Written Homework 1

Exercise 1

Verify that the function $y(x) = x + Cx^{-2}$ is a solution of the differential equation xy' + 2y = 3x. In addition, find the value of $C \in \mathbb{R}$ so that we have y(1) = 5.

Answer We first find y'(x) by differentiating $y(x) = x + Cx^{-2}$:

$$y'(x) = 1 + C(-2)x^{-3}$$

Next we substitute y and y' in the Left Hand Side the differential equation xy' + 2y = 3x:

$$LHS = xy' + 2y = x (1 + C(-2)x^{-3}) + 2 (x + Cx^{-2})$$
$$= x + xC(-2)x^{-3} + 2x + 2Cx^{-2} = x + 2x = 3x = RHS$$

Therefore, $y(x) = x + Cx^{-2}$ is a solution to the ODE xy' + 2y = 3x. To find the particular solution that satisfies y(1) = 5, we plug in x = 1 and y = 5 into $y(x) = x + Cx^{-2}$:

$$5 = 1 + C(1)^{-2} \Rightarrow C = 4$$

Exercise 2

Solve the following IVP:

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

2.
$$\frac{dy}{dx} = x\sqrt{x^2 + 9}, \quad y(-4) = 0$$

3.
$$\frac{dy}{dx} = xe^{-x}, \ y(0) = 1$$

Answer You can also solve this by directly integrating $\int y'dx$, but I accidently used separation of variables.

1.

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

$$\implies \int dy = \int \frac{1}{\sqrt{x+2}}dx$$

$$\implies y = 2(x+2)^{1/2} + C$$

Plug in y(2) = -1, we get

$$y(2) = 2(4)^{1/2} + C = -1 \implies C = -5$$

so a particular solution is

$$y = 2(x+2)^{1/2} - 5$$

2.

$$dy = x\sqrt{x^2 + 9}dx$$

$$\implies \int dy = \frac{1}{2} \int \sqrt{x^2 + 9}d(x^2 + 9)dx$$

$$\implies y = \frac{1}{3}(x^2 + 9)^{3/2} + C$$

Plug in the initial value condition we get

$$y = \frac{1}{3}(x^2 + 9)^{3/2} - \frac{125}{3}$$

3.

$$dy = xe^{-x}dx$$

$$\implies \int dy = \int xe^{-x}dx$$

$$\implies y = -xe^{-x} - \int -e^{-x}dx$$

$$\implies y = -xe^{-x} - e^{-x} + C$$

Plug in the initial value condition we get

$$y = -xe^{-x} - e^{-x} + 1$$

Exercise 3

Draw the solution curves of

$$y' = \frac{-x}{\sqrt{1 - x^2}}$$

for the initial conditions y(0) = 1, y(0) = 2, y(0) = 3. Draw the curves in the same xy-plane.

Answer First we solve for a general solution:

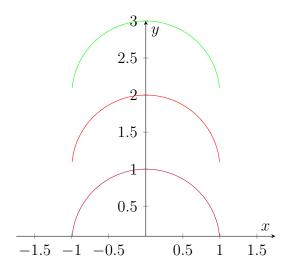
$$y = \int y' dx = \frac{1}{2} \int (1 - x^2)^{-1/2} d(1 - x^2)$$

$$\implies y = (1 - x^2)^{1/2} + C$$

Moving C to the LHS and then squaring the both sides, we get

$$(y-C)^2 = 1 - x^2 \implies (y-C)^2 + x^2 = 1$$

This is a radius 1 circle centered at (C,0), so the graph of y is part of this circle. Notice that since $(1-x^2)^{1/2} \ge 0$, we have $y \ge C$, and therefore y is the upper half of the circle. Plugging in the initial conditions to the general solution of y, we get C = 0, 1, 2. So the graph looks like



Exercise 4

Find the function y = f(x) that satisfies the IVP

$$y' = (2+5x)e^{\frac{1}{3}x}, \ y(0) = 5.$$

Answer Let us find the general solution first by taking the anti-derivative of y':

$$y = \int y' \, dx = \int (2+5x)e^{\frac{1}{3}x} \, dx = \int 2e^{\frac{1}{3}x} \, dx + \int 5xe^{\frac{1}{3}x} \, dx + C$$

The first anti-derivative can be computed as:

$$\int 2e^{\frac{1}{3}x} dx = \frac{2}{1/3}e^{\frac{1}{3}x} = 6e^{\frac{1}{3}x}$$

The second anti-derivative can be computed using integration by parts with u = 5x and $dv = e^{\frac{1}{3}x} dx$, which means du = 5 dx and $v = \frac{e^{\frac{1}{3}x}}{\frac{1}{3}}$, as follows:

$$\int 5xe^{\frac{1}{3}x} dx = 5x\frac{e^{\frac{1}{3}x}}{\frac{1}{3}} - \int 5\frac{e^{\frac{1}{3}x}}{\frac{1}{3}} dx = 5x\frac{e^{\frac{1}{3}x}}{\frac{1}{3}} - 5\frac{e^{\frac{1}{3}x}}{\frac{1}{3^2}} = 15xe^{\frac{1}{3}x} - 45e^{\frac{1}{3}x}$$

Therefore, $y = 6e^{\frac{1}{3}x} + 15xe^{\frac{1}{3}x} - 45e^{\frac{1}{3}x} = 15xe^{\frac{1}{3}x} - 39e^{\frac{1}{3}x} + C$. We want a particular function satisfying y(0) = 5 from this family of solutions. Substituting x = 0 and y = 5 we get

$$5 = 15(0)e^{\frac{1}{3}0} - 39e^{\frac{1}{3}0} + C \Rightarrow 5 = 0 - 39 + C \Rightarrow C = 44$$

This gives us that the solution to the IVP $y' = (2 + 5x)e^{\frac{1}{3}x}$, y(0) = 5 is $y = 15xe^{\frac{1}{3}x} - 39e^{\frac{1}{3}x} + 44$.

Exercise 5

Right before Sherlock Holmes and Watson catch the robber, the robber throws away the loot with a launch speed $v_0 = 30m/s$ and a launch angle $\theta = \pi/3$. The position of the loot at time t is given by the Newtonian dynamics

$$\frac{d^2x}{dt^2} = 0, \qquad \frac{d^2y}{dt^2} = -g$$

where g is the gravitational acceleration and x, y are the horizontal and vertical displacement of the loot, respectively. Also recall that the relation between the initial velocities in the horizontal and vertical directions are given by

$$v_x = v_0 \cos(\theta), \qquad v_y = v_0 \sin(\theta).$$

- 1. At what time does the loot reach its maximum height? What is the maximum height?
- 2. Watson, who is at the same position as the robber, is trying to catch the loot on a bike. What is the acceleration of Watson's bike if he wants to catch the loot when it falls to the ground, assuming the relation between the distance s and the acceleration a is given by

$$\frac{d^2s}{dt^2} = a.$$

Answer In order solve these questions, we first need to find the expression of x and y. We have

$$x' = C_1$$

and

$$y' = -gt + C_2.$$

We also have $x'(0) = v_x = 30 \cdot \cos(\pi/3) = 15, y'(0) = v_y = 30 \cdot \sin(\pi/3) = 15\sqrt{3}$, so we have paticular solutions

$$x' = 15$$

and

$$y' = -gt + 15\sqrt{3}.$$

Integrate again we get

$$x = 15t + C_1$$

and

$$y = -\frac{1}{2}gt^2 + 15\sqrt{3}t + C_2.$$

We have x(0) = 0 and y(0) = 0 (for simplicity I assume the height of the robber is 0, but you can assume otherwise and change your answer accordingly) at the beginning and therefore

$$x = 15t$$

and

$$y = -\frac{1}{2}gt^2 + 15\sqrt{3}t.$$

- 1. When the loot reaches the maximum height, $y' = -gt + 15\sqrt{3} = 0$ and therefore $t = \frac{15\sqrt{3}}{g}$. So the maximum height is $y(\frac{15\sqrt{3}}{g}) = \frac{675}{2g}$.
- 2. As we have seen in Quiz 1, we can express Watson's displacement as

$$s = \frac{1}{2}at^2$$

When the loot falls to the ground,

$$y = -\frac{1}{2}gt^2 + 15\sqrt{3}t = 0 \implies t = 0, \frac{30\sqrt{3}}{g}.$$

So after $\frac{30\sqrt{3}}{g}$ seconds,

$$x(\frac{30\sqrt{3}}{g}) = \frac{450\sqrt{3}}{g},$$

and

$$s(\frac{30\sqrt{3}}{q}) = \frac{2700}{2q^2}a.$$

Therefore if Watson were to catch the loot when it falls to the ground,

$$\frac{450\sqrt{3}}{g} = \frac{2700}{2g}a$$

$$\implies a = \frac{\sqrt{3}}{3}g$$

Exercise 6

Use separation of variables to find the general solutions (implicit if necessary, explicit if it can be done).

$$1. \ y' = \frac{1+\sqrt{x}}{1+\sqrt{y}}$$

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

3.
$$y' = 1 + x + y + xy$$

Answer

1.

$$(1+\sqrt{y})dy = (1+\sqrt{x})dx$$
$$\int (1+\sqrt{y})dy = \int (1+\sqrt{x})dx$$
$$y + \frac{2}{3}y^{3/2} = x + \frac{2}{3}x^{3/2} + C$$

2.

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

$$\int \frac{2}{y^2} dy - \int \frac{1}{y^4} dy = \int \frac{1}{x} dx - \int \frac{1}{x^2} dx$$

$$\implies \frac{-2}{y} + \frac{1}{3y^3} = \ln|x| + \frac{1}{x} + C$$

3.

$$y' = 1 + xy(1 + x)$$

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

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

$$\Rightarrow \ln(|1 + y|) = x + \frac{1}{2}x^2 + C$$

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

$$\Rightarrow y = Ae^{x + \frac{1}{2}x^2} - 1$$

Exercise 7

Determine if the following IVP has a unique solution:

- 1. $y' = \sqrt[3]{y}$, y(0) = 1
- 2. $y' = \sqrt[3]{y}$, y(0) = 0
- 3. $y' = \ln(1+y^2), \ y(0) = 0$

Answer Recall that by the theorem of existence and uniqueness of solution, we need to identify y' = f(x, y) and calculate the partial derivative $D_y(f(x, y))$:

- 1. $f(x,y) = \sqrt[3]{y}$, $D_y(f) = \frac{1}{\sqrt[3]{y^2}}$. Since both f and $D_y(f)$ are continuous on y = 1, we can apply the theorem and conclude that there exists a unique solution.
- 2. On the other hand, $D_y(f)$ is not continuous at y = 0. Therefore we can not apply the theorem. If we try to solve this ODE by separation of variables, we get a particular solution

$$y = (\frac{3}{2}x)^{2/3}.$$

However, notice that y = 0 is also a solution to this ODE. So we see that even though solution exists, it is not unique.

3. $f(x,y) = \ln(1+y^2)$, $D_y(f) = \frac{2y}{1+y^2}$, we see that both f and $D_y(f)$ are continuous at y = 0, we can apply the theorem and conclude that there exists a unique solution.