

1. [16] Find the general solution of

$$ty' = y + 2t^2 \sin(2t), \quad t > 0.$$

1st order, linear ODE.

Write it into the standard form:

$$y' - \frac{1}{t} y = 2t \sin(2t) \quad (*)$$

The integrating factor is

$$\mu = e^{-\int \frac{1}{t} dt} = e^{-\ln|t|} = e^{\ln \frac{1}{|t|}} = \frac{1}{t} \quad (\because t > 0)$$

Multiplying μ at both sides of Eq. (*), we have

$$\left[\frac{1}{t} y \right]' = 2 \sin(2t)$$

Integrating it, we obtain

$$\frac{1}{t} y = -\cos(2t) + c$$

$$\Rightarrow \boxed{y = -t \cos(2t) + ct}$$

#.

2. [16] Solve the initial value problem

$$y' = te^{t-y}, \quad y(0) = 0.$$

1st order, nonlinear ODE.

$$\frac{dy}{dt} = te^t e^{-y}$$

$$\Rightarrow e^y dy = te^t \quad (*)$$

Integrating Eq. (*) at both sides, we have

$$e^y = \int te^t = te^t - e^t + c.$$

Initial condition:

$$e^0 = 0 - 1 + c \Rightarrow c = 1 + 1 = 2$$

The solution is:

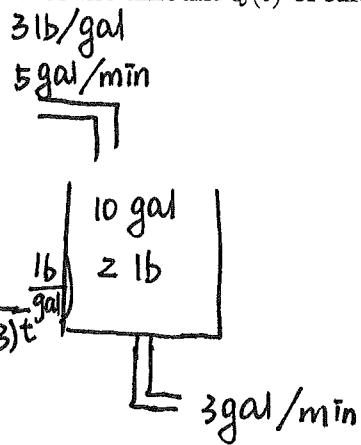
$$\boxed{e^y = te^t - e^t + 2}$$

#

3. A tank initially contains 10 gallons of water in which 2 pounds of salt is dissolved. A mixture containing 3 pounds of salt per gallon of water is pumped into the tank at a rate of 5 gallons per minute. The well-mixed solution is pumped out at a rate of 3 gallons per minute.

(a) [11] Write, BUT DO NOT SOLVE, an initial value problem for the amount $Q(t)$ of salt in the tank at time t .

Rate of change = amount in - amount out

$$\frac{dQ}{dt} = \left(3 \frac{\text{lb}}{\text{gal}} \right) \left(5 \frac{\text{gal}}{\text{min}} \right) - \left(3 \frac{\text{gal}}{\text{min}} \right) \left(\frac{Q(t)}{10 + (5-3)t} \frac{\text{lb}}{\text{gal}} \right)$$


$$= 15 - \frac{3Q}{10 + 2t}$$

The initial value problem:

$$\begin{cases} \frac{dQ}{dt} = 15 - \frac{3Q}{10 + 2t} \\ Q(0) = 2. \end{cases}$$

#

(b) [3] If the volume of the tank is 200 gallons, find the time t when the tank becomes full.

At time t , the volume of the mixture in the tank is

$$V = 10 + (5 - 3)t = 10 + 2t.$$

when the tank becomes full, we have

$$V = 200 \Rightarrow t = 95 \text{ min}$$

#

4. [14] Consider the differential equation

$$\frac{dy}{dt} = y^2(9 - y^2)$$

- (a) Find the equilibrium (or critical) points.
 (b) Sketch the phase line (or phase portrait). Be sure to **SHOW YOUR WORK**.
 (c) Classify each equilibrium point as asymptotically stable, unstable, or semi-stable.
 (d) If $y = y(t)$ denotes the solution of the initial value problem

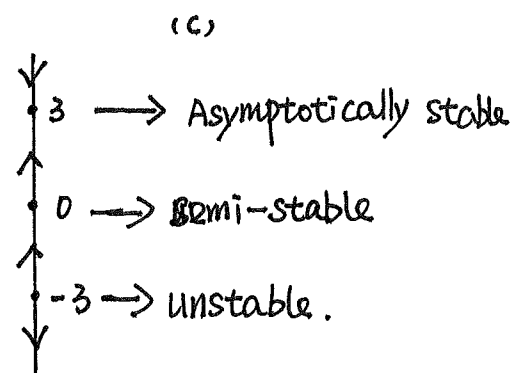
$$y' = y^2(9 - y^2), \quad y(0) = 4,$$

find the limit $\lim_{t \rightarrow \infty} y(t)$.

(a) $\frac{dy}{dt} = 0 \Rightarrow y^2(9 - y^2) = 0 \Rightarrow \boxed{y = 0, -3 \text{ or } 3}$

(b)

y	y^2	$9 - y^2$	y'
-4	+	-	-
-2	+	+	+
2	+	+	+
4	+	-	-



(d) $\lim_{t \rightarrow \infty} y(t) = 3$, since $y = 3$ is an asymptotically stable equilibrium point.

5. [9] The Wronskian of $f(t)$ and $g(t)$ is t . If $f(t) = \frac{1}{2}$ and $g(0) = 1$, find $g(t)$.

The wronskian of f and g is

$$W(f, g) = \begin{vmatrix} f & g \\ f' & g' \end{vmatrix} = \begin{vmatrix} \frac{1}{2} & g \\ 0 & g' \end{vmatrix} = t$$

$$\Rightarrow \frac{1}{2}g' - 0 \cdot g = t$$

$$\therefore g' = 2t \Rightarrow g = t^2 + c.$$

notice $g(0) = 1$.

$$\Rightarrow 1 = 0 + c \Rightarrow c = 1$$

The solution: $\boxed{g = t^2 + 1.}$

#

6. Find the general solution of the following differential equations:

(a) [7] $y'' + 2y' + 3y = 0$.

$$r^2 + 2r + 3 = 0$$

$$\Rightarrow r = \frac{-2 \pm \sqrt{4 - 12}}{2} = \frac{-2 \pm 2\sqrt{2}i}{2} = -1 \pm \sqrt{2}i$$

$$\Rightarrow y = c_1 e^{-t} \cos(\sqrt{2}t) + c_2 e^{-t} \sin(\sqrt{2}t)$$

#

(b) [7] $y'' + 4y' + 4y = 0$.

$$r^2 + 4r + 4 = 0$$

$$(r+2)^2 = 0$$

$$\Rightarrow r = -2 \text{ repeated on } \mathbb{C}.$$

$$y = c_1 e^{-2t} + c_2 t e^{-2t}$$

#

7. [16] Given that $y = t^2$ solves

$$t^2 y'' - 3ty' + 4y = 0, \quad t > 0,$$

find a second linearly independent solution of the problem.

Assume a second solution $y_2 = t^2 v(t)$.

$$\Rightarrow y_2' = 2tv + t^2 v'$$

$$y_2'' = t^2 v'' + 4tv' + 2v$$

Substituting y_2 , y_2' and y_2'' into the ODE, we have

$$\text{LHS} = t^2 [t^2 v'' + 4tv' + 2v] - 3t [2tv + t^2 v'] + 4t^2 v$$

$$= t^4 v'' + (4t^3 - 3t^3) v' + (2t^2 - 6t^2 + 4t^2) v$$

$$= t^4 v'' + t^3 v' = \text{RHS} = 0$$

$$\Rightarrow t^4 v'' + t^3 v' = 0$$

$$\text{i.e. } tv'' + v' = 0 \quad (\because t > 0)$$

Let $u = v'$, we have

$$u' + \frac{1}{t} u = 0 \Rightarrow \text{integrating factor } u = e^{\int \frac{1}{t} dt} = e^{\ln|t|}$$

$$\Rightarrow [tu]' = 0 \Rightarrow u = \frac{C_1}{t}$$

$$= t \quad (\because t > 0)$$

That is,

$$v' = u = \frac{C_1}{t} \quad (*)$$

Integrating Eq. (*) at both sides, we obtain $v = C_1 \ln t + C_2 \quad (\because t > 0)$

set $C_1 = 1, C_2 = 0$, we have

$$\boxed{y_2 = t^2 \ln t}$$

#.

$$W(y_1, y_2) = \begin{vmatrix} t^2 & t^2 \ln t \\ 2t & 2t \ln t + t \end{vmatrix} = t^3 \neq 0 \quad (\because t > 0)$$