

2.4.14 39

(c)
$$(0)^{3} + 2(0)^{2}(-2) + (-2)^{2} = c \Rightarrow c = 4$$

$$y^{2} + 2x^{2}y + x^{3} - 4 = 0$$

$$y = \frac{-(2x^{2}) \pm \sqrt{(2x^{2})^{2} - 4(1)(x^{3} - 4)}}{2(1)}$$

$$= \frac{-2x^{2} \pm \sqrt{4x^{4} - 4(x^{3} - 4)}}{2}$$

$$= -x^{2} \pm \sqrt{x^{4} - x^{3} + 4}$$

2.4.15 45

(b) $v = 12.7 \,\text{ft/s}$

(a)
$$xv\frac{dv}{dx} + v^2 = 32x \Rightarrow xv \, dv + (v^2 - 32x) \, dx = 0$$

$$M_x = v$$

$$N_v = 2v$$

$$\frac{M_x - N_v}{N} = \frac{v - 2v}{v^2 - 32x}$$

$$\frac{N_v - M_x}{M} = \frac{2v - v}{xv} = \frac{1}{x}$$

$$\mu(x) = e^{\ln x} = x$$

$$x^2v \, dv + (xv^2 - 32x^2) \, dx = 0$$

$$f(x, v) = \frac{1}{2}x^2v^2 + g(x)$$

$$xv^2 + g'(x) = xv^2 - 32x^2 \Rightarrow g'(x) = -32x^2$$

$$g(x) = -\frac{32}{3}x^3$$

$$\frac{1}{2}(3)^2(0)^2 - \frac{32}{3}(3)^3 = c \Rightarrow c = -288$$

$$\frac{1}{2}x^2v^2 - \frac{32}{3}x^3 = -288 \Rightarrow v = 8\sqrt{\frac{x}{3} - \frac{9}{x^2}}$$

2.5 Solutions by Substitution

2.5.1 1

$$(x - y) dx + x dy = 0$$

$$(x - ux) dx + x(u dx + x du) = 0$$

$$x dx + x^{2} du = 0$$

$$x^{-1} dx + du = 0$$

$$\ln|x| + u = c$$

$$\ln|x| + \frac{y}{x} = c$$

$$y = cx - x \ln|x|$$

2.5.2 3

$$x dx + (y - 2x) dy = 0$$

$$vy(v dy + y dv) + (y - 2vy) dy = 0$$

$$(v^{2}y + y - 2vy) dy + vy^{2} dv = 0$$

$$y(v^{2} - 2v + 1) dy + vy^{2} dv = 0$$

$$(v - 1)^{2} dy + vy dv = 0$$

$$\frac{1}{y} dy + \frac{v}{(v - 1)^{2}} dv = 0$$

$$\ln|y| + \frac{1}{1 - v} + \ln|v - 1| = c$$

$$\ln|y| + \frac{1}{1 - x/y} + \ln\left|\frac{x}{y} - 1\right| = c$$

$$\ln|x - y| + \frac{y}{y - x} = c$$

$$(y - x) \ln|x - y| + y = c(y - x)$$

$$(x - y) \ln|x - y| = y + c(x - y)$$

2.5.3 5

$$(y^{2} + yx) dx - x^{2} dy = 0$$

$$((ux)^{2} + ux^{2}) dx - x^{2}(u dx + x du) = 0$$

$$u^{2}x^{2} dx - x^{3} du = 0$$

$$\frac{1}{x} dx - \frac{1}{u^{2}} du = 0$$

$$\ln|x| + \frac{1}{u} = c$$

$$\ln|x| + \frac{x}{y} = c$$

$$y = \frac{x}{c - \ln|x|}$$

2.5.4 7

$$\frac{dy}{dx} = \frac{y-x}{y+x}$$

$$(y+x) \, dy + (x-y) \, dx = 0$$

$$(ux+x)(u \, dx + x \, du) + (x-ux) \, dx = 0$$

$$(u^2x+x) \, dx + (ux^2+x^2) \, du = 0$$

$$x(u^2+1) \, dx + x^2(u+1) \, du = 0$$

$$\frac{1}{x} \, dx + \frac{u+1}{u^2+1} \, du = 0$$

$$\ln|x| + \frac{1}{2} \ln|u^2+1| + \arctan u = c$$

$$\ln|x^2+y^2| + 2 \arctan \frac{y}{x} = c$$

2.5.5 9

$$-y dx + (x + \sqrt{xy}) dy = 0$$

$$-ux dx + (x + \sqrt{ux^2})(u dx + x du) = 0$$

$$u\sqrt{ux^2} dx + (x^2 + x\sqrt{ux^2}) du = 0$$

$$u^{3/2}x dx + x^2(1 + \sqrt{u}) du = 0$$

$$\frac{1}{x} dx + \frac{1 + \sqrt{u}}{u^{3/2}} du = 0$$

$$\frac{1}{x} dx + (u^{-3/2} + u^{-1}) du = 0$$

$$\ln|x| - 2u^{-1/2} + \ln|u| = c$$

$$\ln|x| - 2(y/x)^{-1/2} + \ln|y/x| = c$$

$$\ln|y| - 2\sqrt{\frac{x}{y}} = c$$

$$4\frac{x}{y} = (\ln|y| - c)^2$$

$$4x = y(\ln|y| - c)^2$$

2.5.6 11

$$xy^{2}\frac{dy}{dx} = y^{3} - x^{3}$$

$$xy^{2}dy + (x^{3} - y^{3})dx = 0$$

$$x(ux)^{2}(udx + xdu) + (x^{3} - (ux)^{3})dx = 0$$

$$x^{3}dx + u^{2}x^{4}du = 0$$

$$x^{-1}dx + u^{2}du = 0$$

$$\ln|x| + \frac{1}{3}u^{3} = c$$

$$\ln|x| + \frac{1}{3}\left(\frac{y}{x}\right)^{3} = c$$

$$\ln|x| + \frac{1}{3}\left(\frac{y}{x}\right)^{3} = c$$

$$\ln|x| + \frac{1}{3}\left(\frac{y}{x}\right)^{3} = \frac{8}{3}$$

$$y^{3} + 3x^{3} \ln|x| = 8x^{3}$$

2.5.7 13

$$(x + ye^{y/x}) dx - xe^{y/x} dy = 0$$

$$(x + uxe^u) dx - xe^u (u dx + x du) = 0$$

$$x dx - x^2 e^u du = 0$$

$$x^{-1} dx - e^u du = 0$$

$$\ln|x| - e^u = c$$

$$\ln|x| - e^{y/x} = c$$

$$\ln|1| - e^{0/1} = c \Rightarrow c = -1$$

$$\ln|x| = e^{y/x} - 1$$

2.5.8 15

$$x\frac{dy}{dx} + y = \frac{1}{y^2}$$

$$\frac{dy}{dx} + x^{-1}y = x^{-1}y^{-2}$$

$$u = y^{1-n} = y^3 \Rightarrow y = u^{1/3} \Rightarrow \frac{dy}{dx} = \frac{1}{3}u^{-2/3}\frac{du}{dx}$$

$$\frac{1}{3}u^{-2/3}\frac{du}{dx} + x^{-1}u^{1/3} = x^{-1}u^{-2/3}$$

$$\frac{du}{dx} + 3x^{-1}u = 3x^{-1}$$

$$e^{3\ln|x|}\frac{du}{dx} + 3x^{-1}e^{3\ln|x|}u = 3x^2$$

$$\frac{d}{dx}(x^3u) = 3x^2$$

$$x^3u = x^3 + c$$

$$y^3 = 1 + cx^{-3}$$

2.5.9 17

$$\frac{dy}{dx} = y(xy^3 - 1)$$
$$\frac{dy}{dx} + y = xy^4$$

$$u = y^{1-n} = y^{-3} \Rightarrow y = u^{-1/3} \Rightarrow \frac{dy}{dx} = -\frac{1}{3}u^{-4/3}\frac{du}{dx}$$
$$-\frac{1}{3}u^{-4/3}\frac{du}{dx} + u^{-1/3} = xu^{-4/3}$$
$$\frac{du}{dx} - 3u = -3x$$
$$e^{-3x}\frac{du}{dx} - 3e^{-3x}u = -3e^{-3x}x$$
$$\frac{d}{dt}(e^{-3x}u) = -3e^{-3x}x$$
$$e^{-3x}u = e^{-3x}x + \frac{1}{3}e^{-3x} + c$$
$$u = x + \frac{1}{3} + ce^{3x}$$
$$y^{-3} = x + \frac{1}{3} + ce^{3x}$$

2.5.10 21

$$x^{2} \frac{dy}{dx} - 2xy = 3y^{4}$$

$$\frac{dy}{dx} - 2x^{-1}y = 3x^{-2}y^{4}$$

$$u = y^{1-n} = y^{-3} \Rightarrow y = u^{-1/3} \Rightarrow \frac{dy}{dx} = -\frac{1}{3}u^{-4/3}\frac{du}{dx}$$

$$-\frac{1}{3}u^{-4/3}\frac{du}{dx} - 2x^{-1}u^{-1/3} = 3x^{-2}u^{-4/3}$$

$$\frac{du}{dx} + 6x^{-1}u = -9x^{-2}$$

$$e^{6\ln|x|}\frac{du}{dx} + 6x^{-1}e^{6\ln|x|}u = -9e^{6\ln|x|}x^{-2}$$

$$\frac{d}{dx}(x^{6}u) = -9x^{4}$$

$$x^{6}u = -\frac{9}{5}x^{5} + c$$

$$u = -\frac{9}{5}x^{-1} + cx^{-6}$$

$$y^{-3} = -\frac{9}{5}x^{-1} + cx^{-6}$$

$$\left(\frac{1}{2}\right)^{-3} = -\frac{9}{5}(1)^{-1} + c(1)^{-6} \Rightarrow c = \frac{49}{5}$$
$$y^{-3} = -\frac{9}{5}x^{-1} + \frac{49}{5}x^{-6}$$

2.5.11 23

Let u = x + y + 1 so $\frac{du}{dx} = 1 + \frac{dy}{dx}$ and

$$\frac{du}{dx} - 1 = u^2$$

$$\frac{1}{u^2 + 1} du = dx$$

$$\arctan u = x + c$$

$$\arctan(x + y + 1) = x + c$$

$$x + y + 1 = \tan(x + c)$$

$$y = -x - 1 + \tan(x + c)$$

2.5.12 25

Let u = x + y so $\frac{du}{dx} = 1 + \frac{dy}{dx}$ and

$$\frac{du}{dx} - 1 = \tan^2 u$$

$$\frac{1}{1 + \tan^2 u} du = dx$$

$$\frac{1}{2} (u + \sin u \cos u) = x + c$$

$$x + y + \sin(x + y)\cos(x + y) = 2(x + c)$$

$$x + y + \frac{1}{2}\sin(2(x + y)) = 2(x + c)$$

$$2x + 2y + \sin(2(x + y)) = 4(x + c)$$

$$2y - 2x + \sin(2(x + y)) = c$$

2.5.13 35

(a) Let
$$y = y_1 + u$$
 so $\frac{dy}{dx} = \frac{dy_1}{dx} + \frac{du}{dx}$ but $\frac{dy_1}{dx} = P(x) + Q(x)y_1 + R(x)y_1^2$ so

$$\frac{dy}{dx} = P(x) + Q(x)y + R(x)y^{2}$$

$$P(x) + Q(x)y_{1} + R(x)y_{1}^{2} + \frac{du}{dx} = P(x) + Q(x)(y_{1} + u) + R(x)(y_{1} + u)^{2}$$

$$\frac{du}{dx} = Q(x)u + R(x)(2y_{1}u + u^{2})$$

$$\frac{du}{dx} - (Q(x) + 2R(x)y_{1})u = R(x)u^{2}$$

(b) Let $y = 2x^{-1} + u$ so $\frac{dy}{dx} = -2x^{-2} + \frac{du}{dx}$ and

$$\begin{aligned} -\frac{2}{x^2} + \frac{du}{dx} &= -\frac{4}{x^2} - \frac{1}{x} \left(\frac{2}{x} + u\right) + \left(\frac{2}{x} + u\right)^2 \\ \frac{du}{dx} &= \frac{2}{x^2} - \frac{4}{x^2} - \frac{2}{x^2} - \frac{u}{x} + \frac{4}{x^2} + \frac{4u}{x} + u^2 \\ \frac{du}{dx} - \frac{3}{x} u &= u^2 \end{aligned}$$

Let $v = u^{1-n} = u^{-1}$ so $u = v^{-1}$ and $\frac{du}{dx} = -v^{-2} \frac{dv}{dx}$

$$-v^{-2}\frac{dv}{dx} - \frac{3}{x}v^{-1} = v^{-2}$$

$$\frac{dv}{dx} + \frac{3}{x}v = -1$$

$$e^{3\ln|x|}\frac{dv}{dx} + \frac{3}{x}e^{3\ln|x|}v = -e^{3\ln|x|}$$

$$\frac{d}{dt}(x^3v) = -x^3$$

$$x^3v = -\frac{1}{4}x^4 + c$$

$$\frac{1}{y - y_1} = -\frac{1}{4}x + cx^{-3}$$

$$y = y_1 + \left(-\frac{1}{4}x + cx^{-3}\right)^{-1}$$

$$= \frac{2}{x} + \left(-\frac{1}{4}x + cx^{-3}\right)^{-1}$$

2.5.14 37

$$\frac{dP}{dt} = P(a - bP)$$
$$\frac{dP}{dt} - aP = -bP^{2}$$

Let
$$u = P^{1-n} = P^{-1}$$
 so $P = u^{-1}$ and $\frac{dP}{dt} = -u^{-2} \frac{du}{dt}$

$$-u^{-2} \frac{du}{dt} - au^{-1} = -bu^{-2}$$

$$\frac{du}{dt} + au = b$$

$$e^{at} \frac{du}{dt} + ae^{at}u = be^{at}$$

$$\frac{d}{dt}(e^{at}u) = be^{at}$$

$$e^{at}u = \frac{b}{a}e^{at} + c$$

$$P^{-1} = \frac{b}{a} + ce^{-at}$$

$$= \frac{b + ce^{-at}}{a}$$

$$P = \frac{a}{b + ce^{-at}}$$

2.6 A Numerical Method

2.6.1 1

$$x_0 = 1$$
 $y_0 = 5$
 $x_1 = 1.1$ $y_1 = y_0 + hf(x_0, y_0) = 3.8000$
 $x_2 = 1.2$ $y_2 = y_1 + hf(x_1, y_1) = 2.9800$

$$x_0 = 1$$
 $y_0 = 5$
 $x_1 = 1.05$ $y_1 = y_0 + hf(x_0, y_0) = 4.4000$
 $x_2 = 1.1$ $y_2 = y_1 + hf(x_1, y_1) = 3.8950$
 $x_3 = 1.15$ $y_3 = y_2 + hf(x_2, y_2) = 3.4708$
 $x_4 = 1.2$ $y_4 = y_3 + hf(x_3, y_3) = 3.1152$

2.7 Linear Models

2.7.1 1

$$P(t) = P_0 e^{kt}$$

$$P(5) = 2P_0 = P_0 e^{5k} \Rightarrow k = \frac{\ln 2}{5} = 0.139$$

$$P(t) = P_0 e^{0.139t}$$
 $3P_0 = P_0 e^{0.139t} \Rightarrow t = 7.9 \text{ years}$ $4P_0 = P_0 e^{0.139t} \Rightarrow t = 10 \text{ years}$

2.7.2 5

$$A(t) = A_0 e^{kt}$$

$$A(3.3) = \frac{1}{2} A_0 = A_0 e^{3.3k} \Rightarrow k = -0.21$$

$$0.1 A_0 = A_0 e^{-0.21t} \Rightarrow t = 11 \text{ hours}$$

2.7.3 9

$$\frac{dI}{dt} = kI \Rightarrow I(t) = ce^{kt}$$

$$I(3) = 0.25I_0 = I_0e^{3k} \Rightarrow k = -0.462$$

$$I(15) = I_0e^{-0.462(15)} = 0.001I_0$$

2.7.4 11

$$0.145A_0 = A_0e^{-0.00012097t} \Rightarrow t = 15963 \text{ years}$$

2.7.5 13

$$\frac{dT}{dt} = k(T - T_m)$$

$$\frac{1}{T - T_m} \frac{dT}{dt} = k$$

$$\ln(T - T_m) = kt + c$$

$$T - T_m = ce^{kt}$$

$$T = T_m + ce^{kt}$$

$$= 10 + 60e^{kt}$$

$$T(0.5) = 50 = 10 + 60e^{0.5k} \Rightarrow k = -0.811$$

$$T(1) = 36.7$$

$$15 = 10 + 60e^{-0.811t} \Rightarrow t = 3.06 \text{ min}$$

2.7.6 21

$$\frac{dA}{dt} = 4 - \frac{A}{50}$$

$$\frac{dA}{dt} + \frac{A}{50} = 4$$

$$\frac{d}{dt}(e^{t/50}A) = 4e^{t/50}$$

$$e^{t/50}A = 200e^{t/50} + c$$

$$A = 200 + ce^{-t/50}$$

$$A(0) = 30 = 200 + ce^{-(0)/50} \Rightarrow c = -170$$

$A(t) = 200 - 170e^{-t/50}$

2.7.7 25

$$V(t) = 500 - 5t$$

$$\frac{dA}{dt} = 10 - \frac{10}{500 - 5t}A$$

$$\frac{dA}{dt} + \frac{10}{500 - 5t}A = 10$$

$$\frac{dA}{dt} - 2\frac{-5}{500 - 5t}A = 10$$

$$e^{-2\ln(500 - 5t)}\frac{dA}{dt} - 2\frac{-5}{500 - 5t}e^{-2\ln(500 - 5t)}A = e^{-2\ln(500 - 5t)}10$$

$$\frac{d}{dt}(A(500 - 5t)^{-2}) = 10(500 - 5t)^{-2}$$

$$A(500 - 5t)^{-2} = \frac{2}{500 - 5t} + c$$

$$A = 2(500 - 5t) + c(500 - 5t)^{2}$$

$$= 1000 - 10t + c(500 - 5t)^{2}$$

$$A(0) = 0 \Rightarrow c = -0.004$$

$$A(t) = 1000 - 10t - 0.004(500 - 5t)^{2} = 1000 - 10t - \frac{1}{10}(100 - t)^{2}$$

The tank is empty at t = 100

$$i(t) = \frac{3}{5} - \frac{3}{5}e^{-500t}$$

$$i \to \frac{3}{5}$$
 as $t \to \infty$

2.7.9 33

$$i(t) = \begin{cases} 60(1 - e^{-t/10}), & 0 \le t \le 20\\ 383e^{-t/10}, & t > 20 \end{cases}$$

2.7.10 35

(a)

$$m\frac{dv}{dt} = mg - kv$$

$$\frac{dv}{dt} + \frac{k}{m}v = g$$

$$\frac{d}{dt}(e^{kt/m}v) = e^{kt/m}g$$

$$e^{kt/m}v = \frac{gm}{k}e^{kt/m} + c$$

$$v = \frac{gm}{k} + ce^{-kt/m}$$

$$v(0) = v_0 = \frac{gm}{k} + ce^{-k(0)/m} \Rightarrow c = v_0 - \frac{gm}{k}$$

$$v(t) = \frac{gm}{k} + \left(v_0 - \frac{gm}{k}\right)e^{-kt/m}$$

(b)
$$v_t = \frac{gm}{k}$$

(c)
$$s(t) = \frac{gm}{k}t - \frac{m}{k}\left(v_0 - \frac{gm}{k}\right)e^{-kt/m} + c$$

$$s(0) = 0 = -\frac{m}{k}\left(v_0 - \frac{gm}{k}\right) + c \Rightarrow c = \frac{m}{k}\left(v_0 - \frac{gm}{k}\right)$$

$$s(t) = \frac{m}{k} \left(gt - \left(v_0 + \frac{gm}{k} \right) e^{-kt/m} + v_0 - \frac{gm}{k} \right)$$
$$= \frac{m}{k} \left(gt + \left(v_0 - \frac{gm}{k} \right) \left(1 - e^{-kt/m} \right) \right)$$

2.7.11 41

(a)

$$\frac{dP}{dt} = k_1 P - k_2 P$$
$$= (k_1 - k_2) P$$
$$P = ce^{(k_1 - k_2)t}$$

2.7.12 43

(a)
$$x = r/k$$

2.8 Nonlinear Models

2.8.1 1

(a)
$$N = 2000$$

(b)

$$N = \frac{1}{0.0005 + (1 - 0.0005)e^{-t}}$$

$$N(10) = 1834$$

2.8.2 3

$$P = 1.0 \times 10^6$$

$$P = \frac{500}{0.0005 + (0.1 - 0.0005)e^{-0.1t}}$$

$$500000 = \frac{500}{0.0005 + (0.1 - 0.0005)e^{-0.1t}}$$

$$500000(0.0005 + (0.1 - 0.0005)e^{-0.1t}) = 500$$

$$e^{-0.1t} = \frac{0.001 - 0.0005}{0.1 - 0.0005}$$

$$t = 52.9 \text{ months}$$

2.8.3 11

29.3 g; 60 g; 0 g; 30 g

2.8.4 13

(a)

$$\begin{split} \frac{dh}{dt} &= -\frac{A_h}{A_w} \sqrt{2gh} \\ \frac{1}{\sqrt{h}} \frac{dh}{dt} &= -\frac{A_h}{A_w} \sqrt{2g} \\ 2\sqrt{h} &= -\frac{A_h}{A_w} \sqrt{2g}t + c \\ \sqrt{h} &= c - \frac{A_h}{A_w} \sqrt{\frac{g}{2}}t \\ h &= \left(c - \frac{A_h}{A_w} \sqrt{\frac{g}{2}}t\right)^2 \end{split}$$

$$h(0) = H = c^2 \Rightarrow c = \sqrt{H}$$

$$h = \left(\sqrt{H} - \frac{A_h}{A_w}\sqrt{\frac{g}{2}}t\right)^2 = \left(\sqrt{H} - 4\frac{A_h}{A_w}t\right)^2$$

Interval of definition is $\left[0, \frac{A_w \sqrt{H}}{4A_h}\right]$

(b) 1821 s = 30 min

2.8.5 15

(a)

$$\frac{dh}{dt} = -\frac{5}{6h^{3/2}}$$

$$h^{3/2}\frac{dh}{dt} = -\frac{5}{6}$$

$$\frac{2}{5}h^{5/2} = -\frac{5}{6}t + c$$

$$h = \left(c - \frac{25}{12}t\right)^{2/5}$$

$$h(0) = H = c^{2/5} \Rightarrow c = H^{5/2}$$

$$h = \left(H^{5/2} - \frac{25}{12}t\right)^{2/5}$$

$$0 = \left(H^{5/2} - \frac{25}{12}t\right)^{2/5} \Rightarrow t = \frac{12}{25}H^{5/2} = 858 \,\mathrm{s}$$

$$V(h) = \pi r^2 \frac{h}{3}$$
$$= \pi \left(h \tan \frac{\pi}{6} \right)^2 \frac{h}{3}$$
$$= \pi \left(\frac{h}{\sqrt{3}} \right)^2 \frac{h}{3}$$
$$= \frac{1}{9} \pi h^3$$

$$\frac{dV}{dt} = -cA_h \sqrt{2gh}$$

$$\frac{d}{dt} \left(\frac{1}{9}\pi h^3\right) = -cA_h \sqrt{2gh}$$

$$\frac{1}{3}\pi h^2 \frac{dh}{dt} = -cA_h \sqrt{2gh}$$

$$h^{3/2} \frac{dh}{dt} = -\frac{24}{\pi} cA_h$$

$$\frac{2}{5}h^{5/2} = c_1 - \frac{24}{\pi} cA_h t$$

$$h = \left(c_1 - \frac{60}{\pi} cA_h t\right)^{2/5}$$

$$h(0) = H = c_1^{2/5} \Rightarrow c_1 = H^{5/2}$$

$$h = \left(H^{5/2} - \frac{60}{\pi}cA_h t\right)^{2/5}$$

$$0 = \left(H^{5/2} - \frac{60}{\pi}cA_h t\right)^{2/5}$$
$$t = \frac{\pi H^{5/2}}{60cA_h}$$
$$= 243 \text{ s}$$

2.8.6 17

(a)

$$m\frac{dv}{dt} = mg - kv^{2}$$

$$\frac{m}{mg - kv^{2}}\frac{dv}{dt} = 1$$

$$\sqrt{\frac{m}{gk}}\operatorname{arctanh}\left(\sqrt{\frac{k}{gm}}v\right) = t + c_{1}$$

$$v = \sqrt{\frac{gm}{k}}\tanh\left(\sqrt{\frac{gk}{m}}(t + c_{1})\right)$$

$$v(0) = v_{0} = \sqrt{\frac{gm}{k}}\tanh c_{1}$$

$$c_{1} = \operatorname{arctanh}\sqrt{\frac{k}{gm}}v_{0}$$

(b)
$$v_t = \sqrt{gm/k}$$

(c)

$$s = \frac{m}{k} \ln \cosh \left(\sqrt{\frac{gk}{m}} t + c_1 \right) + c_2$$
$$c_2 = -\frac{m}{k} \ln \cosh c_1$$

2.8.7 21

(a)
$$W = 0, W = 2$$

(b)

$$\frac{dW}{dt} = W\sqrt{4 - 2W}$$

$$\frac{1}{W\sqrt{4 - 2W}} \frac{dW}{dt} = 1$$

$$-\arctan\left(\frac{1}{2}\sqrt{4 - 2W}\right) = t + c$$

$$\frac{1}{2}\sqrt{4 - 2W} = \tanh(c - t)$$

$$W = 2 - 2\tanh^2(c - t)$$

$$= 2(1 - \tanh^2(c - t))$$

$$= 2 \operatorname{sech}^2(c - t)$$

2.9 Modeling with Systems of First-Order DEs

2.9.1 1

$$\frac{dx}{dt} = -\lambda_1 x$$

$$\ln |x| = -\lambda_1 t + c_1$$

$$x = c_1 e^{-\lambda_1 t}$$

$$x(0) = x_0 = c_1 e^{-\lambda_1(0)} \Rightarrow c_1 = x_0$$

$$x = x_0 e^{-\lambda_1 t}$$

$$\frac{dy}{dt} = \lambda_1 x - \lambda_2 y$$

$$= \lambda_1 x_0 e^{-\lambda_1 t} - \lambda_2 y$$

$$\frac{dy}{dt} + \lambda_2 y = \lambda_1 x_0 e^{-\lambda_1 t}$$

$$\frac{d}{dt} (e^{\lambda_2 t} y) = \lambda_1 x_0 e^{(\lambda_2 - \lambda_1) t}$$

$$e^{\lambda_2 t} y = \frac{\lambda_1}{\lambda_2 - \lambda_1} x_0 e^{(\lambda_2 - \lambda_1) t} + c_2$$

$$y = \frac{\lambda_1}{\lambda_2 - \lambda_1} x_0 e^{-\lambda_1 t} + c_2 e^{-\lambda_2 t}$$

$$y(0) = 0 = \frac{\lambda_1}{\lambda_2 - \lambda_1} x_0 e^{-\lambda_1(0)} + c_2 e^{-\lambda_2(0)} \Rightarrow c_2 = -\frac{\lambda_1}{\lambda_2 - \lambda_1} x_0$$

$$y = \frac{\lambda_1}{\lambda_2 - \lambda_1} x_0 (e^{-\lambda_1 t} - e^{-\lambda_2 t})$$

$$\frac{dz}{dt} = \lambda_2 y$$

$$= \frac{\lambda_1 \lambda_2}{\lambda_2 - \lambda_1} x_0 (e^{-\lambda_1 t} - e^{-\lambda_2 t})$$

$$z = \frac{\lambda_1 \lambda_2}{\lambda_2 - \lambda_1} x_0 (-\frac{1}{\lambda_1} e^{-\lambda_1 t} + \frac{1}{\lambda_2} e^{-\lambda_2 t}) + c_3$$

$$= \frac{\lambda_1 e^{-\lambda_2 t} - \lambda_2 e^{-\lambda_1 t}}{\lambda_2 - \lambda_1} x_0 + c_3$$

$$z(0) = 0 = \frac{\lambda_1 e^{-\lambda_2(0)} - \lambda_2 e^{-\lambda_1(0)}}{\lambda_2 - \lambda_1} x_0 + c_3$$
$$= \frac{\lambda_1 - \lambda_2}{\lambda_2 - \lambda_1} x_0 + c_3$$
$$c_3 = x_0$$

$$z = \frac{\lambda_1(e^{-\lambda_2 t} - 1) + \lambda_2(1 - e^{-\lambda_1 t})}{\lambda_2 - \lambda_1} x_0$$

2.9.2 3

 $5\,\mathrm{days},\,20\,\mathrm{days},\,147\,\mathrm{days}$

2.9.3 5

(a)

$$\frac{dP}{dt} = -(\lambda_A + \lambda_C)P$$
$$P = ce^{-(\lambda_A + \lambda_C)t}$$

$$P(0) = P_0 = ce^{-(\lambda_A + \lambda_C)(0)} \Rightarrow c = P_0$$

$$P = P_0 e^{-(\lambda_A + \lambda_C)t}$$

(b)
$$\frac{1}{2}P_0 = P_0 e^{-(\lambda_A + \lambda_C)t} \Rightarrow t = \frac{\ln 1/2}{-(\lambda_A + \lambda_C)} = 1.25 \times 10^9 \text{ years}$$

(c)

$$\begin{split} \frac{dA}{dt} &= \lambda_A P \\ &= \lambda_A P_0 e^{-(\lambda_A + \lambda_C)t} \\ A &= -\frac{\lambda_A}{\lambda_A + \lambda_C} P_0 e^{-(\lambda_A + \lambda_C)t} + c \end{split}$$

$$A(0) = 0 = -\frac{\lambda_A}{\lambda_A + \lambda_C} P_0 e^{-(\lambda_A + \lambda_C)(0)} + c \Rightarrow c = \frac{\lambda_A}{\lambda_A + \lambda_C} P_0$$
$$A = \frac{\lambda_A}{\lambda_A + \lambda_C} P_0 (1 - e^{-(\lambda_A + \lambda_C)t})$$

$$\frac{dC}{dt} = \lambda_C P$$

$$= \lambda_C P_0 e^{-(\lambda_A + \lambda_C)t}$$

$$C = -\frac{\lambda_C}{\lambda_A + \lambda_C} P_0 e^{-(\lambda_A + \lambda_C)t} + c$$

$$C(0) = 0 = -\frac{\lambda_C}{\lambda_A + \lambda_C} P_0 e^{-(\lambda_A + \lambda_C)(0)} + c \Rightarrow c = \frac{\lambda_C}{\lambda_A + \lambda_C} P_0$$

$$C = \frac{\lambda_C}{\lambda_A + \lambda_C} P_0 (1 - e^{-(\lambda_A + \lambda_C)t})$$
(d)
$$\frac{\lambda_A}{\lambda_A + \lambda_C} = 10.5\%$$

$$\frac{\lambda_C}{\lambda_A + \lambda_C} = 89.5\%$$
2.9.4 7
$$\frac{dx_1}{dt} = 6 - \frac{2}{25} x_1 + \frac{1}{50} x_2$$

$$\frac{dx_2}{dt} = \frac{2}{25} x_1 - \frac{2}{25} x_2$$

2.9.5 9

(a)
$$V_1 = 100 + t$$

$$V_2 = 100 - t$$

$$\frac{dx_1}{dt} = \frac{3}{100 - t} x_2 - \frac{2}{100 + t} x_1$$

$$\frac{dx_2}{dt} = \frac{2}{100 + t} x_1 - \frac{3}{100 - t} x_2$$

(b)
$$\frac{dx_1}{dt} = -\frac{dx_2}{dt}$$

This makes sense because it's a closed system. Salt is moving from tank B to tank A.

$$x_1 = c - x_2$$

$$x_1(0) = c - x_2(0) \Rightarrow 100 = c - 50 \Rightarrow c = 150$$

$$\frac{dx_2}{dt} = \frac{2}{100+t}(150-x_2) - \frac{3}{100-t}x_2$$

$$= \frac{300}{100+t} - \frac{2}{100+t}x_2 - \frac{3}{100-t}x_2$$

$$\frac{dx_2}{dt} + \left(\frac{2}{100+t} + \frac{3}{100-t}\right)x_2 = \frac{300}{100+t}$$

$$\frac{d}{dt}(e^{2\ln|100+t|-3ln|100-t|}x_2) = \frac{300}{100+t}e^{2\ln|100+t|-3ln|100-t|}$$

$$\frac{d}{dt}\left(\frac{(100+t)^2}{(100-t)^3}x_2\right) = \frac{300(100+t)}{(100-t)^3}$$

$$= \frac{30000}{(100-t)^3} + \frac{300t}{(100-t)^3}$$

$$\frac{(100+t)^2}{(100-t)^3}x_2 = \frac{15000}{(100-t)^2} + \frac{300(t-50)}{(100-t)^2} + c$$

$$x_2 = \frac{(100 - t)^3}{(100 + t)^2} \left(\frac{15000}{(100 - t)^2} + \frac{300(t - 50)}{(100 - t)^2} + c \right)$$

$$x_2(0) = 50 = \frac{100^3}{100^2} \left(\frac{15000}{100^2} + \frac{300(-50)}{100^2} + c \right)$$

$$= 100c$$

$$c = \frac{1}{2}$$

$$x_2(30) = 47.4 \,\mathrm{lb}$$

2.9.6 15

$$i_1 = i_2 + i_3$$

$$i_1 R_1 + \frac{di_2}{dt} L_1 + i_2 R_2 = E(t)$$
$$(i_2 + i_3) R_1 + \frac{di_2}{dt} L_1 + i_2 R_2 = E(t)$$

$$i_1 R_1 + \frac{di_3}{dt} L_2 + i_3 R_3 = E(t)$$
$$(i_2 + i_3) R_1 + \frac{di_3}{dt} L_2 + i_3 R_3 = E(t)$$

2.9.7 17

 $i(0)=i_0,\,s(0)=n-i_0,\,r(0)=0;$ It's consistent because no one leaves the community

2.10 Chapter 2 in Review

2.10.1 1

y = -A/k; repeller; attractor

2.10.2 3

$$\frac{dy}{dx} = (y-1)^2(y-3)^2$$

2.10.3 5

 $\frac{dy}{dx}=x^n$ is semi-stable for even n, unstable for odd n . $\frac{dy}{dx}=-x^n$ is semi-stable for even n, stable for odd n

2.10.4 9

$$(y^{2} + 1) dx = y \sec^{2} x dy$$

$$\cos^{2} x dx = \frac{y}{y^{2} + 1} dy$$

$$\frac{1}{2} (1 + \cos 2x) dx = \frac{1}{2} \frac{2y}{y^{2} + 1} dy$$

$$x + \frac{1}{2} \sin 2x = \ln|y^{2} + 1| + c$$

$$2x + \sin 2x = 2 \ln|y^{2} + 1| + c$$

2.10.5 11

$$(6x+1)y^2\frac{dy}{dx} + 3x^2 + 2y^3 = 0$$
$$(6x+1)y^2 dy + (3x^2 + 2y^3) dx = 0$$

$$\frac{\partial f}{\partial x} = 3x^2 + 2y^3$$
$$f = x^3 + 2xy^3 + g(y)$$

$$\frac{\partial f}{\partial y} = 6xy^2 + g'(y) = 6xy^2 + y^2$$
$$g'(y) = y^2$$
$$g(y) = \frac{1}{3}y^3$$

$$f(x,y) = x^3 + 2xy^3 + \frac{1}{3}y^3$$
$$c = x^3 + 2xy^3 + \frac{1}{3}y^3$$

2.10.6 13

$$\begin{split} t \frac{dQ}{dt} + Q &= t^4 \ln t \\ \frac{dQ}{dt} + \frac{1}{t}Q &= t^3 \ln t \\ \frac{d}{dt}(tQ) &= t^4 \ln t \\ tQ &= \frac{1}{25} t^5 (5 \ln t - 1) + c \\ Q &= \frac{1}{25} t^4 (5 \ln t - 1) + c t^{-1} \end{split}$$

2.10.7 15

$$(8xy - 2x) dx + (x^2 + 4) dy = 0$$

$$M_y = 8x$$

$$N_x = 2x$$

$$\frac{M_y - N_x}{N} = \frac{6x}{x^2 + 4}$$

$$\mu(x) = e^{3\ln|x^2 + 4|} = (x^2 + 4)^3$$

$$(x^2 + 4)^3 (8xy - 2x) dx + (x^2 + 4)^4 dy = 0$$

$$\frac{\partial f}{\partial y} = (x^2 + 4)^4$$

$$f(x, y) = (x^2 + 4)^4 y + g(x)$$

$$\frac{\partial f}{\partial x} = 8x(x^2 + 4)^3 y + g'(x) = (8xy - 2x)(x^2 + 4)^3$$

$$g'(x) = -2x(x^2 + 4)^3$$

$$g(x) = -\frac{1}{4}(x^2 + 4)^4$$

$$c = (y - \frac{1}{4})(x^2 + 4)^4$$

2.10.8 17

$$2\frac{dy}{dx} + (4\cos x)y = x$$

$$\frac{dy}{dx} + (2\cos x)y = \frac{1}{2}x$$

$$e^{2\sin x}\frac{dy}{dx} + (2\cos x)e^{2\sin x}y = \frac{1}{2}xe^{2\sin x}$$

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

$$\int_0^x \frac{d}{dx}(e^{2\sin x'}y) dx' = \int_0^x \frac{1}{2}x'e^{2\sin x'} dx'$$

$$e^{2\sin x}y - e^{2\sin 0} = \int_0^x \frac{1}{2}x'e^{2\sin x'} dx'$$

$$y = \frac{1}{e^{2\sin x}}\left(1 + \int_0^x \frac{1}{2}x'e^{2\sin x'} dx'\right)$$

 $y = \frac{1}{4} + c(x^2 + 4)^{-4}$

2.10.9 19

$$x\frac{dy}{dx} + 2y = xe^{x^{2}}$$

$$\frac{dy}{dx} + \frac{2}{x}y = e^{x^{2}}$$

$$\frac{d}{dt}(x^{2}y) = x^{2}e^{x^{2}}$$

$$\int_{1}^{x} \frac{d}{dt}(x'^{2}y) dx' = \int_{1}^{x} x'^{2}e^{x'^{2}} dx'$$

$$x^{2}y - 3 = \int_{1}^{x} x'^{2}e^{x'^{2}} dx'$$

$$y = \frac{3}{x^{2}} + \frac{1}{x^{2}} \int_{1}^{x} x'^{2}e^{x'^{2}} dx'$$

2.10.10 21

$$\frac{dy}{dx} + y = e^{-x}$$

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

$$e^x y = x + c_1$$

$$y = (x + c_1)e^{-x}$$

$$y(0) = 5 = c_1$$

$$y = (x + 5)e^{-x}$$

$$\frac{dy}{dx} + y = 0$$

$$\frac{d}{dt}(e^x y) = 0$$

$$e^x y = c_2$$

$$y = c_2 e^{-x}$$

$$(1 + 5)e^{-1} = c_2 e^{-1} \Rightarrow c_2 = 6$$

$$y = \begin{cases} (x + 5)e^{-x} & 0 \le x < 1 \\ 6e^{-x} & x \ge 1 \end{cases}$$

2.10.11 23

$$\sin x \frac{dy}{dx} + (\cos x)y = 0$$

$$\frac{dy}{dx} + (\cot x)y = 0$$

$$\frac{d}{dx}(y\sin x) = 0$$

$$y\sin x = c$$

$$y = c\csc x$$

$$y(7\pi/6) = -2 = c \csc \frac{7\pi}{6} \Rightarrow c = 1$$

 $y = \csc x$
 $I = (\pi, 2\pi)$

2.10.12 25

- (a) Because \sqrt{y} isn't defined for y < 0
- (b)

$$\frac{dy}{dx} = \sqrt{y}$$

$$y^{-1/2} \frac{dy}{dx} = 1$$

$$2\sqrt{y} = x + c$$

$$y = \frac{1}{4}(x+c)^2$$

$$y(x_0) = y_0 = \frac{1}{4}(x_0 + c)^2 \Rightarrow c = \sqrt{4y_0} - x_0$$
$$y = \frac{1}{4}(x + \sqrt{4y_0} - x_0)^2$$

2.10.13 29

$$\frac{dP}{dt} = kP$$

$$P = P_0 e^{kt}$$

$$P(45) = 8.99 \times 10^9 \text{ people}$$

2.10.14 31

(a) $0.53A_0 = A_0 e^{-0.00012097t} \Rightarrow t = 5248 \text{ years ago}$

(b) 3257 BC

2.10.15 35

(a)

$$k(T - T_m) = 0$$

$$T = T_m$$

$$= T_2 + B(T_1 - T)$$

$$= \frac{BT_1 + T_2}{1 + B}$$

 T_m is the same

(b)

$$\frac{dT}{dt} = k(T - T_m)$$

$$= k(T - (T_2 + B(T_1 - T)))$$

$$= k((1 + B)T - BT_1 - T_2)$$

$$\frac{dT}{dt} - k(1 + B)T = -k(BT_1 + T_2)$$

$$\frac{d}{dt}(e^{-k(1+B)t}T) = -k(BT_1 + T_2)e^{-k(1+B)t}$$

$$e^{-k(1+B)t}T = \frac{BT_1 + T_2}{1 + B}e^{-k(1+B)t} + c$$

$$T = \frac{BT_1 + T_2}{1 + B} + ce^{k(1+B)t}$$

$$T(0) = T_1 = \frac{BT_1 + T_2}{1 + B} + ce^{k(1+B)(0)}$$

$$c = T_1 - \frac{BT_1 + T_2}{1 + B}$$

$$= \frac{T_1(1+B) - BT_1 - T_2}{1 + B}$$

$$= \frac{T_1 - T_2}{1 + B}$$

$$T = \frac{BT_1 + T_2 + (T_1 - T_2)e^{k(1+B)t}}{1+B}$$

2.10.16 37

$$(k_1 + k_2 t) \frac{dq}{dt} + \frac{1}{C} q = E_0$$

$$\frac{dq}{dt} + \frac{1}{C(k_1 + k_2 t)} q = \frac{E_0}{k_1 + k_2 t}$$

$$\frac{d}{dt} (e^{\frac{\ln |C(k_1 + k_2 t)|}{Ck_2}} q) = \frac{E_0}{k_1 + k_2 t} e^{\frac{\ln |C(k_1 + k_2 t)|}{Ck_2}}$$

$$\frac{d}{dt} ((C(k_1 + k_2 t))^{1/Ck_2} q) = \frac{E_0}{k_1 + k_2 t} (C(k_1 + k_2 t))^{1/Ck_2}$$

$$(C(k_1 + k_2 t))^{1/Ck_2} q = E_0 C(C(k_1 + k_2 t))^{1/Ck_2} + c$$

$$q = E_0 C + c(C(k_1 + k_2 t))^{-1/Ck_2}$$

$$q(0) = q_0 = E_0 C + c(C(k_1 + k_2(0)))^{-1/Ck_2}$$

$$q_0 = E_0 C + c(Ck_1)^{-1/Ck_2}$$

$$c = (q_0 - E_0 C)(Ck_1)^{1/Ck_2}$$

$$q = E_0 C + (q_0 - E_0 C)(Ck_1)^{1/Ck_2} (C(k_1 + k_2 t))^{-1/Ck_2}$$
$$= E_0 C + (q_0 - E_0 C) \left(\frac{k_1}{k_1 + k_2 t}\right)^{1/Ck_2}$$

$2.10.17 \quad 39$

$$\frac{dh}{dt} = -c\frac{\pi r_h^2}{\pi r_w^2} \sqrt{2gh}$$

$$\frac{1}{\sqrt{h}} \frac{dh}{dt} = -8c(r_h/r_w)^2$$

$$2\sqrt{h} = c_1 - 8c(r_h/r_w)^2 t$$

$$h = (c_1 - 4c(r_h/r_w)^2 t)^2$$

$$h(0) = 2 = (c_1 - 4c(r_h/r_w)^2(0))^2 \Rightarrow c_1 = \sqrt{2}$$
$$h = (\sqrt{2} - 4c(r_h/r_w)^2 t)^2 = (\sqrt{2} - (1.63 \times 10^{-5})t)^2$$

2.10.18 43

$$\frac{dx}{dt} = k_1 x (\alpha - x)$$

$$\frac{1}{x(\alpha - x)} \frac{dx}{dt} = k_1$$

$$\left(\frac{1}{x} + \frac{1}{\alpha - x}\right) \frac{dx}{dt} = \alpha k_1$$

$$\ln|x| - \ln|\alpha - x| = \alpha k_1 t + c_1$$

$$\ln\left|\frac{x}{\alpha - x}\right| = \alpha k_1 t + c_1$$

$$\frac{x}{\alpha - x} = c_1 e^{\alpha k_1 t}$$

$$x = (\alpha - x)c_1 e^{\alpha k_1 t}$$

$$x = (\alpha - x)c_1 e^{\alpha k_1 t}$$

$$x = \frac{\alpha c_1 e^{\alpha k_1 t}}{c_1 e^{\alpha k_1 t} + 1}$$

$$\frac{dy}{dt} = k_2 x y$$

$$= k_2 \frac{\alpha c_1 e^{\alpha k_1 t}}{c_1 e^{\alpha k_1 t} + 1} y$$

$$\frac{1}{y} \frac{dy}{dt} = k_2 \frac{\alpha c_1 e^{\alpha k_1 t}}{c_1 e^{\alpha k_1 t} + 1}$$

2.10.19 45

$$\frac{dP}{dt} = kP \ln \frac{450}{P}$$

$$\frac{1}{P \ln(450/P)} \frac{dP}{dt} = k$$

$$-\ln(\ln \frac{450}{P}) = kt + c$$

$$\ln \frac{450}{P} = ce^{-kt}$$

$$\frac{450}{P} = e^{ce^{-kt}}$$

$$P = \frac{450}{e^{ce^{-kt}}}$$

 $\ln|y| = \frac{k_2}{k_1} \ln|c_1 e^{\alpha k_1 t} + 1| + c_2$ $y = c_2 (c_1 e^{\alpha k_1 t} + 1)^{k_2/k_1}$

$$P(0) = 40 = \frac{450}{e^{ce^{-k(0)}}} \Rightarrow c = \ln \frac{450}{40} = 2.42$$

$$P(15) = 95 = \frac{450}{e^{2.42e^{-k(15)}}}$$
$$2.42e^{-15k} = \ln \frac{450}{95}$$
$$k = -\frac{\ln(\ln(450/95)/2.42)}{15}$$
$$= 0.0295$$

$$P(30) = \frac{450}{e^{2.42e^{-0.0295(30)}}} = 166$$

2.10.20 47

$$y = c_1 x$$
$$\frac{dy}{dx} = c_1$$

$$\frac{dy}{dx} = -\frac{1}{c_1}$$
$$y = -\frac{1}{c_1}x + c_2$$

2.10.21 49

$$y = -x - 1 + c_1 e^x$$
$$\frac{dy}{dx} = c_1 e^x - 1$$

$$\frac{dy}{dx} = -\frac{1}{c_1 e^x - 1}$$
$$y = x - \ln(1 - c_1 e^x) + c_2$$

3 Higher-Order Differential Equations

3.1 Theory of Linear Equations

3.1.1 1

$$y = c_1 e^x + c_2 e^{-x}$$

$$0 = c_1 e^{(0)} + c_2 e^{-(0)}$$

$$= c_1 + c_2$$

$$y' = c_1 e^x - c_2 e^{-x}$$

$$1 = c_1 e^{(0)} - c_2 e^{-(0)}$$

$$= c_1 - c_2$$

$$c_2 = c_1 - 1 \Rightarrow 0 = c_1 + c_1 - 1 \Rightarrow c_1 = \frac{1}{2}, c_2 = -\frac{1}{2}$$

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

3.1.2 3

$$y = c_1 x + c_2 x \ln x$$

$$3 = c_1(1) + c_2(1) \ln(1)$$

$$= c_1$$

$$y' = 3 + c_2(1 + \ln x)$$

-1 = 3 + c_2(1 + \ln(1))
$$c_2 = -4$$

$$y = 3x - 4x \ln x$$

3.1.3 9

 $(-\infty,2)$

3.1.4 11

(a)

$$y = c_1 e^x + c_2 e^{-x}$$
$$0 = c_1 e^{(0)} + c_2 e^{-(0)}$$
$$= c_1 + c_2$$

$$1 = c_1 e^{(1)} + c_2 e^{-(1)}$$

$$= c_1 e + c_2 e^{-1}$$

$$= c_1 e - c_1 e^{-1}$$

$$= c_1 (e - e^{-1})$$

$$c_1 = \frac{1}{e - e^{-1}}$$

$$c_2 = -\frac{1}{e - e^{-1}}$$

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

(b)

$$y = c_3 \cosh x + c_4 \sinh x$$
$$0 = c_3 \cosh 0 + c_4 \sinh 0$$
$$= c_3$$

$$y = c_4 \sinh x$$
$$1 = c_4 \sinh 1$$
$$c_4 = \operatorname{csch} 1$$

$$y = (\operatorname{csch} 1) \sinh x$$

(c)
$$(\operatorname{csch} 1) \sinh x = \frac{2}{e - e^{-1}} \frac{e^x - e^{-x}}{2} = \frac{e^x - e^{-x}}{e - e^{-1}}$$

3.1.5 13

(a)

$$y = c_1 e^x \cos x + c_2 e^x \sin x$$

$$1 = c_1 e^{(0)} \cos(0) + c_2 e^{(0)} \sin(0)$$

$$= c_1$$

$$y' = e^{x} \cos x - e^{x} \sin x + c_{2}e^{x} \sin x + c_{2}e^{x} \cos x$$

$$0 = e^{(\pi)} \cos(\pi) - e^{(\pi)} \sin(\pi) + c_{2}e^{(\pi)} \sin(\pi) + c_{2}e^{(\pi)} \cos(\pi)$$

$$= -e^{\pi} - c_{2}e^{\pi}$$

$$c_{2} = -1$$

$$y = e^x \cos x - e^x \sin x$$

(b)

$$y = c_1 e^x \cos x + c_2 e^x \sin x$$

$$1 = c_1 e^{(0)} \cos(0) + c_2 e^{(0)} \sin(0)$$

$$= c_1$$

$$y = c_1 e^x \cos x + c_2 e^x \sin x$$

-1 = $e^{(\pi)} \cos(\pi) + c_2 e^{(\pi)} \sin(\pi)$
= $-e^{\pi}$

No solution

(c)

$$c_1 = 1$$

$$y = c_1 e^x \cos x + c_2 e^x \sin x$$

$$1 = e^{(\pi/2)} \cos \left(\frac{\pi}{2}\right) + c_2 e^{(\pi/2)} \sin \left(\frac{\pi}{2}\right)$$

$$= c_2 e^{\pi/2}$$

$$c_2 = e^{-\pi/2}$$

$$y = e^x \cos x + e^{x - \pi/2} \sin x$$

(d)

$$y = c_1 e^x \cos x + c_2 e^x \sin x$$

$$0 = c_1 e^{(0)} \cos(0) + c_2 e^{(0)} \sin(0)$$

$$= c_1 e$$

$$= c_1$$

$$y = c_1 e^x \cos x + c_2 e^x \sin x$$
$$0 = c_2 e^{(\pi)} \sin(\pi)$$

$$y = c_2 e^x \sin x$$

3.1.6 15

Dependent

3.1.7 17

Dependent

3.1.8 19

Dependent

3.1.9 21

Independent

3.1.10 23

$$y'' - y' - 12y = 9e^{-3x} + 3e^{-3x} - 12e^{-3x} = 0$$

$$y'' - y' - 12y = 16e^{4x} - 4e^{4x} - 12e^{4x} = 0$$

Both functions are solutions of the differential equation and are linearly independent, so they form a fundamental set of solutions.

$$y = c_1 e^{-3x} + c_2 e^{4x}$$

3.1.11 25

$$y'' - 2y' + 5y = e^x \cos 2x - 2e^x \sin 2x - 2e^x \sin 2x - 4e^x \cos 2x$$
$$-2(e^x \cos 2x - 2e^x \sin 2x) + 5e^x \cos 2x$$
$$= 0$$

$$y'' - 2y' + 5y = e^x \sin 2x + 2e^x \cos 2x + 2e^x \cos 2x - 4e^x \sin 2x$$
$$-2(e^x \sin 2x + 2e^x \cos 2x) + 5e^x \sin 2x$$
$$= 0$$

$$W(e^{x}\cos 2x, e^{x}\sin 2x) = \begin{vmatrix} e^{x}\cos 2x & e^{x}\sin 2x \\ e^{x}\cos 2x - 2e^{x}\sin 2x & e^{x}\sin 2x + 2e^{x}\cos 2x \end{vmatrix}$$
$$= e^{x}\cos 2x(e^{x}\sin 2x + 2e^{x}\cos 2x)$$
$$- e^{x}\sin 2x(e^{x}\cos 2x - 2e^{x}\sin 2x)$$
$$= e^{2x}(\sin 2x\cos 2x + 2\cos^{2} 2x - \sin 2x\cos 2x + 2\sin^{2} 2x)$$
$$= 2e^{2x}$$

Both functions are solutions to the differential equation and the Wronskian does not equal 0 for all x in the interval.

$$y = c_1 e^x \cos 2x + c_2 e^x \sin 2x$$

3.1.12 27

$$x^{2}y'' - 6xy' + 12y = x^{2}(6x) - 6x(3x^{2}) + 12(x^{3})$$
$$= 6x^{3} - 18x^{3} + 12x^{3}$$
$$= 0$$

$$x^{2}y'' - 6xy' + 12y = x^{2}(12x^{2}) - 6x(4x^{3}) + 12(x^{4})$$
$$= 12x^{4} - 24x^{4} + 12x^{4}$$
$$= 0$$

$$W(x^{3}, x^{4}) = \begin{vmatrix} x^{3} & x^{4} \\ 3x^{2} & 4x^{3} \end{vmatrix}$$
$$= (x^{3})(4x^{3}) - (x^{4})(3x^{2})$$
$$= 4x^{6} - 3x^{6}$$
$$= x^{6}$$

Both functions are solutions to the differential equation and, because 0 isn't included in the interval, the Wronskian does not equal 0 for all x in the interval.

$$y = c_1 x^3 + c_2 x^4$$

3.1.13 35

(a)
$$y'' - 6y' + 5y = 12e^{2x} - 6(6e^{2x}) + 5(3e^{2x}) = -9e^{2x}$$
$$y'' - 6y' + 5y = 2 - 6(2x + 3) + 5(x^2 + 3x) = 5x^2 + 3x - 16$$
(b)
$$y = 3e^{2x} + x^2 + 3x$$
$$y = -\frac{1}{9}(3e^{2x}) - 2(x^2 + 3x) = -\frac{1}{3}e^{2x} - 2(x^2 + 3x)$$

3.2 Reduction of Order

3.2.1 1

$$y_2(x) = u(x)e^{2x}$$

$$y_2'(x) = u'(x)e^{2x} + 2u(x)e^{2x}$$

$$= (u'(x) + 2u(x))e^{2x}$$

$$y_2''(x) = u''(x)e^{2x} + 2u'(x)e^{2x} + 2u'(x)e^{2x} + 4u(x)e^{2x}$$

$$= (u''(x) + 4u'(x) + 4u(x))e^{2x}$$

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

$$(u''(x) + 4u'(x) + 4u(x))e^{2x} - 4(u'(x) + 2u(x))e^{2x} + 4u(x)e^{2x} = 0$$

$$u''(x) = 0$$

$$u'(x) = c_1$$

$$u(x) = c_1x + c_2$$

$$y_2(x) = xe^{2x}$$

3.2.2 3

$$y_2(x) = u(x)y_1(x)$$

$$= u(x)\cos 4x$$

$$y'_2(x) = u'(x)\cos 4x - 4u(x)\sin 4x$$

$$y''_2(x) = u''(x)\cos 4x - 4u'(x)\sin 4x - 4u'(x)\sin 4x - 16u(x)\cos 4x$$

$$= u''(x)\cos 4x - 8u'(x)\sin 4x - 16u(x)\cos 4x$$

$$y'' + 16y = 0$$

$$u''(x)\cos 4x - 8u'(x)\sin 4x - 16u(x)\cos 4x + 16u(x)\cos 4x = 0$$

$$u''(x)\cos 4x - 8u'(x)\sin 4x = 0$$

$$u''(x) - 8(\tan 4x)u'(x) = 0$$

$$e^{\int -8\tan 4x \, dx} u''(x) - 8(\tan 4x)e^{\int -8\tan 4x \, dx} u'(x) = 0$$

$$\frac{d}{dx} (u'(x)\cos^2 4x) = 0$$

$$u'(x)\cos^2 4x = c_1$$

$$u'(x) = c_1 \sec^2 4x$$

$$u(x) = c_1 \tan 4x + c_2$$

$$y_2 = \sin 4x$$

3.2.3 5

$$y_{2}(x) = u(x)y_{1}(x)$$

$$= u(x)\cosh x$$

$$y'_{2}(x) = u'(x)\cosh x + u(x)\sinh x$$

$$y''_{2}(x) = u''(x)\cosh x + u'(x)\sinh x + u'(x)\sinh x + u(x)\cosh(x)$$

$$= u''(x)\cosh x + 2u'(x)\sinh x + u(x)\cosh x$$

$$y'' - y = 0$$

$$u''(x)\cosh x + 2u'(x)\sinh x + u(x)\cosh x - u(x)\cosh x = 0$$

$$u''(x)\cosh x + 2u'(x)\sinh x = 0$$

$$u''(x) + 2(\tanh x)u'(x) = 0$$

$$e^{\int 2 \tanh x \, dx} u''(x) + 2(\tanh x)e^{\int 2 \tanh x \, dx} u'(x) = 0$$

$$\frac{d}{dx} (u'(x)\cosh^2 x) = 0$$

$$u'(x)\cosh^2 x = c_1$$

$$u'(x) = c_1 \operatorname{sech}^2 x$$

$$u(x) = c_1 \tanh x + c_2$$

$$y_2 = \sinh x$$

3.2.4 7

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$
$$= e^{2x/3} \int \frac{e^{4x/3}}{e^{4x/3}} dx$$
$$= xe^{2x/3}$$

3.2.5 9

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$
$$= x^4 \int \frac{x^7}{x^8} dx$$
$$= x^4 \ln|x|$$

3.2.6 11

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$
$$= \ln x \int \frac{1}{x \ln^2 x} dx$$
$$= -1$$

3.2.7 13

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$
$$= x \sin(\ln x) \int \frac{1}{x \sin^2(\ln x)} dx$$
$$= x \cos(\ln x)$$

3.2.8 15

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$
$$= (x+1) \int \frac{1 - 2x - x^2}{(x+1)^2} dx$$
$$= (x+1) \left(-x - \frac{2}{x+1}\right)$$
$$= x^2 + x + 2$$

3.2.9 17

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$
$$= e^{-2x} \int \frac{e^{-\int 0 dx}}{(e^{-2x})^2} dx$$
$$= e^{-2x} \int e^{4x} dx$$
$$= e^{2x}$$

$$y_p(x) = -\frac{1}{2}$$

3.2.10 19

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$
$$= e^x \int \frac{e^{3x}}{e^{2x}} dx$$
$$= e^{2x}$$

$$y_p(x) = \frac{5}{2}e^{3x}$$

3.2.11 21

$$y_2(x) = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$

$$= x \int \frac{e^{-\int (1-x^{-1}) dx}}{x^2} dx$$

$$= x \int \frac{e^{\ln|x|-x}}{x^2} dx$$

$$= x \int \frac{1}{xe^x} dx$$

$$= x \int_{x_0}^x \frac{1}{te^t} dt$$