

Math 527 Spring 2018 Homework #1 Solutions

① $\frac{dy}{dt} = (1+t)(1+y)$, use separation of variables.

$$\frac{1}{1+y} \frac{dy}{dt} = (1+t), \quad y \neq -1$$

$$\int \frac{1}{1+y} \frac{dy}{dt} dt = \int (1+t) dt$$

$$\int \frac{1}{1+y} dy = \int (1+t) dt$$

$$\ln|1+y| = t + \frac{t^2}{2} + C$$

$$|1+y| = e^{t + \frac{t^2}{2} + C}$$

$$|1+y| = e^C e^{t + \frac{t^2}{2}}$$

$$1+y = \pm e^C e^{t + \frac{t^2}{2}}$$

Singular Solution

$$y \equiv -1$$

$$\frac{dy}{dt} = 0 = (1+t)(0) = (1+t)(1+y)$$

Thus every solution is of the form,

$$y = K e^{t + \frac{t^2}{2}} - 1, \quad K \in \mathbb{R}$$

② $\frac{dy}{dt} = 1-t+y^2-ty^2$ (separable)

$$\frac{dy}{dt} = (1-t) + y^2(1-t)$$

$$\frac{dy}{dt} = (1-t)(1+y^2)$$

$$\frac{1}{1+y^2} \frac{dy}{dt} = (1-t)$$

$$\int \frac{1}{1+y^2} \frac{dy}{dt} dt = \int (1-t) dt$$

$$\int \frac{1}{1+y^2} dy = \int (1-t) dt$$

$$\arctan(y) = t - \frac{t^2}{2} + C$$

Not Required

$$-\frac{\pi}{2} < t - \frac{t^2}{2} + C < \frac{\pi}{2}$$

$$y = \tan\left(t - \frac{t^2}{2} + C\right)$$

③ $\frac{dy}{dx} = e^{x+y+3} = e^y \cdot e^{x+3}$ (separable)

$$e^{-y} \frac{dy}{dx} = e^{x+3}$$

$$\int e^{-y} \frac{dy}{dx} dx = \int e^{x+3} dx$$

$$\int e^{-y} dy = \int e^{x+3} dx$$

$$-e^{-y} = e^{x+3} + C$$

$$e^{-y} = -e^{x+3} + D, \quad D = -C$$

$$-y = \ln(D - e^{x+3}), \quad [D - e^{x+3} > 0] \quad \text{Not Required!}$$

$$y = \ln\left(\frac{1}{D - e^{x+3}}\right)$$

④ $\frac{dy}{dt} = \frac{2t}{y+yt^2}, \quad y(2) = 3$ (separable)

$$\frac{dy}{dt} = \frac{2t}{y(1+t^2)} \iff y \frac{dy}{dt} = \frac{2t}{1+t^2}, \quad y \neq 0$$

$$\int y \frac{dy}{dt} dt = \int \frac{2t}{1+t^2} dt, \quad \text{let } u = 1+t^2 \\ du = 2t dt$$

$$\int y dy = \int \frac{du}{u}$$

$$\frac{y^2}{2} = \ln|u| + C$$

$$\frac{y^2}{2} = \ln|1+t^2| + C$$

$$y^2 = 2 \ln|1+t^2| + 2C$$

$$y^2 = \ln(1+t^2)^2 + D, \quad D = 2C$$

$$y = \pm \sqrt{\ln(1+t^2)^2 + D}$$

Now $y(2) = 3 \Rightarrow y = \sqrt{\ln(1+t^2)^2 + D}$ and further,

$$y(2) = \sqrt{\ln(1+2^2)^2 + D} \\ = \sqrt{\ln(25)^2 + D} = 3$$

$$\Rightarrow \ln(25)^2 + D = 9$$

$$\Rightarrow D = 9 - \ln(25)^2$$

$$y = \sqrt{\ln(1+t^2)^2 - \ln(25)^2 + 9}$$

$$y = \sqrt{\ln\left(\frac{1+t^2}{5}\right)^2 + 9}$$

⑤ $\frac{dy}{dt} + y \cos t = 0, \quad p(t) = \cos t \Rightarrow e^{\int p(t) dt} = e^{\int \cos t dt} = e^{\sin t}$

mult. by $e^{\sin t}$.

$$e^{\sin t} \frac{dy}{dt} + e^{\sin t} \cos t y = 0$$

$$\frac{d}{dt} (e^{\sin t} y) = 0$$

$$\int \frac{d}{dt} (e^{\sin t} y) dt = \int 0 dt$$

$$e^{\sin t} y = C$$

$$\boxed{y = C e^{-\sin t}}$$

$$(6) \quad \frac{dy}{dx} + \frac{2xy}{1+x^2} = \frac{1}{1+x^2} \quad , \quad p(x) = \frac{2x}{1+x^2}$$

$$\begin{aligned} \text{Then } e^{\int p(x) dx} &= e^{\int \frac{2x}{1+x^2} dx} = e^{\ln|1+x^2|} \quad (\text{see 4}) \\ &= |1+x^2| = 1+x^2 \end{aligned}$$

Mult. by $1+x^2$,

$$(1+x^2) \frac{dy}{dx} + 2xy = 1$$

$$\frac{d}{dx} ((1+x^2)y) = 1$$

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

$$(1+x^2)y = x + C$$

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

$$(7) \quad (1+t^2) \frac{dy}{dt} + ty = (1+t^2)^{5/2}$$

$$\div \text{ by } (1+t^2)$$

$$\frac{dy}{dt} + \frac{t}{1+t^2} y = (1+t^2)^{3/2}$$

$$p(t) = \frac{t}{1+t^2} \Rightarrow \int p(t) dt = \int \frac{t}{1+t^2} dt = \frac{1}{2} \int \frac{2t}{1+t^2} dt$$

$$= \frac{1}{2} \ln|1+t^2| \quad (\text{see 4})$$

$$= \ln \sqrt{1+t^2}$$

So the int. factor is $e^{\ln \sqrt{1+t^2}} = \sqrt{1+t^2} = (1+t^2)^{1/2}$,

$$(1+t^2)^{1/2} \frac{dy}{dt} + \frac{t}{(1+t^2)^{1/2}} y = (1+t^2)^2$$

$$\frac{d}{dt} (\sqrt{1+t^2} y) = (1+t^2)^2$$

$$\int \frac{d}{dt} (\sqrt{1+t^2} y) dt = \int (1+t^2)^2 dt$$

$$\sqrt{1+t^2} y = \int (1+2t^2+t^4) dt$$

$$\sqrt{1+t^2} y = t + \frac{2}{3} t^3 + \frac{1}{5} t^5 + C$$

$$y = \frac{t + \frac{2}{3} t^3 + \frac{1}{5} t^5 + C}{\sqrt{1+t^2}}$$

(8)

$$\frac{dy}{dx} - 2xy = x, \quad y(0) = 1$$

$$p(x) = -2x \Rightarrow e^{\int p(x) dx} = e^{\int -2x dx}$$

$$= e^{-x^2}$$

mult. by int. factor,

$$e^{-x^2} \frac{dy}{dx} - 2x e^{-x^2} y = x e^{-x^2}$$

$$\frac{d}{dx} (e^{-x^2} y) = x e^{-x^2}$$

$$\int \frac{d}{dx} (e^{-x^2} y) dx = \int x e^{-x^2} dx, \quad \text{let } u = -x^2$$

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

$$e^{-x^2} y = -\frac{1}{2} \int e^u du$$

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

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

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

Using $y(0) = 1 \Rightarrow y(0) = -\frac{1}{2} + C e^0 = -\frac{1}{2} + C = 1$

$$\Rightarrow C = 1 + \frac{1}{2} = \frac{3}{2}$$

$$\Rightarrow \boxed{y = -\frac{1}{2} + \frac{3}{2} e^{x^2}}$$

9) $\frac{dy}{dx} = x \sqrt{1-y^2}$ (separable)

$$\frac{1}{\sqrt{1-y^2}} \frac{dy}{dx} = x, \quad y \neq \pm 1 \Rightarrow \int \frac{1}{\sqrt{1-y^2}} \frac{dy}{dx} dx = \int x dx$$

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

$$\arcsin(y) = \frac{x^2}{2} + C \quad \text{Not Required} \quad \left(-\frac{\pi}{2} < \frac{x^2}{2} + C < \frac{\pi}{2} \right)$$

$$\boxed{y = \sin\left(\frac{x^2}{2} + C\right) \text{ (general solution)}}$$

We have singular solutions where $\boxed{y = \pm 1}$, it can be verified,

$$\frac{dy}{dx} = 0 \text{ and } \sqrt{1-y^2} = 0$$

$$\Rightarrow \frac{dy}{dx} = x \sqrt{1-y^2}$$