

$$1. (x^2+1)y' + 2xy = xe^{x^2}, \quad y(0) = \frac{1}{2}$$

Since $\frac{d}{dx}(x^2+1) = 2x$, this equation is already in the right form:

$$(x^2+1)y' + 2xy = \frac{d}{dx}[(x^2+1)y] = xe^{x^2} \Rightarrow$$

$$(x^2+1)y = \int xe^{x^2} dx = \frac{e^{x^2}}{2} + C \Rightarrow$$

$$y = \frac{e^{x^2}}{2(x^2+1)} + \frac{C}{x^2+1} \quad \text{Solve for } C:$$

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

so

$$\boxed{y = \frac{e^{x^2}}{2(x^2+1)}}$$

Find integrating factor mechanically:

Put in standard form:

$$y' + \underbrace{\frac{2x}{x^2+1}}_{p(x)} y = \underbrace{\frac{xe^{x^2}}{x^2+1}}_{q(x)}$$

Integrating factor

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

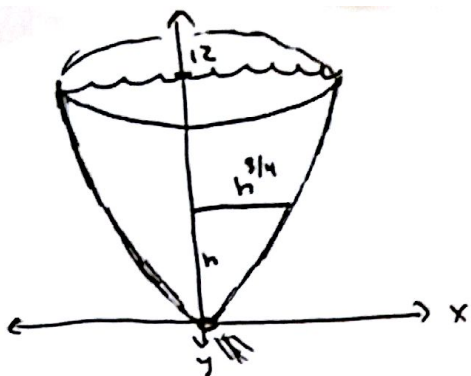
Remember, this is derived from $\frac{2x}{x^2+1} \mu = \mu'$.

Since this condition means that

$$\mu y' + \mu \frac{2x}{x^2+1} y = \frac{xe^{x^2}}{x^2+1} \mu$$

is in the right form.

2. (a)



(b) $V(t) = \int_0^{y(t)} A(s) ds$ By chain rule and fundamental thm of calculus,
 $\frac{dV}{dt} = A(y(t)) y'(t)$, where $A(h) = \pi \left(\frac{h^{3/4}}{4}\right)^2 = \pi h^{3/2}$
 So, $\boxed{\frac{dV}{dt} = \pi y^{3/2} \frac{dy}{dt}}$

(c) $V' = -a\sqrt{2gy} = -a\sqrt{2(32)y} = -8a\sqrt{y}$
 But also $V' = \pi y^{3/2} y'$, so, setting them equal, $-a\sqrt{2gy} = \pi y y'$
 $-8a\sqrt{y} = \pi y^{3/2} y' \Rightarrow \boxed{-8a = \pi y y'}$
 Now, separate variables:

$-8a dt = \pi y dy \Rightarrow \frac{\pi y^2}{2} = -8at + C$
 (d) $y(0) = 12$ from initial condition $\Rightarrow \frac{\pi(12)^2}{2} = -8a(0) + C \Rightarrow C = 72\pi$
 $y(1) = 6$ given $\Rightarrow \frac{\pi(6)^2}{2} = -8a(1) + 72\pi \Rightarrow a = \frac{18\pi - 72\pi}{-8}$ or
 $a = \frac{18\pi - 72\pi}{-8} \Rightarrow a = \frac{27\pi\sqrt{2}}{2g}$
 whoops! It looks like we weren't supposed to use $g = 32 \text{ ft/s}^2$, but we can't fix that

(e) The tank is empty when $y(t) = 0$ or
 $\frac{\pi(0)^2}{2} = -8at + 72\pi \Rightarrow 8at = 72\pi \Rightarrow \boxed{t = \frac{9\pi}{a}}$
 or $t = \frac{72\pi}{a\sqrt{2g}}$ if g is unspecified

3. $m=1, \gamma=0, k=?$

Resonance occurs when a homogeneous solution and a ~~particular~~ ^{forcing} function are linearly dependent.

$$mu'' + \gamma u' + ku = f(t) \Rightarrow$$

$$u'' + ku = \cos\left(\frac{2\pi}{3}t\right) + \sin(\pi t)$$

So, resonance occurs if $y_h = C_1 \cos\left(\frac{2\pi}{3}t\right) + C_2 \sin\left(\frac{2\pi}{3}t\right)$

or if $y_h = C_1 \cos(\pi t) + C_2 \sin(\pi t)$

(Note that we are assuming k is a real number).
for physical reasons, so complex roots appear in conjugate pairs.

The characteristic equation $r^2 + k = 0$ must therefore have either $r = \pm \frac{2\pi}{3}i$ or $r = \pm \pi i$ as solutions, and

$$k = -r^2 = -\left(\frac{2\pi}{3}i\right)^2 = \frac{4\pi^2}{9} \quad \text{or}$$

$$k = -r^2 = -(\pi i)^2 = \pi^2$$

So, $k = \pi^2, \frac{4\pi^2}{9}$

4. $y'' + \lambda y = 0$, $y(0) = y'(2) = 0$

The characteristic equation is

$$r^2 + \lambda = 0 \Rightarrow r = \pm \sqrt{-\lambda}$$

- If $\lambda < 0$, then $-\lambda > 0$, so r is real, and the

Solution is

$$y = c_1 e^{rt} + c_2 e^{-rt}$$

which cannot be zero because exponentials are always positive.

or

$$y(0) = 0 \Rightarrow 0 = c_1 + c_2$$

and $y'(2) = 0 \Rightarrow 0 = c_1 r e^{rt} - c_2 r e^{-rt}$ $\left| \begin{array}{l} \text{Solving this system} \\ \text{gives } c_1 = c_2 = 0 \end{array} \right.$

- If $\lambda = 0$, then $r = 0$ with multiplicity 2, so that

$$y = c_1 + t c_2 \text{ and } \begin{array}{l} y(0) = 0 \Rightarrow c_1 = 0 \\ y'(2) = 0 \Rightarrow c_2 = 0 \end{array}$$

- If $\lambda > 0$, then $-\lambda < 0$, so r is pure imaginary. Say, $r = \pm \omega i$, where $\omega = \sqrt{\lambda}$. Then,

$$y = c_1 \cos(\omega t) + c_2 \sin(\omega t) \text{ and}$$

$$y(0) = 0 \Rightarrow c_1 = 0$$

$$y'(2) = 0 \Rightarrow 0 = c_2 \omega \cos(2\omega)$$

so either $c_2 = 0$ or $\cos(2\omega) = 0$
(remember, $\omega = \sqrt{\lambda} > 0$)

$$\cos(2\omega) = 0$$

iff

$$2\omega = \frac{(2k+1)\pi}{2}, k \in \mathbb{Z} \text{ or } \sqrt{\lambda} = \frac{(2k+1)\pi}{4} \Rightarrow \boxed{\lambda = \frac{(2k+1)^2 \pi^2}{16}, k \in \mathbb{Z}}$$

Note that, under this condition on λ , we have the freedom to choose any value of c_2 , so there are certainly nonzero solutions.

5. $(1-x^2)y'' - 2xy' + 2y = 0$, $y(0)=1$, $y'(0)=0$ centered about $x_0=0$

(a) since $y(x) = \sum_{n=0}^{\infty} c_n x^n$, $y(0)=c_0$ and $y'(0)=c_1$, s

$$\boxed{c_0=1 \text{ and } c_1=0}$$

(b) $y(x) = \sum_{n=0}^{\infty} c_n x^n$ plugin: $(1-x^2) \sum_{n=2}^{\infty} c_n n(n-1) x^{n-2} - 2x \sum_{n=1}^{\infty} c_n n x^{n-1} + 2 \sum_{n=0}^{\infty} c_n x^n = 0$
 $y'(x) = \sum_{n=1}^{\infty} c_n n x^{n-1}$ equate powers $\Rightarrow \sum_{n=0}^{\infty} c_{n+2} (n+2)(n+1) x^n - \sum_{n=2}^{\infty} c_n n(n-1) x^n - 2 \sum_{n=1}^{\infty} c_n n x^n + 2 \sum_{n=0}^{\infty} c_n x^n = 0$

$$y''(x) = \sum_{n=2}^{\infty} c_n n(n-1) x^{n-2}$$

$$\text{So, } \sum_{n=0}^{\infty} [c_{n+2} (n+2)(n+1) - c_n n(n-1) - 2c_n n + 2c_n] x^n = 0 \Rightarrow$$

$$c_{n+2} (n+2)(n+1) - n^2 c_n + c_n \cdot n - 2c_n \cdot n + 2c_n = 0 \Rightarrow$$

$$c_{n+2} = \frac{c_n \cdot n^2 + c_n \cdot 1n - c_n \cdot 2}{(n+2)(n+1)} = \frac{c_n (n+2)(n-1)}{(n+2)(n+1)}$$

$$\text{or } \boxed{c_{n+2} = \frac{c_n (n-1)}{n+1}}$$

(c) Since $c_1=0$, the odd terms all equal zero.

(d) $c_2 = -c_0$ $c_4 = -\frac{5}{7} \cdot \frac{3}{5} \cdot \frac{1}{3} c_0$ $c_6 = -\frac{7}{9} \cdot \frac{5}{7} \cdot \frac{3}{5} \cdot \frac{1}{3} c_0$
 $c_{2n} = -\frac{1}{2n-1} c_0$ or $\boxed{c_{2n} = -\frac{1}{2n-1}}$ since $c_0=1$

(e) This depends on the values of the domain under consideration.

6. a) $w'' + 4w' + 5w = \delta_0(t)$, $w(0) = 1$, $w'(0) = -3$

Since we will be using Duhamel's principle, we will keep the δ term separate.

Take Laplace transform

$$s^2 W - s + 3 + 4(sW - 1) + 5W = 1$$

$$(s^2 + 4s + 5)W = s + 3 + 1 \quad \leftarrow \begin{array}{l} \text{keep separate} \\ \text{transfer function} \end{array}$$

$$W = \frac{s+3}{(s+2)^2+1} + \frac{1}{(s+2)^2+1} = \frac{(s+2) - 1}{(s+2)^2+1} + \frac{1}{(s+2)^2+1}$$

$$w = e^{-2t} \cos(t) - e^{-2t} \sin(t) + e^{-2t} \sin(t)$$

$\underbrace{\hspace{10em}}_{\text{Depends on initial conditions}} \quad \underbrace{\hspace{10em}}_{\text{weight function}}$

b) $x'' + 4x' + 5x = e^{-2t}$, $x(0) = 1$, $x'(0) = -3$

By Duhamel's principle;

$$x = e^{-2t} \cos(t) - e^{-2t} \sin(t) + \int_0^t e^{-2(t-\tau)} e^{-2\tau} \sin(\tau) d\tau$$

$$\begin{aligned} &= e^{-2t} \int_0^t \sin(\tau) d\tau \\ &= e^{-2t} [-\cos(\tau)]_{\tau=0}^t \\ &= e^{-2t} [1 - \cos(t)] \end{aligned}$$

So,

$$x = e^{-2t} - e^{-2t} \sin(t)$$

$$7. \underbrace{(2xye^{x^2y} + \cos x)}_M dx + \underbrace{x^2e^{x^2y}}_N dy = 0$$

$$M_y = 2xe^{x^2y} + 2x^3ye^{x^2y}$$

Since $\boxed{M_y = N_x}$, the equation is exact!

$$N_x = 2xe^{x^2y} + 2x^3ye^{x^2y}$$

Let Ψ be ~~the~~^{an} equation s.t. $\Psi_x = M$ and $\Psi_y = N$.

$$\text{Then, } \Psi = \int N dy = \int x^2 e^{x^2y} dy = e^{x^2y} + g(x)$$

$$\text{and } 2xye^{x^2y} + \cos x = M = \Psi_x = 2xe^{x^2y} + g'(x) \Rightarrow \\ \cos x = g'(x) \Rightarrow g(x) = +\sin(x) + C$$

$$\text{So, } \Psi = e^{x^2y} + \sin(x) + C$$

$$\text{and } \boxed{e^{x^2y} + \sin(x) = C}$$