

Problem set 3 - Due: Monday, February 2

1. Consider the differential equation

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

- (a) Verify that $4x^2 - y^2 = C$ gives a one-parameter family of implicit solutions.
- (b) State the existence and uniqueness theorem for the IVP

$$\begin{cases} y \frac{dy}{dx} = f(x, y), \\ y(x_0) = y_0 \end{cases}.$$

- (c) If $x_0 \neq 0$, does this theorem guarantee the existence of a solution to the IVP

$$\begin{cases} y \frac{dy}{dx} = 4x, \\ y(x_0) = 0 \end{cases}.$$

- (d) Give two distinct solutions to

$$\begin{cases} y \frac{dy}{dx} = 4x, \\ y(0) = 0 \end{cases}.$$

Hint: consider $y = kx$ for some constant k .

- a.) We differentiate the proposed solution implicitly,

$$\begin{aligned} \frac{d}{dx} (4x^2 - y^2) &= \frac{d}{dx} C \\ \implies 8x - 2y \frac{dy}{dx} &= 0 \\ \implies y \frac{dy}{dx} &= \frac{-8x}{-2} = 4x. \end{aligned}$$

Thus, verified.

- b.) If $f(x, y)$ is continuous around the initial point (x_0, y_0) , then a solution exists on an open interval containing x_0 . If $\frac{\delta f}{\delta y}$ is continuous around (x_0, y_0) , then the solution is unique on that interval.

- c.) No, since $f(x, y) = \frac{4x}{y}$ is not continuous at the initial point $(x_0, 0)$ for any x_0 , the theorem does not guarantee a solution on an open interval containing x_0 .

- d.) If we consider $y = kx$, for some constant k , then

$$\frac{dy}{dx} = k.$$

Using the differential equation $y \frac{dy}{dx} = 4x$, we see that

$$(kx)(k) = 4x \implies k^2 x = 4x \implies k^2 = 4 \implies k = \pm 2.$$

Thus, two distinct solutions are

$$y(x) = 2x, \quad y(x) = -2x,$$

which both satisfy the initial condition $y(0) = 0$.

2. Solve the following differential equation

$$\frac{dy}{dx} = \frac{(x-1)y^5}{x^2(2y^3-y)}.$$

We have

$$\frac{dy}{dx} = \frac{x-1}{x^2} \left(\frac{y^5}{2y^3-y} \right).$$

So,

$$\begin{aligned} \frac{2y^3-y}{y^5} dy &= \frac{x-1}{x^2} dx \\ \implies \int \frac{2y^3-y}{y^5} dy &= \int \frac{x-1}{x^2} dx \\ \implies \int (2y^{-2} - y^{-4}) dy &= \int (x^{-1} - x^{-2}) dx \\ \implies -\frac{2}{y} + \frac{1}{3y^3} &= \ln|x| + \frac{1}{x} + C. \end{aligned}$$

3. Solve the following differential equation

$$\frac{dy}{dx} = 2xy^2 + 3x^2y^2, \quad y(1) = -1.$$

We have

$$\frac{dy}{dx} = 2xy^2 + 3x^2y^2 = y^2(2x + 3x^2).$$

So,

$$\begin{aligned} \frac{1}{y^2} dy &= 2x + 3x^2 dx \\ \implies \int \frac{1}{y^2} dy &= \int (2x + 3x^2) dx \\ \implies -\frac{1}{y} &= x^2 + x^3 + C. \end{aligned}$$

Using the initial condition $y(1) = -1$,

$$-\frac{1}{-1} = 1^2 + 1^3 + C \implies 1 = 1 + 1 + C \implies C = -1.$$

Thus,

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

4. Solve the following differential equation

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

We have

$$\frac{dy}{dx} = 1 + x + y + xy = 1 + x + y(1 + x) = (1 + x)(1 + y).$$

So,

$$\begin{aligned}\frac{1}{1+y} dy &= 1+x dx \implies \int \frac{1}{1+y} dy = \int 1+x dx \\ \implies \ln|1+y| &= x + \frac{1}{2}x^2 + C_0 \\ \implies |1+y| &= e^{x+\frac{1}{2}x^2+C_0} = C_1 e^{x+\frac{1}{2}x^2} \\ \implies 1+y &= C e^{x+\frac{1}{2}x^2} \\ \implies y &= C e^{x+\frac{1}{2}x^2} - 1.\end{aligned}$$

5. Solve the following differential equation

$$\frac{dy}{dx} = 6e^{2x-y}, \quad y(0) = 0.$$

We have

$$\begin{aligned}\frac{dy}{dx} &= 6e^{2x-y} = \frac{6e^{2x}}{e^y} \\ \implies e^y dy &= 6e^{2x} dx \\ \implies \int e^y dy &= \int 6e^{2x} dx \\ \implies e^y &= 3e^{2x} + C.\end{aligned}$$

With $y(0) = 0$,

$$e^0 = 3e^0 + C \implies 1 = 3 + C \implies C = -2.$$

Thus,

$$e^y = 3e^{2x} - 2.$$