

2.4

3. The function $\tan t$ is discontinuous at odd multiples of $\pi/2$. Since $3\pi/2 < 2\pi < 5\pi/2$, the initial value problem has a unique solution on the interval $(3\pi/2, 5\pi/2)$.

5. $p(t) = 2t/(16 - t^2)$ and $g(t) = 3t^2/(16 - t^2)$. These functions are discontinuous at $x = \pm 4$. The initial value problem has a unique solution on the interval $(-4, 4)$.

7. The function $f(t, y)$ is continuous everywhere on the plane, except along the straight line $y = -2t/5$. The partial derivative $\partial f/\partial y = -16t/(2t + 5y)^2$ has the same region of continuity.

9. The function $f(t, y)$ is discontinuous along the coordinate axes, and on the hyperbola $t^2 - y^2 = 1$. Furthermore,

$$\frac{\partial f}{\partial y} = \frac{\pm 1}{y(1 - t^2 + y^2)} - 2 \frac{y \ln |ty|}{(1 - t^2 + y^2)^2}$$

has the same points of discontinuity.

2.6

1. $M(x, y) = 4x + 3$ and $N(x, y) = 6y - 1$. Since $M_y = N_x = 0$, the equation is exact. Integrating M with respect to x , while holding y constant, yields $\psi(x, y) = 2x^2 + 3x + h(y)$. Now $\psi_y = h'(y)$, and equating with N results in the possible function $h(y) = 3y^2 - y$. Hence $\psi(x, y) = 2x^2 + 3x + 3y^2 - y$, and the solution is defined implicitly as $2x^2 + 3x + 3y^2 - y = c$.

11. $M(x, y) = x \ln y + xy$ and $N(x, y) = y \ln x + xy$. Note that $M_y \neq N_x$, and hence the differential equation is not exact.

18. Observe that $(M(x))_y = (N(y))_x = 0$.

2.4.1) Determine (without solving the problem) an interval in which the solution of the given initial value problem is certain to exist.

$$(t-5)y' + \ln(t)y = 2t, \quad y(1) = 2$$

Rewrite the differential equation as $y' + \frac{\ln(t)}{t-5}y = 2t$

The coefficient $\frac{\ln(t)}{t-5}$ is continuous where $t > 0, t \neq 5$.

Since the initial condition is specified at $t = 1$, Theorem 2.4.1 assures the existence of a unique solution on the interval $0 < t < 5$.

11) state where in ty -plane the hypotheses of Theorem 2.4.2 are satisfied.

$$\frac{dy}{dt} = \frac{2+t^3}{3y-y^2}, \quad y' = \frac{2+t^3}{y(3-y)} = f(t, y)$$

The function $f(t, y)$ is continuous everywhere except $y = 0$ & $y = 3$. The partial derivative, $\frac{\partial f}{\partial y}$ has the same region of continuity.

13) Solve the IVP and determine how the interval in which the solution exists depends on the initial value y_0 .

$$y' = -2t/y, \quad y(0) = y_0$$

The equation is separable, with $y dy = -2t dt$.

Integrating both sides, the solution is given by

$$y^2(t) = -2t^2 + y_0^2, \quad y(t) = \pm \sqrt{-2t^2 + y_0^2}$$

If $y_0 \neq 0$, the solution exists as long as $|t| < y_0/2$.

22) a) Verify that both $y_1(t) = 1-t$ and $y_2(t) = -t^2/4$ are solutions of the initial value problem

$$y' = \frac{-t + \sqrt{t^2 + 4y}}{2}, \quad y(2) = -1.$$

Where are these solutions valid?

Insert the solutions in IVP, observe that $y_1(t)$ is a solution for $t \geq 2$; $y_2(t)$ is a solution for all t .

b) Explain why the existence of two solutions of the given problem does not contradict the uniqueness part of theorem 2.4.2.

Because $f_y = \frac{\partial f}{\partial y} = \frac{1}{\sqrt{t^2 + 4y}}$ is not continuous.

at $(2, -1)$ (initial value).

c) Show that $y = ct + c^2$, where c is an arbitrary constant, satisfies the differential equation in part (a) for $t \geq -2c$. If $c = -1$ the initial condition is also satisfied, and the solution $y = y_1(t)$ is obtained. Show that there is no choice of c that gives the second solution $y = y_2(t)$.

Insert the solution in IVP, observe the expression with the square root is $\sqrt{t^2 + 4ct + 4c^2} = \sqrt{(t+2c)^2}$

Thus $t+2c \geq 0 \Rightarrow t \geq -2c$ then equation holds.

If $c = -1$ then $y(t) = -t + 1$ satisfies $y(2) = -1$, the initial condition.

$$y(t) = ct + c^2 = y_2(t) = -t^2/4 \Rightarrow ct + c^2 = -t^2/4$$

$c = \pm t/2 \rightarrow$ not constant



HW2

Section 2.6 - Problem 3 ; $\underbrace{(6x^2 - 2xy + 4)}_M + \underbrace{(6y^2 - x^2 + 2)}_N y' = 0$

by theorem 2.6.1, page 96 the eqn is exact if and only if
 $M_y = N_x$

$M_y = -2x$ and $N_x = -2x$ so eqn is exact.

$\Rightarrow \exists \psi(x,y)$ such that

$M(x,y) = \psi_x(x,y)$ and $N(x,y) = \psi_y(x,y)$

~~from $M_y = N_x$ we have that~~

~~$\psi_y = \int M_y dy = \int -2x dy = -2xy$~~

So, from $M = \psi_x$

$\psi(x,y) = \int M dx = \int (6x^2 - 2xy + 4) dx = 2x^3 - x^2y + 4x + h(y)$

and from $N = \psi_y$

$\psi_y = \frac{d}{dy} (2x^3 - x^2y + 4x + h(y)) = N = 6y^2 - x^2 + 2$

$-x^2 + h'(y) = 6y^2 - x^2 + 2$

$\frac{d}{dy} h(y) = 6y^2 + 2$ so $h(y) = 2y^3 + 2y$

$\psi(x,y) = 2x^3 - x^2y + 4x + 2y^3 + 2y$

the solution is $\psi(x,y) = C$ i.e. $\boxed{2x^3 + 2y^3 - x^2y + 4x + 2y = C}$

Section 2.6 - Problem 5 :

$$\frac{dy}{dx} = - \frac{ax+by}{bx+cy}$$

$$\underbrace{y'(bx+cy)}_{N(x,y)} + \underbrace{(ax+by)}_{M(x,y)} = 0$$

$M_y(x,y) = b$ and $N_x(x,y) = b$ so the eqn is exact since $M_y = N_x$

$\exists \psi(x,y)$ such that
 $\psi_x = M$ and $\psi_y = N$

From $M = \psi_x$ we have,

$$\psi(x,y) = \int M(x,y) dx = \int (ax+by) dx = \frac{ax^2}{2} + byx + h(y)$$

and from $\psi_y = N$

$$N = bx+cy = \psi_y = \frac{d}{dy} \left(\frac{ax^2}{2} + byx + h(y) \right)$$

$$\cancel{bx} + cy = \cancel{bx} + h'(y)$$

$$h(y) = \frac{cy^2}{2}$$

so that,

$$\psi(x,y) = \frac{ax^2}{2} + byx + \frac{cy^2}{2}$$

Thus, the sol. is of

the form,

$$\psi = \boxed{\frac{ax^2}{2} + byx + \frac{cy^2}{2} = C_0}, \quad C_0 \in \mathbb{R}.$$



Section 2.6 - Problem 7 : $(\underbrace{e^x \sin y - 3y \sin x}_{M(x,y)}) + (\underbrace{e^x \cos y + 3 \cos x}_{N(x,y)})y' = 0$

$$M_y = e^x \cos y - 3 \sin x \quad \text{and}$$

$$N_x = e^x \cos y - 3 \sin x \quad \text{so } M_y = N_x \text{ eqn is exact.}$$

then $\exists \psi(x,y)$ such that,

$$\psi_x = M \quad \text{and} \quad \psi_y = N$$

from $M = \psi_x$

$$\begin{aligned} \psi(x,y) &= \int M(x,y) dx = \int (e^x \sin y - 3y \sin x) dx \\ &= e^x \sin y + 3y \cos x + h(y) \end{aligned}$$

and from $\psi_y = N$

$$\begin{aligned} N &= \frac{d}{dy} \psi(x,y) = \frac{d}{dy} (e^x \sin y + 3y \cos x + h(y)) \\ \downarrow & \quad \downarrow \\ e^x \cos y + 3 \cos x &= e^x \cos y + 3 \cos x + \frac{d}{dy} h(y) \\ 0 &= \frac{d}{dy} h(y) \quad , \quad h(y) = C_1 \end{aligned}$$

thus, $\boxed{\psi(x,y) = e^x \sin y + 3y \cos x + C_1}$

the solution is of the form $\psi(x,y) = C_2$

$$e^x \sin y + 3y \cos x + C_1 = C_2 \quad \text{OR} \quad \text{call } C = C_2 - C_1$$

$$\boxed{e^x \sin y + 3y \cos x = C}$$

Section 2.6 - Problem 9:

$$\underbrace{(ye^{xy}\cos 2x - 2e^{xy}\sin 2x + 2x)}_M + \underbrace{(xe^{xy}\cos 2x - 3)}_N y' = 0$$

$$M_y = \cos 2x(e^{xy} + y \cdot xe^{xy}) - 2\sin 2x \cdot x \cdot e^{xy}$$

$$N_x = \cos 2x(1 \cdot e^{xy} + x \cdot ye^{xy}) - 2\sin 2x \cdot x \cdot e^{xy}$$

So $M_y = N_x$ and eqn is exact.

$$\psi_x = M \quad \text{and} \quad \psi_y = N.$$

~~$\psi(x,y) = \int M(x,y) dx = \int ye^{xy}\cos 2x dx$~~ From $\psi_y = N$

$$\psi(x,y) = \int N dy = \int (xe^{xy}\cos 2x - 3) dy = x\cos 2x \cdot \frac{e^{xy}}{x} - 3y + h(x)$$

$$\psi(x,y) = \cos 2x \cdot e^{xy} - 3y + h(x)$$

and from $\psi_x = M$ we have

$$M = ye^{xy}\cos 2x - 2e^{xy}\sin 2x + 2x = \frac{d}{dx} \psi(x,y) = (\cos 2x ye^{xy} - 2\sin 2x e^{xy}) + h'(x)$$

$$2x = h'(x)$$

$$h(x) = x^2.$$

$$\text{Thus, } \psi(x,y) = (\cos 2x) \cdot e^{xy} - 3y + x^2$$

so the sol. of eqn is

$$\boxed{e^{xy} \cdot \cos 2x - 3y + x^2 = C}$$



Section 2.6 - Problem 15:

$$\underbrace{(xy^2 + bx^2y)}_{M(x,y)} + \underbrace{(x+y)x^2y'}_{N(x,y)} = 0$$

$$M_y = 2xy + bx^2 = N_x = 3x^2 + 2xy$$

$$\text{eqn is exact iff } bx^2 = 3x^2 \text{ i.e. } \boxed{b=3}$$

$$\text{So } M_y = 2xy + 3x^2 \text{ and } N_x = 3x^2 + 2xy$$

then $\exists \psi(x,y)$ such that

$$\psi_x = M \text{ and } \psi_y = N$$

from $M = \psi_x$ we have that,

$$\psi(x,y) = \int M(x,y) dx = \int (xy^2 + 3x^2y) dx = \frac{x^2y^2}{2} + x^3y + h(y)$$

$$\psi(x,y) = \frac{1}{2}x^2y^2 + x^3y + h(y)$$

$$\text{from } \psi_y = N$$

$$N = x^3 + yx^2 = \frac{d}{dy} \psi(x,y) = \frac{d}{dy} \left(\frac{1}{2}x^2y^2 + x^3y + h(y) \right)$$

$$\cancel{x^3 + yx^2} = \cancel{x^2y + x^3} + h'(y)$$

$$0 = h'(y) \rightarrow h(y) = C_1$$

the sol. is of the form $\psi(x,y) = C_2$

$$\text{OR } \psi(x,y) = \frac{1}{2}x^2y^2 + x^3y + C_1 = C_2 \text{ i.e. } \boxed{\frac{1}{2}x^2y^2 + x^3y = \widetilde{C} = C_2 - C_1}$$