

Notes before solving the exam:

1) You have to solve the recommended problems in the book after understanding each chapter from the book and the notes.

2) Please understand that this exam is solved by students, and it may contain some mistakes.

3) If you have any questions or concerns, let us know through our mail: insightclub@gmail.com.

GOOD LUCK:

The answer to question 3 on its sheet. The first two questions have extra sheets for you to write your answers on them. Any part of your answers written on the wrong sheet will not be graded. A sheet of paper has two sides, you can write on both of them.

- There are 3 problems in total. Some questions have several parts to them. Make sure that you attempt them all.
- This is a closed book exam and no calculators are allowed.

Name :

ID # :

Section :

4



Q1	$13+13+13+13$
Q2	$19+14$
Q3	0
TOTAL	(85)

Problem 1

(13 points each) Solve the following IVPs:

i-

$$y' = -\frac{y}{x} + \cos(x) ; \quad y(1) = 4$$

ii-

$$y' = -\frac{2xe^{y^2} + 2xy \cos(x^2)}{2x^2ye^{y^2} + \sin(x^2)} ; \quad y(0) = 0$$

iii-

$$y' = \frac{y}{x} + \frac{1}{\cos(\frac{y}{x})} ; \quad y(1) = \frac{\pi}{2}$$



iv-

$$y' = -y^2e^x ; \quad y(0) = -1$$

i - $y' = -\frac{1}{x}y + \cos x \quad y(1) = 4$

Linear eqtn $y' = P(x)y + Q(x)$

$$y = y_0 e^{\int_{x_0}^x P(u) du} + \int_{x_0}^x Q(v) e^{\int_v^x P(u) du} dv$$

$$y = 4e^{\int_1^x -\frac{1}{u} du} + \int_{x_0}^x \cos v e^{\int_v^x -\frac{1}{u} du} dv$$

$$4e^{-\ln u|_1^x} = 4e^{-\ln x}$$

$$= \frac{4}{x}$$

$$y = \frac{4}{x} + \int_1^x \cos v e^{-\ln v|_v^x} dv$$

$$y = \frac{4}{x} + \int_1^x \cos v \cdot x^{-1} \cdot v dv$$

$$y = \frac{4}{x} + \frac{1}{x} \int_1^x v \cos v dv$$

$$y = \frac{4}{x} + \frac{1}{x} (v \sin v + \cos v|_1^x)$$

$$y = \frac{4}{x} + \frac{1}{x} (\cos x + \cos 1 - \sin 1 - \cos 1)$$

$$\int f g' = f g - \int f' g$$

$$\int v \cos v = v \sin v - \int \sin v$$

$$= v \sin v + \cos v$$

$$y = \frac{4}{x} + \frac{1}{x}(\alpha \sin x + \cos x - 1)$$

$$y = \frac{4}{x} + \sin x + \frac{\cos x}{x} - \frac{1}{x}$$

$$y = \frac{3}{x} + \frac{\cos x}{x} + \sin x$$



ii- $\bullet h = 2\alpha e^{y^2} + 2xy \cos(\alpha^2)$

$$\bullet K = 2\alpha^2 y e^{y^2} + \sin(\alpha^2)$$

$$\bullet hy = 2x \cdot 2ye^{y^2} + 2\alpha \cos(\alpha^2) = 4\alpha y e^{y^2} + 2\alpha \cos(\alpha^2)$$

$$\bullet Kx = 4\alpha y e^{y^2} + 2\alpha \cos(\alpha^2)$$

now not exact!

$$\begin{aligned} hy - Kx &= 4\alpha y e^{y^2} + 2\alpha \cos(\alpha^2) - 4\alpha y e^{y^2} + 2\alpha \cos(\alpha^2) \\ &= 2\alpha^2 y e^{y^2} \end{aligned}$$

(B)

$hy = Kx \therefore$ exact

$$0 = \int_0^x 2\alpha^2 e^{v^2} + 2\alpha \cos(v^2) dv + \int_0^y 2\alpha^2 v e^{v^2} + \sin(v^2) dv$$

$$\int_0^x 2\alpha^2 du + \int_0^y 2\alpha^2 v e^{v^2} + \sin(v^2) dv = 0$$

$$\left. \alpha^2 u \right|_0^x + \left. \alpha^2 v e^{v^2} + v \sin(v^2) \right|_0^y = 0$$

$$\alpha^2 x + \alpha^2 e^{y^2} + y \sin(y^2) - \alpha^2 e^0 + 0 = 0$$

$$\alpha^2 x + \alpha^2 e^{y^2} + y \sin(y^2) - x^2 = 0$$

$$\begin{aligned} c &= v^2 \\ \frac{dc}{dv} &= 2v \end{aligned}$$

$$\alpha^2 e^{y^2} + y \sin(y^2) = 0$$

$$\begin{aligned} \int v e^{v^2} dv &= \int v e^c \frac{dc}{2v} \\ &= \int \frac{1}{2} e^c dc \\ &= \frac{1}{2} e^c \\ &= \frac{1}{2} e^{v^2} \end{aligned}$$



ADDITIONAL SHEET FOR PROBLEM 1 ANSWER

iii -

$$\text{sub } t = \dots \quad f(tx, ty)$$

$$y' = \frac{dy}{tx} + \frac{1}{\cos(tx)} = \frac{y}{x} + \frac{1}{\cos(x)}$$



\therefore homogeneous

$$\text{so } z = \frac{y}{x}$$

$$y = zx$$

$$y' = z + xz'$$

$$z + xz' = z + \frac{1}{\cos z}$$

$$\text{BFR } z(1) = \frac{\pi}{2} = \frac{\pi}{2}$$

$$xz' = \frac{1}{\cos z}$$

$$z' = \frac{1}{x \cos z} = \frac{1}{x} \cdot \frac{1}{\cos z}$$

separable equation

$$\int_{-1}^x \frac{1}{u} du = \int_{\pi/2}^z \frac{1}{\cos v} dv = \sec v dv$$



~~$$\ln|u|^2 = \tan^{-1} u - \frac{1}{2} \sec^2 u + C$$~~

~~$$\ln|x| = \ln(\cos^2 \theta) - \ln(\cos^2 \theta)$$~~

~~$$\ln x = \ln(\cos^2 \theta) - \ln 1$$~~

~~$$\int_{-1}^x \frac{1}{u} du = \int_{\pi/2}^z \cos v dv$$~~

$$\ln x - \ln 1 = \sin z - \sin \frac{\pi}{2}$$

$$\begin{aligned} \ln x &= \sin z - 1 \\ \sin z &= \ln x + 1 \end{aligned}$$



$$\sin \frac{y}{x} = \ln x + 1$$

$$\frac{y}{x} = \sin^{-1}(\ln x + 1)$$

$$y = \cancel{x} \cos \sin^{-1}(\ln x + 1)$$

$$y = x \cosec \sin^{-1}(\ln x + 1)$$

(B)

iii

$$\text{iv - } y' = -y^2 e^x \quad y(0) = -1$$

$$y' = -e^x y^2$$

Separable equation

v^{-2}
 $-v^{-1}$

$$\int_{-1}^0 \frac{1}{v^2} dv = \int_0^x -e^u du$$

$$-\frac{1}{v} \Big|_{-1}^0 = -e^u \Big|_0^x$$

(B)

$$-\frac{1}{v} - (-\frac{1}{-1}) = -e^x + e^0$$

$$-\frac{1}{v} - 1 = -e^x + 1$$

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

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



Problem 2

(19 points each) Solve the following IVPs:

i-

$$y''' - 3y'' + 2y' = 4x \quad ; \quad y(0) = 0, \quad y'(0) = 3, \quad y''(0) = 4$$

ii-

$$x^2y'' - xy' = x^3e^x \quad ; \quad y(1) = 0, \quad y'(1) = 3e$$

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

$$y = yc + yp$$

$$m=0 \quad m=1 \quad m=2$$

$$FS : e^{0x}, e^{1x}, e^{2x}$$

$$yc = c_1 + c_2e^{2x} + c_3e^{2x}$$

$$yp = Ax + B$$

$$\bullet yp = Ax^2 + Bx$$

$$y'p = 2Ax + B$$

$$y''p = 2A$$

$$y'''p = 0$$

$$0 - 6A + 4Ax + 2B = 4x + 0$$

$$4Ax - 6A + 2B = 4x + 0$$

$$4A = 4$$

$$\underline{\underline{A = 1}}$$

$$2B - 6A = 0$$

$$\underline{\underline{2B = 6}}$$

$$\underline{\underline{B = 3}}$$

$$yp = x^2 + 3x$$

$$y = c_1 + c_2e^{2x} + c_3e^{2x} + x^2 + 3x$$

$$y' = c_2 e^x + 2c_3 e^{2x} + 2x + 3$$

$$y'' = c_2 e^x + 4c_3 e^{2x} + 2$$



- $0 = c_1 + c_2 e^0 + c_3 e^{2 \cdot 0} + (c_0)^2 + 3(c_0)$

$$c_1 + c_2 + c_3 = 0$$

- $3 = c_2 e^0 + 2c_3 e^0 + 2(c_0) + 2$

$$c_2 + 2c_3 = 0$$

$$\underline{c_2 = -2c_3}$$

- $4 = c_2 e^0 + 4c_3 e^0 + 2$

$$2 = c_2 + 4c_3$$

$$2 = -2c_3 + 4c_3$$

$$2 = 2c_3$$

$$\underline{\underline{c_3 = 1}}$$

$$c_2 = -2(c_1)$$

$$\underline{\underline{c_2 = -2}}$$

$$c_1 + -2 + 1 = 0$$

$$\underline{\underline{c_1 = 1}}$$

$$y = \underbrace{1 - 2e^x}_{\text{c}_1} + \underbrace{e^{2x}}_{\text{c}_2} + \underbrace{x^2}_{\text{c}_0} + 3x$$

19



ADDITIONAL SHEET FOR PROBLEM 2 ANSWER

$$\text{ii- } x^2 y'' - xy' = x^3 e^x \quad y(1) = 0, \quad y'(1) = 3e$$

cauchy-euler equation



$$y = x^m$$

$$y' = m x^{m-1}$$

$$y'' = m(m-1)x^{m-2}$$

$$x^2 m(m-1)x^{m-2} \cdot x^{-2} - x m x^{m-1} \cdot x^{-1} = 0$$

$$x^m(m(m-1) - m) = 0$$

$$m^2 - m - m = 0$$

$$m^2 - 2m = 0$$

$$m(m-2) = 0$$

$$m=0 \quad \& \quad m=2$$

$$\text{f.s } x^0 + x^2$$

$$y = y_c + y_p$$

$$y_c = c_1 y_1 + c_2 y_2$$

$$y_c = c_1 + c_2 x^2$$

(14)



$$y_p = d_1 y_1 + d_2 y_2 = d_1 + d_2 x^2$$

$$W = \begin{vmatrix} 1 & x^2 \\ 0 & 2x \end{vmatrix} = 2x - 0 = 2x$$

$$W_1 = \begin{vmatrix} 0 & x^2 \\ x^3 e^x & 2x \end{vmatrix} = x^5 e^x \rightarrow -x^5 e^x$$

$$W_2 = \begin{vmatrix} 1 & 0 \\ 0 & x^3 e^x \end{vmatrix} = x^3 e^x - 0 = x^3 e^x$$

$$d_1' = -\frac{x^5 e^x}{2x} = -\frac{x^4 e^x}{2}$$

$$d_2' = \frac{x^3 e^x}{2x} = \frac{x^2 e^x}{2}$$

$$\int d_1' = d_1$$

$$-\frac{1}{2} \int x^4 e^x = \cancel{\frac{1}{2} x^4 e^x}$$

$$\int f g' = f g - \int f' g$$

$$\int x^4 e^x = x^4 e^x - \int 4x^3 e^x$$

$$\int 4x^3 e^x = 4x^3 e^x - \int 12x^2 e^x$$

$$\int 12x^2 e^x = 12x^2 e^x - \int 24x e^x$$

$$\int 24x e^x = 24x e^x - \int 24 e^x = 24x e^x - 24 e^x$$

$$\begin{aligned}
 -\frac{1}{2} \int x^4 e^x &= \frac{1}{2} (x^4 e^x - 4x^3 e^x + 12x^2 e^x - 24x e^x + 24e^x) - \frac{1}{2} \\
 &= -\frac{x^4 e^x}{2} + 2x^3 e^x - 6x^2 e^x + 12x e^x - 12e^x
 \end{aligned}$$

$$\int d_2' = \int \frac{x^2 e^x}{2} = \frac{1}{2} \int x^2 e^x$$

$$\int x^2 e^x = x^2 e^x - \int 2x e^x$$

$$\begin{aligned}
 \int 2x e^x &= 2x e^x - \int 2e^x \\
 &= 2x e^x - 2e^x
 \end{aligned}$$

$$\int x^2 e^x = x^2 e^x - 2x e^x + 2e^x$$



$$y_p = \frac{2x^3}{2} - \frac{x^4 e^x}{2} + 2x^3 e^x - 6x^2 e^x + 12e^x + x^4 e^x - 2x^3 e^x + 2x^2 e^x$$

$$y_p = \frac{x^4 e^x}{2} - 4x^2 e^x - 12e^x + 12xe^x$$

(3)

$$\begin{aligned}
 y &= c_1 + c_2 x^2 - 4x^2 e^x - 12e^x + \frac{x^4 e^x}{2} - 4x^2 e^x - 12e^x - 12xe^x \\
 0 &= c_1 + c_2 - 4e - 12e + \frac{1}{2}e - 9e - 12e - 12e
 \end{aligned}$$

$$0 = c_1 + c_2 - 8e - 36e + \frac{1}{2}e$$

$$0 = c_1 + c_2 - 44e + \frac{1}{2}e$$

$$c_1 + c_2 = \frac{87}{2}e$$



$$\begin{aligned}
 y' &= 2c_2 x - 8xe^x - 4x^2 e^x - 12e^x + 2x^3 e^x + \frac{x^4 e^x}{2} - 8xe^x \\
 &\quad - 4x^2 e^x - 12e^x - 12e^x - 12xe^x
 \end{aligned}$$

$$3e = 2c_2 - 8e - 4e - 12e + 2e \dots$$

Problem 3

(10 points) Assume $g(y)$ is a differentiable function with a continuous derivative. Consider the following two equations:

$$\begin{aligned}y'(x) &= y(x) + g(y(x)) \\y(x) &= \int_0^x e^{x-u} g(y(u)) du\end{aligned}$$



Suppose $y_1(x)$ and $y_2(x)$ are two functions such that y_1 satisfies the first equation, y_2 satisfies the second one and moreover $y_1(0) = y_2(0) = 0$. Which of the following is true: $y_1(x) \geq y_2(x)$ or $y_2(x) \geq y_1(x)$?

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