

## Values

- 7 1. (a) Find a 1-parameter family of solutions for the differential equation

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

- (b) Is your family a general solution? Explain.

- (a) When we write the differential equation in the form,

$$\frac{dy}{dx} + \frac{4xy}{x^2 + 1} = x,$$

we see that it is linear with integrating factor

$$e^{\int 4x/(x^2+1)dx} = e^{2 \ln(x^2+1)} = (x^2 + 1)^2.$$

Multiplication of the differential equation by this gives

$$(x^2 + 1)^2 \frac{dy}{dx} + 4x(x^2 + 1)y = x(x^2 + 1)^2 \implies \frac{d}{dx}[(x^2 + 1)^2 y] = x(x^2 + 1)^2.$$

Integration now gives

$$(x^2 + 1)^2 y = \frac{1}{6}(x^2 + 1)^3 + C \implies y(x) = \frac{1}{6}(x^2 + 1) + \frac{C}{(x^2 + 1)^2}.$$

- (b) Because we have a 1-parameter family of solutions to a linear, first-order differential equation, the solution is general.

7 2. Find a general solution for the differential equation

$$\frac{d^3y}{dx^3} + 2\frac{dy}{dx} - 3y = 3\sin 2x.$$

The auxiliary equation is

$$0 = m^3 + 2m - 3 = (m - 1)(m^2 + m + 3),$$

with solutions  $m = 1$  and  $m = (-1 \pm \sqrt{1 - 12})/2 = (-1 \pm \sqrt{11}i)/2$ . A general solution of the associated homogeneous equation is

$$y_h(x) = C_1e^x + e^{-x/2} \left( C_2 \cos \frac{\sqrt{11}x}{2} + C_3 \sin \frac{\sqrt{11}x}{2} \right).$$

If we substitute a particular solution  $y_p(x) = A \sin 2x + B \cos 2x$  into the nonhomogeneous equation, we get

$$(-8A \cos 2x + 8B \sin 2x) + 2(2A \cos 2x - 2B \sin 2x) - 3(A \sin 2x + B \cos 2x) = 3 \sin 2x.$$

When we equate coefficients of  $\sin 2x$  and  $\cos 2x$ , we get

$$8B - 4B - 3A = 3, \quad -8A + 4A - 3B = 0, \quad \implies \quad A = -\frac{9}{25}, \quad B = \frac{12}{25}.$$

Thus,  $y_p(x) = -\frac{9}{25} \sin 2x + \frac{12}{25} \cos 2x$ , and a general solution of the nonhomogeneous equation is

$$y(x) = C_1e^x + e^{-x/2} \left( C_2 \cos \frac{\sqrt{11}x}{2} + C_3 \sin \frac{\sqrt{11}x}{2} \right) - \frac{9}{25} \sin 2x + \frac{12}{25} \cos 2x.$$

8 3. (a) Solve the following initial-value problem

$$2\frac{d^2y}{dx^2} + 20\frac{dy}{dx} + 18y = 0, \quad y(0) = 0, \quad y'(0) = 1.$$

(b) Find the maximum value for  $y(x)$ .

(a) The auxiliary equation is  $0 = m^2 + 10m + 9 = (m + 1)(m + 9)$  with solutions  $m = -1$  and  $m = -9$ . A general solution of the differential equation is

$$y(x) = C_1e^{-x} + C_2e^{-9x}.$$

The initial conditions require

$$0 = y(0) = C_1 + C_2, \quad 1 = y'(0) = -C_1 - 9C_2 \quad \implies \quad C_1 = \frac{1}{8}, \quad C_2 = -\frac{1}{8}.$$

Thus,

$$y(x) = \frac{1}{8}(e^{-x} - e^{-9x}).$$

(b)  $y(x)$  is a maximum when

$$0 = y'(x) = \frac{1}{8}(-e^{-x} + 9e^{-9x}) \quad \implies \quad e^{8x} = 9 \quad \implies \quad x = \frac{1}{8} \ln 9.$$

The maximum value of  $y(x)$  is therefore

$$\frac{1}{8}(e^{-(1/8) \ln 9} - e^{(-9/8) \ln 9}).$$

8 4. Solve the following initial-value problem

$$\frac{d^2y}{dx^2} = \frac{dy}{dx} \left(1 + 2\frac{dy}{dx}\right), \quad y(0) = 1, \quad y'(0) = -1/2.$$

Since both  $x$  and  $y$  are missing, there are two solutions.

Solution 1: Because  $y$  is explicitly missing, we set  $v = \frac{dy}{dx}$  and  $\frac{d^2y}{dx^2} = \frac{dv}{dx}$ ,

$$\frac{dv}{dx} = (1 + 2v)v \quad \Longrightarrow \quad \frac{dv}{v(1 + 2v)} = dx, \quad \text{provided } v \neq 0, \quad v \neq -1/2.$$

A one-parameter family of solutions is defined implicitly by

$$\int \left(\frac{1}{v} - \frac{2}{1 + 2v}\right) dv = x + C \quad \ln|v| - \ln|1 + 2v| = x + C.$$

Thus,

$$\ln \left| \frac{v}{1 + 2v} \right| = x + C \quad \Longrightarrow \quad \frac{v}{1 + 2v} = De^x.$$

When we multiply by  $1 + 2v$ ,

$$v = (1 + 2v)De^x \quad \Longrightarrow \quad v(x) = \frac{De^x}{1 - 2De^x}.$$

Since  $v = -1/2$  when  $x = 0$ ,

$$-\frac{1}{2} = \frac{D}{1 - 2D} \quad -1 + 2D = 2D, \quad \text{an impossibility.}$$

We must therefore have  $v = 0$  or  $v = -1/2$ . The first is not possible since  $y'(0) = -1/2$ . Thus

$$v = \frac{dy}{dx} = -\frac{1}{2} \quad \Longrightarrow \quad y(x) = -\frac{x}{2} + E.$$

The initial condition  $y(0) = 1$  requires  $E = 1$ , and the solution is  $y(x) = 1 - x/2$ .

Solution 2: Since  $x$  is explicitly missing we set  $v = \frac{dy}{dx}$  and  $\frac{d^2y}{dx^2} = v\frac{dv}{dy}$ ,

$$v\frac{dv}{dy} = (1 + 2v)v \quad \Longrightarrow \quad \frac{dv}{1 + 2v} = dy, \quad \text{provided } v \neq 0, \quad v \neq -1/2.$$

A one-parameter family of solutions is defined implicitly by

$$\frac{1}{2} \ln|1 + 2v| = y + C \quad \Longrightarrow \quad \ln|1 + 2v| = 2y + 2C.$$

Exponentiation gives

$$|1 + 2v| = e^{2y+2C} \quad \Longrightarrow \quad 1 + 2v = De^{2y} \quad \Longrightarrow \quad v = -\frac{1}{2} + \frac{D}{2}e^{2y}.$$

Since  $v = -1/2$  when  $y = 1$ ,

$$-\frac{1}{2} = -\frac{1}{2} + \frac{D}{2}e^2.$$

This gives  $D = 0$ , which is not possible since  $D = \pm e^{2C}$ . We must therefore have  $v = 0$  or  $v = -1/2$ . The first is not possible since  $y'(0) = -1/2$ . Thus

$$v = \frac{dy}{dx} = -\frac{1}{2} \quad \implies \quad y(x) = -\frac{x}{2} + E.$$

The initial condition  $y(0) = 1$  requires  $E = 1$ , and the solution is  $y(x) = 1 - x/2$ .