

Problem set 1 - Due: Friday, January 23

1. Solve the following ODE

$$\frac{dy}{dx} = \frac{\cos\left(\frac{1}{x}\right)}{x^3}.$$

First, we see that

$$\frac{dy}{dx} = \frac{\cos\left(\frac{1}{x}\right)}{x^3}$$

implies that

$$dy = \frac{\cos\left(\frac{1}{x}\right)}{x^3} dx.$$

So, we integrate both sides,

$$\int dy = \int \frac{\cos\left(\frac{1}{x}\right)}{x^3} dx.$$

Thus,

$$y + C_1 = \int \frac{\cos\left(\frac{1}{x}\right)}{x^3} dx.$$

To integrate the right hand side, we first let $u = \frac{1}{x}$. Then,

$$\frac{du}{dx} = \frac{d}{dx} \frac{1}{x} = -\frac{1}{x^2}.$$

So,

$$du = -\frac{1}{x^2} dx \implies -du = \frac{1}{x^2} dx.$$

With this, we see that

$$\frac{1}{x^3} dx = \frac{1}{x} \cdot \frac{1}{x^2} dx = \frac{1}{x} \cdot (-du) = u(-du) = -u du.$$

So,

$$\int \frac{\cos\left(\frac{1}{x}\right)}{x^3} dx = - \int u \cos(u) du.$$

Now, we can integrate by parts. Let $\hat{u} = u$, and $dv = \cos(u)du$. Then,

$$\frac{d\hat{u}}{du} = 1 \implies d\hat{u} = du,$$

and

$$\begin{aligned} \int dv &= v = \int \cos(u) du = \sin(u) \\ \implies v &= \sin(u). \end{aligned}$$

Now, since

$$\int \hat{u} \, dv = \hat{u}v - \int v \, d\hat{u} = \hat{u}v - \int v \, du,$$

we have

$$\begin{aligned} - \int u \cos(u) \, du &= - \left(u \sin(u) - \int \sin(u) \, du \right) \\ &= - (u \sin(u) + \cos(u)) \\ &= -u \sin(u) - \cos(u). \end{aligned}$$

Therefore,

$$\begin{aligned} y + C_1 &= \int \frac{\cos\left(\frac{1}{x}\right)}{x^3} \, dx = -\frac{1}{x} \sin\left(\frac{1}{x}\right) - \cos\left(\frac{1}{x}\right) \\ \implies y &= -\frac{1}{x} \sin\left(\frac{1}{x}\right) - \cos\left(\frac{1}{x}\right) + C. \end{aligned}$$

2. Solve the following ODE

$$\frac{dy}{dx} = \frac{x}{\sqrt{x^2 - 7}}.$$

We have

$$\begin{aligned} dy &= \frac{x}{\sqrt{x^2 - 7}} \, dx \\ \implies \int dy &= y = \int \frac{x}{\sqrt{x^2 - 7}} \, dx. \end{aligned}$$

If we let $u = x^2 - 7$, then

$$\frac{du}{dx} = 2x \implies du = 2x \, dx \implies x \, dx = \frac{1}{2} \, du.$$

Thus,

$$y = \frac{1}{2} \int \frac{1}{u^{\frac{1}{2}}} \, du.$$

Now, since

$$\int u^{-\frac{1}{2}} \, du = \frac{u^{-\frac{1}{2}+1}}{-\frac{1}{2}+1} = 2u^{\frac{1}{2}} = 2\sqrt{u},$$

we have

$$y = \frac{1}{2} (2\sqrt{u}) = \sqrt{u} = \sqrt{x^2 - 7} + C.$$

3. Solve the following ODE

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

Similar to the last problem,

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

so

$$y = \int \frac{x}{\sqrt{1+x^2}} dx.$$

Let $u = 1 + x^2$, so

$$du = 2x dx \implies x dx = \frac{1}{2} du.$$

Thus,

$$y = \frac{1}{2} \int \frac{1}{\sqrt{u}} du.$$

Which is exactly the same as the last problem. So, we know that

$$y = \sqrt{u} = \sqrt{1+x^2} + C.$$

1. Solve the following Initial value problem

$$\begin{cases} \frac{dy}{dx} = x^2 e^x \\ y(0) = 2 \end{cases}.$$

We have

$$dy = x^2 e^x dx,$$

so

$$y = \int x^2 e^x dx.$$

If we let $u = x^2$, and $dv = e^x dx$, then

$$du = 2x dx,$$

and

$$v = e^x.$$

Thus, by integration by parts, we have

$$y = x^2 e^x - \int 2x e^x dx.$$

Now, we perform a second integration by parts for the integral $\int 2xe^x dx$. Let $u = 2x$, $dv = e^x dx$. Then,

$$du = 2 dx,$$

and

$$v = e^x.$$

Thus,

$$\begin{aligned} y &= x^2 e^x - \left(2xe^x - 2 \int e^x dx \right) = x^2 e^x - (2xe^x - 2e^x) \\ &= x^2 e^x - 2xe^x + 2e^x + C. \end{aligned}$$

With the initial value $y(0) = 2$,

$$2 = 0^2 e^0 - 2(0)e^0 + 2e^0 + C \implies 2 = 2 + C.$$

Thus, $C = 0$, and

$$y = x^2 e^x - 2xe^x + 2e^x = e^x (x^2 - 2x + 2).$$