

Problem set 4 - Due: Monday, February 9

1. Solve the initial value problem

$$xy' + 2y = 3x, \quad y(1) = 5.$$

This is a first order linear differential equation, with standard form

$$y' + \frac{2}{x}y = 3.$$

So, let $P(x) = \frac{2}{x}$, $Q(x) = 3$, and define

$$\mu(x) = e^{\int P(x) dx} = e^{2 \int \frac{1}{x} dx} = e^{2 \ln(x)} = x^2.$$

So,

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

With the initial condition $y(1) = 5$,

$$5 = 1 + \frac{C}{1^2} \implies C = 4.$$

Thus,

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

Where the initial of definition of this solution is $(0, \infty)$.

2. Solve the initial value problem

$$xy' - y = x, \quad y(1) = 7.$$

This is a linear first order differential equation with standard form

$$y' - \frac{1}{x}y = 1.$$

Let $P(x) = -\frac{1}{x}$, $Q(x) = 1$, and define

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

So,

$$\begin{aligned} y' - \frac{1}{x}y = 1 &\implies \frac{1}{x}y' - \frac{1}{x^2}y = \frac{1}{x} \\ &\implies \left(\frac{1}{x}y\right)' = \frac{1}{x} \implies \frac{1}{x}y = \int \frac{1}{x} dx \\ &\implies \frac{1}{x}y = \ln|x| + C \implies y = x \ln|x| + Cx. \end{aligned}$$

With the initial condition $y(1) = 7$,

$$7 = (1) \ln(1) + C(1) \implies C = 7.$$

Thus,

$$y(x) = x \ln|x| + 7x.$$

Notice that the initial of definition is $(0, \infty)$, so

$$y(x) = x \ln(x) + 7x$$

since $x > 0$ for all x in the interval.

3. Solve the initial value problem

$$y' + 2xy = x, \quad y(0) = -2.$$

This is a first order linear differential equation already in standard form. Let $P(x) = 2x$, $Q(x) = x$, and define

$$\mu(x) = e^{\int P(x) dx} = e^{2 \int x dx} = e^{x^2}.$$

Then,

$$\begin{aligned} y' + 2xy = x &\implies e^{x^2}y' + 2xe^{x^2}y = xe^{x^2} \\ &\implies (e^{x^2}y)' = xe^{x^2} \implies e^{x^2}y = \int xe^{x^2} dx. \end{aligned}$$

Regarding the integral $\int xe^{x^2} dx$, let $u = x^2$, then $du = 2x dx$, so $\frac{1}{2} du = x dx$. Thus,

$$\int xe^{x^2} dx = \frac{1}{2} \int e^u du = \frac{1}{2}e^u = \frac{1}{2}e^{x^2} + C.$$

So,

$$\begin{aligned} e^{x^2}y &= \int xe^{x^2} dx \implies e^{x^2}y = \frac{1}{2}e^{x^2} \\ &\implies y = \frac{1}{e^{x^2}} \left(\frac{1}{2}e^{x^2} + C \right) = \frac{1}{2} + \frac{C}{e^{x^2}}. \end{aligned}$$

With the initial condition $y(0) = -2$,

$$-2 = \frac{1}{2} + \frac{C}{e^0} \implies C = -2 - \frac{1}{2} = -\frac{5}{2}.$$

Thus,

$$y(x) = \frac{1}{2} - \frac{5}{2e^{x^2}} = \frac{1}{2} \left(1 - \frac{5}{e^{x^2}} \right)$$

with interval of definition $(-\infty, \infty)$.

4. Solve the initial value problem

$$(1+x)y' + y = \cos(x), \quad y(0) = 1.$$

This is a first order linear differential equation with standard form

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

Let $P(x) = \frac{1}{1+x}$, $Q(x) = \frac{\cos(x)}{1+x}$, and define

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

Then,

$$\begin{aligned} y' + \frac{1}{1+x}y &= \frac{\cos(x)}{1+x} \implies (1+x)y' + y = \cos(x) \\ \implies ((1+x)y)' &= \cos(x) \implies (1+x)y = \int \cos(x) dx \\ \implies (1+x)y &= \sin(x) + C \implies y = \frac{1}{1+x}(\sin(x) + C). \end{aligned}$$

With the initial condition $y(0) = 1$,

$$1 = \frac{1}{1+0}(\sin(0) + C) \implies C = 1.$$

Thus,

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

with interval of definition $(-1, \infty)$.

5. A tank contains 1000 liters of a solution consisting of 100 kg of salt dissolved in water. Pure water is pumped into the tank at the rate of 5 L/s, and the mixture, kept uniform by stirring, is pumped out at the same rate. How long will it be until only 10 kg of salt remains in the tank?

Let $x(t)$ be the amount of salt (in kg) in the tank at time t , and $v(t)$ be the volume of liquid in the tank at time t , we have

$$v(t) = 1000 + (5 - 5)t = 1000 \text{ L}.$$

Now, the inflow of salt into the tank is given by

$$0 \frac{\text{kg}}{\text{L}} \left(5 \frac{\text{L}}{\text{s}} \right) = 0 \frac{\text{kg}}{\text{s}}.$$

The outflow of salt water from the tank is given by

$$\frac{x(t)}{v(t)} \frac{\text{kg}}{\text{L}} \left(5 \frac{\text{L}}{\text{s}} \right) = \frac{5x(t)}{1000} \frac{\text{kg}}{\text{s}}.$$

Thus, the differential equation is

$$\frac{dx}{dt} = 0 - \frac{5}{1000}x(t) = \frac{1}{200}x(t).$$

Observe that the standard form is

$$\frac{dx}{dt} + \frac{1}{200}x(t) = 0.$$

Notice that this is a first order linear differential equation. Let $P(t) = \frac{1}{200}$, $Q(t) = 0$, and define

$$\mu(t) = e^{\int P(t) dt} = e^{\int \frac{1}{200} dt} = e^{\frac{1}{200}t}.$$

Then,

$$\begin{aligned} e^{\frac{1}{200}t} \frac{dx}{dt} + \frac{e^{\frac{1}{200}t}}{200} = 0 &\implies \left(e^{\frac{1}{200}t} x(t) \right)' = 0 \\ &\implies e^{\frac{1}{200}t} x(t) = \int 0 dt \implies x(t) = \frac{C}{e^{\frac{1}{200}t}}. \end{aligned}$$

With the initial condition $x(0) = 100$,

$$100 = \frac{C}{e^0} \implies C = 100.$$

Thus,

$$x(t) = \frac{100}{e^{\frac{1}{200}t}}.$$

Now we can find $x(10)$,

$$\begin{aligned} 10 = \frac{100}{e^{\frac{1}{200}t}} &\implies e^{\frac{1}{200}t} = 10 \\ &\implies \frac{t}{200} = \ln(10). \end{aligned}$$

Thus, $t = 200 \ln(10)$.

6. A tank initially contains 60 gal of pure water. Brine containing 1 lb of salt per gallon enters the tank at 2 gal/min, and the (perfectly mixed) solution leaves the tank at 3 gal/min; thus the tank is empty after exactly 1 h.

- (a) Find the amount of salt in the tank after t minutes.
- (b) What is the maximum amount of salt ever in the tank?

Let $x(t)$ be the amount of salt in the tank at time t , and $v(t)$ be the volume of liquid in the tank at time t , we have

$$v(t) = 60 + (2 - 3)t = 60 - t \text{ gal.}$$

The inflow of salt into the tank is given by

$$1 \frac{\text{lb}}{\text{gal}} \left(2 \frac{\text{gal}}{\text{min}} \right) = 2 \frac{\text{lbs}}{\text{min}}.$$

The outflow of solution is given by

$$\frac{x(t)}{v(t)} \frac{\text{lbs}}{\text{gal}} \left(3 \frac{\text{gal}}{\text{min}} \right) = \frac{3x(t)}{v(t)} \frac{\text{lbs}}{\text{min}}.$$

Thus, the differential equation is

$$\frac{dx}{dt} = 2 - \frac{3}{60-t}x(t) \implies \frac{dx}{dt} + \frac{3}{60-t}x(t) = 2.$$

Let $P(t) = \frac{3}{60-t}$, $Q(t) = 2$, and define

$$\mu(t) = e^{\int P(t) dt} = e^{3 \int \frac{1}{60-t} dt} = e^{-3 \ln(60-t)} = \frac{1}{(60-t)^3}.$$

So,

$$\begin{aligned} \frac{dx}{dt} + \frac{3}{60-t}x(t) = 2 &= \frac{1}{(60-t)^3} \frac{dx}{dt} + \frac{3}{(60-t)^4}x(t) = \frac{2}{(60-t)^3} \\ \implies \left(\frac{1}{(60-t)^3}x(t) \right)' &= \frac{2}{(60-t)^3} \implies \frac{1}{(60-t)^3}x(t) = 2 \int \frac{1}{(60-t)^3} dt. \end{aligned}$$

Regarding $2 \int \frac{1}{(60-t)^3} dt$, let $u = 60-t$, then $-du = dt$. So,

$$2 \int \frac{1}{(60-t)^3} dt = -2 \int u^{-3} du = u^{-2} = \frac{1}{(60-t)^2} + C.$$

Thus,

$$x(t) = (60-t)^3 \left(\frac{1}{(60-t)^2} + C \right) = (60-t) + C(60-t)^3.$$

With the initial condition $y(0) = 0$,

$$0 = 60 + 60^3 C \implies C = -\frac{60}{60^3} = -\frac{1}{60^2}.$$

Thus,

$$x(t) = (60-t) - \frac{1}{60^2}(60-t)^3.$$

If we differentiate $x(t)$ with respect to t , we find

$$\frac{dx}{dt} = -1 - \frac{1}{60^2}(3(60-t)^2(-1)) = \frac{3}{60^2}(60-t)^2 - 1.$$

Setting equal to zero gives

$$\begin{aligned} \frac{3}{60^2}(60-t)^2 - 1 &= 0 \implies 60-t = \frac{60}{\sqrt{3}} \\ \implies t &= 60 - \frac{60}{\sqrt{3}} = 60 - 20\sqrt{3} \approx 25.4. \end{aligned}$$

Thus, the maximum amount of salt in the tank occurs at $t = 25.4$ minutes.

7. A 400-gal tank initially contains 100 gal of brine containing 50 lb of salt. Brine containing 1 lb of salt per gallon enters the tank at the rate of 5 gal/s, and the well mixed brine in the tank flows out at the rate of 3 gal/s. How much salt will the tank contain when it is full of brine?

Let $x(t)$ be the amount of salt at time t , and $v(t)$ be the amount of liquid at time t , we have

$$v(t) = 100 + (5 - 3)t = 100 + 2t = 2(50 + t).$$

The inflow of salt into the tank is given by

$$1(5) = 5 \frac{\text{lbs}}{\text{s}}.$$

The outflow is given by

$$\frac{x(t)}{v(t)} (3) = \frac{3x(t)}{100 + 2t} \frac{\text{lbs}}{\text{s}}.$$

Thus, the differential equation is given by

$$\frac{dx}{dt} = 5 - \frac{3}{100 + 2t} x(t) \implies \frac{dx}{dt} + \frac{3}{100 + 2t} x(t) = 5.$$

Let $P(t) = \frac{3}{100+2t}$, $Q(t) = 5$, and define

$$\mu(t) = e^{\int P(t) dt} = e^{3 \int \frac{1}{100+2t} dt} = e^{\frac{3}{2} \int \frac{1}{50+t} dt} = e^{\frac{3}{2} \ln(50+t)} = (50+t)^{\frac{3}{2}}.$$

Then,

$$\begin{aligned} \frac{dx}{dt} + \frac{3}{100 + 2t} x(t) = 5 &\implies (50+t)^{\frac{3}{2}} \frac{dx}{dt} + \frac{3(50+t)^{\frac{3}{2}}}{2(50+t)} = 5(50+t)^{\frac{3}{2}} \\ &\implies ((50+t)^{\frac{3}{2}} x(t))' = 5(50+t)^{\frac{3}{2}} \implies (50+t)^{\frac{3}{2}} x(t) = \int 5(50+t)^{\frac{3}{2}} dt \\ &\implies x(t) = \frac{1}{(50+t)^{\frac{3}{2}}} \left(2(50+t)^{\frac{5}{2}} + C \right) = 2(50+t) + \frac{C}{(50+t)^{\frac{3}{2}}}. \end{aligned}$$

With the initial condition $x(0) = 50$,

$$50 = 2(50) + \frac{C}{50^{\frac{3}{2}}} \implies C = -50(50^{\frac{3}{2}}) = -50^{\frac{5}{2}}.$$

Thus,

$$x(t) = 2(50+t) + \frac{-50^{\frac{5}{2}}}{(50+t)^{\frac{3}{2}}}.$$

To find how much salt will be in the tank when the tank is full of brine, we observe that the tank is full of brine when $v(t) = 400$, so

$$2(50+t) = 400 \implies 50+t = 200 \implies t = 150.$$

Thus,

$$x(150) = 2(50+150) - \frac{50^{\frac{5}{2}}}{(50+150)^{\frac{3}{2}}} = 400 - \frac{50^{\frac{5}{2}}}{200^{\frac{3}{2}}} \approx 393.75 \text{ lbs.}$$