University of Toronto Scarborough Department of Mathematics

MATB44 Differential Equations I October 2025 Midterm Examination

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IC130, 3PM-5PM

Instructions:

- Do not turn this page and start the exam until you are told to do so.
- Do not make use of personal notes, computers or books. No aids are allowed.
- Read the problems carefully and answer only what is being asked.
- Answer all five problems only on the designated space for each question.
- You may write your draft work on pages 15-16. However, the pages 15-16 will not be graded.
- Please write your solutions clearly and legibly.
- Maximum points 100.
- Do not rip any pages from this booklet.

Good Luck!

Problem 1. (20 points)

Characterize each of the following statements as True or False. Explain your answer.

A. If the characteristic equation of a second-order linear homogeneous ODE with constant coefficients has a repeated real root r, the general solution is of the form $y(x) = c_1 e^{rx} + c_2 e^{rx}$.

Answer: **False.** The two terms c_1e^{rx} and c_2e^{rx} are not linearly independent. For a repeated root r, the two linearly independent solutions are e^{rx} and xe^{rx} . The correct general solution is $y(x) = c_1e^{rx} + c_2xe^{rx}$.

B. The differential equation $y'' + \sin(x)y' + y = e^x$ is a linear ODE.

Answer: **True.** The equation is linear because the dependent variable y and its derivatives (y' and y'') appear only to the first power, and their coefficients $(1, \sin(x), \text{ and } 1)$ are functions of the independent variable x only. The equation fits the general form of a linear ODE: $a_2(x)y'' + a_1(x)y' + a_0(x)y = g(x)$.

C. There are two solutions to the differential equation $y' - y = -y^2$ which are linearly independent.

Answer: True. This is a Bernoulli equation. The general solution is

$$y(x) = \frac{1}{1 + Ce^{-x}}.$$

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Take now C=0, and C=1 and this gives two functions which are linearly independent.

Problem 1 cont'd.

D. The differential equation

$$x\cos\left(\frac{y}{x}\right)(y\,dx + x\,dy) = y\sin\left(\frac{y}{x}\right)(x\,dy - y\,dx)$$

is homogeneous.

Answer: **True.** We can rearrange the equation into the form M(x,y)dx + N(x,y)dy = 0.

$$\left[xy\cos\left(\frac{y}{x}\right) + y^2\sin\left(\frac{y}{x}\right)\right]dx + \left[x^2\cos\left(\frac{y}{x}\right) - xy\sin\left(\frac{y}{x}\right)\right]dy = 0$$

A differential equation is homogeneous if $M(tx, ty) = t^k M(x, y)$ and $N(tx, ty) = t^k N(x, y)$ for some constant k. Here, both M(x, y) and N(x, y) are homogeneous functions of degree 2, so the equation is homogeneous.

E. The differential equation

$$(y')^2 + 2y' = -1$$

has infinitely many solutions.

Answer: **True.** The equation can be rewritten as $(y')^2 + 2y' + 1 = 0$, which factors into $(y'+1)^2 = 0$. This implies that y'+1=0, so $\frac{dy}{dx} = -1$. Integrating with respect to x gives the general solution y(x) = -x + C, where C is an arbitrary constant. Since C can be any real number, there are infinitely many solutions.

Problem 2. (20 points)

Solve the ordinary differential equation (ODE):

$$y^{(4)} + 2y'' + y = 0.$$

with the following initial conditions at x = 0:

$$y(0) = 1$$

 $y'(0) = 0$
 $y''(0) = -1$
 $y'''(0) = 0$

Solution of Problem 2.

This is a fourth-order linear homogeneous differential equation with constant coefficients. The characteristic equation is:

$$r^4 + 2r^2 + 1 = 0$$

This can be factored as:

$$(r^2 + 1)^2 = 0$$

The roots of $r^2 + 1 = 0$ are $r = \pm i$. Since the factor is squared, these roots each have a multiplicity of 2. The roots are $r_1 = i$ (multiplicity 2) and $r_2 = -i$ (multiplicity 2).

For repeated complex roots $\pm \beta i$ with multiplicity k, the linearly independent solutions are $\cos(\beta x), x \cos(\beta x), \dots, x^{k-1} \cos(\beta x)$ and $\sin(\beta x), x \sin(\beta x), \dots, x^{k-1} \sin(\beta x)$. Here, $\beta = 1$ and k = 2. The four linearly independent solutions are $\cos(x), x \cos(x), \sin(x)$, and $x \sin(x)$. The general solution is:

$$y(x) = c_1 \cos(x) + c_2 x \cos(x) + c_3 \sin(x) + c_4 x \sin(x)$$

Now we apply the initial conditions by finding the derivatives of y(x):

$$y'(x) = -c_1 \sin(x) + c_2(\cos(x) - x\sin(x)) + c_3 \cos(x) + c_4(\sin(x) + x\cos(x))$$
$$y''(x) = -c_1 \cos(x) + c_2(-2\sin(x) - x\cos(x)) - c_3 \sin(x) + c_4(2\cos(x) - x\sin(x))$$
$$y'''(x) = c_1 \sin(x) + c_2(-3\cos(x) + x\sin(x)) - c_3 \cos(x) + c_4(-3\sin(x) - x\cos(x))$$

Evaluate at x = 0:

•
$$y(0) = 1 \implies c_1 \cos(0) + 0 + c_3 \sin(0) + 0 = 1 \implies \mathbf{c_1} = \mathbf{1}.$$

•
$$y'(0) = 0 \implies -c_1 \sin(0) + c_2(\cos(0) - 0) + c_3 \cos(0) + c_4(0 + 0) = 0 \implies c_2 + c_3 = 0.$$

•
$$y''(0) = -1 \implies -c_1 \cos(0) + c_2(0-0) - c_3 \sin(0) + c_4(2\cos(0) - 0) = -1 \implies -c_1 + 2c_4 = -1.$$

•
$$y'''(0) = 0 \implies c_1 \sin(0) + c_2(-3\cos(0) + 0) - c_3 \cos(0) + c_4(0 - 0) = 0 \implies -3c_2 - c_3 = 0.$$

We have a system of linear equations for the coefficients:

1.
$$c_1 = 1$$

2.
$$c_2 + c_3 = 0$$

3.
$$-c_1 + 2c_4 = -1$$

$$4. -3c_2 - c_3 = 0$$

From (1), we know $c_1 = 1$. Substitute $c_1 = 1$ into (3): $-1 + 2c_4 = -1 \implies 2c_4 = 0 \implies \mathbf{c_4} = \mathbf{0}$. From (2), $c_3 = -c_2$. Substitute this into (4): $-3c_2 - (-c_2) = 0 \implies -2c_2 = 0 \implies \mathbf{c_2} = \mathbf{0}$. Since $c_3 = -c_2$, we have $\mathbf{c_3} = \mathbf{0}$.

The coefficients are $c_1 = 1, c_2 = 0, c_3 = 0, c_4 = 0$. Substituting these values back into the general solution gives the particular solution:

$$y(x) = (1)\cos(x) + (0)x\cos(x) + (0)\sin(x) + (0)x\sin(x)$$
$$\mathbf{y}(\mathbf{x}) = \cos(\mathbf{x})$$

Solution of Problem 2 cont'd.

Solution of Problem 2 cont'd.

Problem 3. (20 points)

Solve the following ODE:

$$(x^2 + y^2)dx - xydy = 0.$$

Solution of Problem 3.

We have the equation M(x,y)dx + N(x,y)dy = 0, where $M(x,y) = x^2 + y^2$ and N(x,y) = -xy. Let's check if the equation is homogeneous.

$$M(tx, ty) = (tx)^{2} + (ty)^{2} = t^{2}(x^{2} + y^{2}) = t^{2}M(x, y)$$
$$N(tx, ty) = -(tx)(ty) = -t^{2}xy = t^{2}N(x, y)$$

Since both M and N are homogeneous functions of the same degree (2), the differential equation is homogeneous.

We use the substitution y = vx. This implies dy = vdx + xdv. Substitute y and dy into the ODE:

$$(x^{2} + (vx)^{2})dx - x(vx)(vdx + xdv) = 0$$

Factor out x^2 :

$$x^{2}(1+v^{2})dx - vx^{2}(vdx + xdv) = 0$$
$$x^{2}(1+v^{2})dx - v^{2}x^{2}dx - vx^{3}dv = 0$$

Assuming $x \neq 0$, we can divide by x^2 :

$$(1+v^2)dx - v^2dx - vxdv = 0$$
$$(1+v^2 - v^2)dx - vxdv = 0$$
$$dx - vxdv = 0$$

This is a separable equation. We can rearrange it to separate the variables x and v:

$$dx = vxdv$$

Divide by x (assuming $x \neq 0$):

$$\frac{1}{x}dx = vdv$$

Now, integrate both sides:

$$\int \frac{1}{x} dx = \int v dv$$

$$\ln|x| = \frac{v^2}{2} + C_1$$

where C_1 is the constant of integration. Now, substitute back $v = \frac{y}{x}$:

$$\ln|x| = \frac{1}{2} \left(\frac{y}{x}\right)^2 + C_1$$

$$\ln|x| = \frac{y^2}{2x^2} + C_1$$

We can rearrange this to express the solution implicitly:

$$y^2 = 2x^2(\ln|x| - C_1)$$

Let $C=-C_1$ be an arbitrary constant. The general solution is:

$$\mathbf{y^2} = \mathbf{2x^2}(\ln|\mathbf{x}| + \mathbf{C})$$

Solution of Problem 3 cont'd.

Solution of Problem 3 cont'd.

Problem 4. (20 points)

Find all functions y = y(x) for which:

$$(2x+3y)dx + (6x+9y)dy = 0$$

and y(3) = -2.

Solution of Problem 4.

The given differential equation is:

$$(2x + 3y)dx + (6x + 9y)dy = 0$$

We can factor the coefficient of dy:

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

Now, factor out the common term (2x + 3y):

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

This equation is satisfied if either of the factors is zero. This leads to two possibilities for the solution.

Case 1: 2x + 3y = 0 If 2x + 3y = 0, then $y = -\frac{2}{3}x$. This is an algebraic relation. Let's verify if it is a solution to the ODE. If $y = -\frac{2}{3}x$, then $dy = -\frac{2}{3}dx$. Substituting y into the term 2x + 3y gives $2x + 3(-\frac{2}{3}x) = 2x - 2x = 0$. The ODE becomes $0 \cdot dx + (6x + 9y)dy = 0$, which is 0 = 0. So, $y = -\frac{2}{3}x$ is a solution. Now we check the initial condition y(3) = -2:

$$-2 = -\frac{2}{3}(3) \implies -2 = -2$$

The initial condition is satisfied. Thus, $\mathbf{y}(\mathbf{x}) = -\frac{2}{3}\mathbf{x}$ is a solution to the initial value problem. Case 2: dx + 3dy = 0 If dx + 3dy = 0, we can integrate this equation:

$$\int dx + \int 3dy = C_1$$
$$x + 3y = C_1$$

This is a family of solutions. To find the specific solution for the given initial condition, we substitute x = 3 and y = -2:

$$3 + 3(-2) = C_1$$
$$3 - 6 = C_1 \implies C_1 = -3$$

So, the particular solution from this case is x + 3y = -3. We can write this as an explicit function y(x):

$$3y = -x - 3 \implies \mathbf{y}(\mathbf{x}) = -\frac{1}{3}\mathbf{x} - \mathbf{1}$$

The problem asks for all functions. Both functions satisfy the initial value problem. The reason for the non-uniqueness is that the equation can be written as $\frac{dy}{dx} = -\frac{2x+3y}{6x+9y} = -\frac{2x+3y}{3(2x+3y)}$. The existence and uniqueness theorem does not apply at the initial point (3, -2) because the expression for $\frac{dy}{dx}$ is undefined, as 2x + 3y = 2(3) + 3(-2) = 0 at this point. The two solutions are $y(x) = -\frac{2}{3}x$ and $y(x) = -\frac{1}{3}x - 1$.

Solution of Problem 4 cont'd.

Problem 5. (20 points)

Solve the following ODE:

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

Solution of Problem 5.

We have the equation in the form M(x,y)dx + N(x,y)dy = 0, with $M(x,y) = 3xy + y^2$ and $N(x,y) = x^2 + xy$. First, let's check for exactness by computing the partial derivatives:

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

$$\frac{\partial N}{\partial x} = \frac{\partial}{\partial x}(x^2 + xy) = 2x + y$$

Since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$, the equation is not exact. We can look for an integrating factor μ . Let's check if there is an integrating factor that depends only on x. The test expression is $\frac{1}{N} \left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right)$:

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

Since this expression depends only on x, there is an integrating factor $\mu(x)$. The integrating factor is given by:

$$\mu(x) = e^{\int \frac{1}{x} dx} = e^{\ln|x|} = |x|$$

We can choose $\mu(x) = x$ (the sign does not affect the final solution). Multiply the original ODE by $\mu(x) = x$:

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

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

This new equation should be exact. Let's verify. Let $M^*(x,y) = 3x^2y + xy^2$ and $N^*(x,y) =$ $x^3 + x^2y.$

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

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

Indeed, $\frac{\partial M^*}{\partial y} = \frac{\partial N^*}{\partial x}$, so the new equation is exact.

Now we find a potential function F(x,y) such that $\frac{\partial F}{\partial x} = M^*$ and $\frac{\partial F}{\partial y} = N^*$. Integrate M^* with respect to x:

$$F(x,y) = \int (3x^2y + xy^2)dx = y \int 3x^2dx + y^2 \int xdx = y(x^3) + y^2 \left(\frac{x^2}{2}\right) + g(y)$$

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

To find g(y), we differentiate F with respect to y and set it equal to N^* :

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

Setting this equal to N^* :

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

 $g'(y) = 0$

This implies that g(y) is a constant. We can choose g(y) = 0. So the potential function is $F(x,y) = x^3y + \frac{1}{2}x^2y^2$. The general solution to the ODE is given by F(x,y) = C, where C is an arbitrary constant.

$$x^{3}y + \frac{1}{2}x^{2}y^{2} = C$$

To eliminate the fraction, we can multiply by 2 and let $C_1 = 2C$:

$$2x^3y + x^2y^2 = C_1$$

We can also write this solution by factoring out common terms:

$$x^2y(2x+y) = C_1$$

Solution of Problem 5 cont'd.

Solution of Problem 5 cont'd.

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