

**(16pts)Problem 1.** Find the general solution of the equation

$$x(1+y^2)dx = ydy$$

**Solution**

We have

$$x(1+y^2)dx = ydy$$

separating the variables, we get

$$xdx = \frac{ydy}{1+y^2} \quad \textbf{(3pts)}$$

Integrating both sides of this last equation, we get

$$\int xdx = \int \frac{ydy}{1+y^2}$$

or

$$\frac{x^2}{2} = \frac{1}{2} \int \frac{2ydy}{1+y^2}$$

$$\frac{x^2}{2} = \frac{1}{2} \ln(1+y^2) + c_1 \quad \textbf{(10pts)}$$

$$x^2 = \ln(1+y^2) + 2c_1$$

$$x^2 = \ln(1+y^2) + \ln C, \quad \text{with } C > 0.$$

$$x^2 = \ln[C(1+y^2)], \quad \text{with } C > 0.$$

$$C(1+y^2) = e^{x^2} \quad \textbf{(3pts)}$$

**(16pts)Problem 2.** Solve the initial value problem

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

**Solution**

We have

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

Dividing both sides by  $x$  we get

$$\frac{dy}{dx} + \frac{2}{x}y = x$$

This is the standard form of a linear differential equation with  $P(x) = \frac{2}{x}$ .

$$IF = e^{\int P(x)dx} = e^{\int \frac{2}{x}dx} = x^2 \quad \textbf{(6pts)}$$

$$\frac{d}{dx} [x^2 y] = x^3$$

$$x^2 y = \int x^3 dx$$

$$x^2 y = \frac{x^4}{4} + C. \quad \textbf{(6pts)}$$

$$y(-1) = 2 \Rightarrow 2 = \frac{1}{4} + C \Rightarrow C = 2 - \frac{1}{4} = \frac{7}{4} \quad \textbf{(4pts)}$$

The solution is

$$x^2 y = \frac{x^4}{4} + \frac{7}{4}.$$

**(17pts) Problem 3**

Show that the differential equation is exact and solve the equation

$$(y + 2xy^3) dx + (1 + 3x^2y^2 + x) dy = 0$$

**Solution**

$$M = y + 2xy^3 \quad \text{and} \quad N = 1 + 3x^2y^2 + x$$

$$M_y = 1 + 6xy^2 \quad \text{and} \quad N_x = 6xy^2 + 1$$

$$M_y = N_x \Rightarrow \text{The equation is exact.} \quad \textbf{(4pts)}$$

$$\begin{cases} f_x = y + 2xy^3 \\ f_y = 1 + 3x^2y^2 + x \end{cases} \quad .$$

From  $f_x = y + 2xy^3$ , we get

$$f(x, y) = \int (y + 2xy^3) dx + C(y)$$

$$f(x, y) = yx + x^2y^3 + C(y) \quad \textbf{(7pts)}$$

Using this in the second equation, we get

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

$$C'(y) = 1 \Rightarrow C(y) = y$$

The solution is given by

$$yx + x^2y^3 + y = C \quad \textbf{(6pts)}$$

**(17pts) Problem 4.**

Find a special integrating factor and solve the equation

$$(x^2 + y^2 + x) dx + xy dy = 0$$

**Solution**

$$M = x^2 + y^2 + x \text{ and } N = xy$$

$$M_y = 2y \text{ and } N_x = y \Rightarrow \text{The equation is not exact.} \quad \textbf{(2pts)}$$

$$\frac{M_y - N_x}{N} = \frac{2y - y}{xy} = \frac{1}{x} = f(x) \quad \textbf{(5pts)}$$

$$SIF = e^{\int \frac{1}{x} dx} = x \quad \textbf{(4pts)}$$

Multiplying the equation by the integrating factor, we get the exact equation

$$(x^3 + xy^2 + x^2) dx + x^2y dy = 0$$

Solving this exact equation you get

$$\frac{x^4}{4} + \frac{x^3}{3} + \frac{x^2y^2}{2} = c_1 \quad \text{or} \quad 3x^4 + 4x^3 + 6x^2y^2 = C \quad \textbf{(6pts)}$$

**(17pts) Problem 5.**

Solve the initial value problem for the Bernoulli equation

$$\frac{dy}{dx} + xy = xy^2, \quad y(0) = 2$$

**Solution**

$$n = 2.$$

Dividing both sides by  $y^2$ , we obtain

$$y^{-2} \frac{dy}{dx} + xy^{-1} = x.$$

Next, we do the substitution

$$u = y^{-1}$$

$$\frac{du}{dx} = -y^{-2} \frac{dy}{dx}.$$

The equation becomes

$$-\frac{du}{dx} + xu = x \quad \text{or} \quad \frac{du}{dx} - xu = -x \quad (8\text{pts})$$

Now solving this linear equation in  $u$ , you get

$$u = 1 + ce^{x^2/2}$$

$$y = \frac{1}{u} = \frac{1}{1 + ce^{x^2/2}} \quad (6\text{pts})$$

$$y(0) = 2 \Rightarrow 2 = \frac{1}{1 + c} \Rightarrow c = -\frac{1}{2}. \quad (3\text{pts})$$

The solution is

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

**(17pts) Problem 6.**

Show that the equation is homogenous and solve the equation

$$\frac{dy}{dx} = \frac{y+x}{x}$$

**Solution**

$$\frac{dy}{dx} = \frac{y+x}{x} = \frac{y}{x} + 1 = F\left(\frac{y}{x}\right) \quad (4\text{pts})$$

We do the substitution

$$u = \frac{y}{x} \Rightarrow y = xu$$

$$\frac{dy}{dx} = x \frac{du}{dx} + u$$

The equation becomes

$$x \frac{du}{dx} + u = u + 1$$

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

$$du = \frac{dx}{x} \quad (8\text{pts})$$

$$u = \ln |x| + \ln K$$

$$u = \ln |Kx|$$

$$\frac{y}{x} = \ln |Kx|$$

$$y = x \ln |Kx| \quad (5\text{pts})$$