King Saud University College of Science Mathematical Department Differential equations MATH204



Mid-Term 1 Summer Semester 1440 Time 1H30min Full Mark:25

Question 1: [4] Find and sketch the largest region of the xy-plane for which the initial value problem

$$\begin{cases} (1+y^3)\frac{dy}{dx} = x^2\\ y(0) = 0 \end{cases}$$

has a unique solution.

Question 2: [4, 4]

a) Solve the initial value problem

$$\begin{cases} (xy^2 + 4x)dx + (8y - 2x^2y)dy = 0, & |x| < 2\\ y(0) = 0 \end{cases}$$

b) Obtain the general solution of the differential equation

$$2\cos x \frac{dy}{dx} + y\sin x - (4x+5)^2 y^3 = 0, \quad x \in (\frac{-\pi}{2}, \frac{\pi}{2})$$

Question 3:[4, 4]

a) Solve the differential equation

$$(\cos y + y\cos x)dx + (\sin x - x\sin y)dy = 0$$

b) By using an appropriate substitution, or any other method, find the general solution of the differential equation

$$\frac{dy}{dx} = \frac{y}{x} \ln(xy), \qquad x > 0, \qquad y > 0$$

Question 4: [5] A small metal bar, whose initial temperature was 20°C, is dropped into a large container of boiling water. One second later the object's temperature is 22°C. How long will it take the bar to reach 90°C? How long will it take the bar to reach 98°C?

Question 1: Find and sketch the largest region of the xy-plane for which the initial value problem

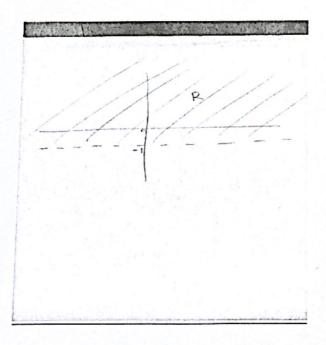
$$\begin{cases} (1+y^3)\frac{dy}{dx} = x^2\\ y(0) = 0 \end{cases}$$

has a unique solution.

Solution:

$$\begin{cases} \frac{dy}{dx} = \frac{x^2}{(1+y^3)} = f(x,y) \\ y(0) = 0 \end{cases}$$

f and $\frac{df}{dy}$ are continuous on IR x (IR \{-1}) Since 0 > -1 then the answer is IR x (-1, ∞)



Question 2:

a) Solve the initial value problem $\begin{cases} (xy^2 + 4x)dx + (8y - 2x^2y)dy = 0, & |x| < \\ y(0) = 0 \end{cases}$

Solution:

$$x(y^{2} + 4x)dx = 2y(x^{2} - 4)dy$$

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

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

$$\frac{1}{2}\ln|x^{2} - 4| = \ln|y^{2} + 4| + c$$

$$at (0,0): \qquad \frac{1}{2}\ln|-4| = \ln|4| + c$$

$$c = -\frac{1}{2}\ln(4)$$

$$\ln\left(\frac{y^{2} + 4}{2}\right) = \ln\left(\sqrt{4 - x^{2}}\right)$$

$$\frac{y^{2} + 4}{2} = \sqrt{4 - x^{2}}$$

$$\therefore y^{2} = -4 + 2\sqrt{4 - x^{2}}$$

Question 2:

b) Obtain the general solution of the differential equation

$$2\cos x \frac{dy}{dx} + y\sin x - (4x+5)^2 y^3 = 0, \quad x \in (\frac{-\pi}{2}, \frac{\pi}{2})$$

Solution:

$$\frac{dy}{dx} + \frac{1}{2} tanx \ y = \frac{(4x+5)^2}{2cosx} \ y^3$$

$$\frac{1}{y^3} \frac{dy}{dx} + \frac{1}{2} tanx \ \frac{1}{y^2} = \frac{(4x+5)^2}{2cosx}$$

$$Let \ u = y^{-2}$$

$$\frac{du}{dx} = -2y^{-3} \frac{dy}{dx}$$

$$\frac{dy}{dx} = \frac{1}{-2y^{-3}} \frac{du}{dx}$$

$$\therefore \frac{1}{y^3} \frac{1}{-2y^{-3}} \frac{du}{dx} + \frac{1}{2} tanx \ u = \frac{(4x+5)^2}{2cosx}$$

$$\frac{du}{dx} + (-tanx)u = \frac{(4x+5)^2}{-cosx} \quad \text{Linear}$$

$$\mu(x,y) = e^{\int -tanx \ dx} = e^{\ln(cosx)} = cosx$$

$$cosx \ \frac{du}{dx} + (cosx)(-tanx)u = \frac{(4x+5)^2}{-cosx} \ (cosx) \quad \text{Multiply by } \text{(cosx)}$$

$$P(x) = -sinx \ , \quad Q(x) = (4x+5)^2$$

$$\frac{d}{dx}(\mu, u) = \mu, Q(x) \to \mu, u = \int \mu, Q(x) dx$$

$$cosx \ .u = -\int (4x+5)^2 \ dx$$

$$= -\frac{1}{4} \int 4(4x+5)^2 \ dx$$

$$cosx \ .u = -\frac{1}{4} \frac{(4x+5)^3}{3} + c$$

$$\therefore \frac{cosx}{y^2} = -\frac{1}{12} (4x+5)^3 + c$$

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Question 3:

a) Solve the differential equation $(\cos y + y \cos x)dx + (\sin x - x \sin y)dy = 0$

Solution:

$$M(x,y) = \cos y + y \cos x , \qquad \frac{\partial M}{\partial y} = -\sin y + \cos x$$

$$N(x,y) = \sin x - x \sin y , \qquad \frac{\partial N}{\partial x} = \cos x - \sin y$$

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \rightarrow D.E \text{ is } Exact.$$

$$f(x,y) = \int M(x,y)dx = \int (\cos y + y \cos x)dx = x \cos y + y \sin x + \varphi(y)$$

$$\frac{\partial f}{\partial y} = -x \sin y + \sin x + \varphi'(y)$$

$$\frac{\partial f}{\partial y} = N(x,y) \rightarrow -x \sin y + \sin x + \varphi'(y) = \sin x - x \sin y$$

$$\varphi'(y) = 0$$

$$\varphi(y) = c$$

 $\therefore f(x,y) \rightarrow x \cos y + y \sin x = c$

Question 3:

b) By using an appropriate substitution, or any other method, find the general solution of the differential equation

$$\frac{dy}{dx} = \frac{y}{x} \ln(xy), \qquad x > 0, \qquad y > 0$$

Solution:

Let
$$u = xy \rightarrow y = \frac{u}{x}$$

$$\frac{dy}{dx} = \frac{x\frac{du}{dx} - u}{x^2}$$

$$\frac{x\frac{du}{dx} - u}{x^2} = \frac{u}{x^2}\ln(u)$$

$$x\frac{du}{dx} - u = u\ln(u)$$

$$x\frac{du}{dx} = u\ln(u) + u$$

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

$$\int \frac{1}{u\ln(u) + u} du = \int \frac{1}{x} dx$$

$$\int \frac{1}{u[\ln(u) + 1]} du = \int \frac{1}{x} dx$$

$$\int \frac{1}{u[\ln(u) + 1]} du = \int \frac{1}{x} dx$$

$$\ln|\ln(u) + 1| = \ln|x| + c$$

$$\therefore D.E \text{ is } \rightarrow ln|\ln(xy) + 1| = \ln x + c$$

Question 4: A small metal bar, whose initial temperature was 20°C, is dropped into a large container of boiling water. One second later the object's temperature is 22°C. How long will it take the bar to reach 90°C? How long will it take the bar to reach 98°C?

Solution:

The temperature of the bar at time t is given by the formula

$$T(t) = T_S + Ce^{kt}$$

But T(0) = 20, $T_S = 100$ and T(1) = 22 then

$$20 = 100 + C$$
 $C = -80$
 $22 = 100 - 80e^{k}$

$$e^{k} = \frac{78}{80} = \frac{39}{40}$$

The time t taken by the bar to reach 90°C satisfies

$$90 = 100 - 80e^{kt} = 100 - 80(\frac{39}{40})^{t}$$

$$\left(\frac{39}{40}\right)^t = \frac{1}{8}$$

$$t \approx 82$$

On the other hand, the time t taken by the bar to reach 98°C satisfies

$$98 = 100 - 80e^{kt} = 100 - 80(\frac{39}{40})^{t}$$

$$\left(\frac{3}{4}\frac{9}{0}\right)^{t} = \frac{2}{80}$$

$$t \approx 146$$