

Question 1. [4,5] a) Determine and sketch the largest local region of the xy -plane for which the initial value problem

$$\begin{cases} (y-x)\sqrt{y}\frac{dy}{dx} = \sqrt{x+1} \\ y(0) = 4, \end{cases}$$

has a unique solution.

b) Find the orthogonal trajectories for the one parameter family of curves

$$y = \tan^{-1}(cx).$$

Question 2. [4, 4]. a) Solve the initial value problem

$$\begin{cases} (2y \sin x \cos x + y^2 \sin x)dx + (\sin^2 x - 2y \cos x)dy = 0 \\ y(0) = 3 \end{cases}$$

b) Obtain the general solution of the differential equation

$$(x+2)^2 \frac{dy}{dx} = 5 - 8y - 4xy.$$

Question 3. [4, 4]. a) Solve the initial value problem

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

b) Solve the differential equation

$$x(x^2 + y^2)(ydx - xdy) + y^6 dy = 0.$$

(Hint: put $ydx - xdy = y^2 d\left(\frac{x}{y}\right)$, $y \neq 0$).

Q2

Consider the initial value problem

$$(y - x) \sqrt{y} y' = \sqrt{x + 1}, \quad y(0) = 4.$$

Determine and sketch the largest region containing the point $(0, 4)$ on which the Picard–Lindelöf theorem guarantees a unique solution.

Solution

First write the equation in standard form

$$y' = f(x, y) = \frac{\sqrt{x + 1}}{(y - x)\sqrt{y}}.$$

For f (and $\partial f / \partial y$) to be continuous we need the following restrictions:

1. The expression $\sqrt{x + 1}$ requires $x + 1 > 0$ (for an open neighborhood we take $x > -1$).
2. The expression $\sqrt{y}$ requires $y > 0$.
3. The denominator $(y - x)\sqrt{y}$ must be nonzero, hence $y - x \neq 0$ (i.e. avoid the line $y = x$).

Thus the natural domain for f is

$$D = \{(x, y) \in \mathbb{R}^2 : x > -1, y > 0, y \neq x\}.$$

f and $\partial f / \partial y$ are continuous. The point $(0, 4)$ satisfies $x = 0 > -1$, $y = 4 > 0$, and $y - x = 4 \neq 0$. It lies in the connected component of the set

$$\{(x, y) : x > -1, y > 0, y \neq x\}$$

$$R = \{(x, y) \in \mathbb{R}^2 : x > -1, y > 0, y > x\}.$$

$$\frac{(6x+1)u}{3} + 3x^2 + 2u = 0 \quad (\text{is Linear})$$

Q6 Find the family of solution of the D.E

$$x(x^2+y^2)(y dx - x dy) + y^6 dy = 0$$

Hint: $y dx - x dy = y^2 d(\frac{x}{y})$, $y \neq 0$ on some interval I

$$y^2 x(x^2+y^2) d(\frac{x}{y}) + y^6 dy = 0 \quad x = uy$$

$$uy^3(u^2y^2+y^2) d(u) + y^6 dy = 0$$

$$uy^5(u^2+1) du + y^6 dy = 0$$

$$u(u^2+1) du + y dy = 0$$

$$\int (u^3+u) du + \int y dy = 0$$

$$\frac{1}{4} u^4 + \frac{u^2}{2} + \frac{y^2}{2} = C$$

$$\frac{1}{4} \left(\frac{x^4}{y^4} \right) + \frac{1}{2} \left(\frac{x^2}{y^2} \right) + \frac{y^2}{2} = C$$

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

Hint

$$d(\frac{x}{y}) = \frac{y dx - x dy}{y^2}$$

Q7

$$x dx + y dy = x^2 y dy - x dy$$

$$d(\frac{x^2}{2}) = \frac{1}{2} d(x^2)$$

$$x dx = \frac{1}{2} d(x^2)$$

$$x dx = \frac{1}{2} d(x^2)$$

$$x dx = \frac{1}{2} d(x^2)$$

$$\int \frac{1}{x} dx = \ln x + C$$

Q2. Find the general solution of the D.E.

$$(x+2)^2 \frac{dy}{dx} = 5 - 8y - 4xy.$$

Solution

$$(x+2)^2 y' = 5 - 4y(x+2) \quad x > -2$$

$$y' + \frac{4}{x+2}y = \frac{5}{(x+2)^2}$$

$$\mu(x) = e^{\int \frac{4}{x+2} dx} = e^{\ln(x+2)^4} = (x+2)^4$$

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

$$y(x+2)^4 = 5 \int (x+2)^2 dx = \frac{5}{3} (x+2)^3 + C$$

$$y = \frac{5}{3} \frac{1}{(x+2)} + C (x+2)^{-4}$$

(1)

Solution. The given family obeys

$$\frac{\tan y}{x} = c,$$

which on differentiation gives the following differential equation of the family

$$\frac{dy}{dx} = \frac{1}{x} (\sin y \cos y).$$

The differential equation of the orthogonal trajectories is

$$\frac{dy}{dx} = -\frac{x}{\sin y \cos y},$$

which is a variable separable equation with solution

$$\sin^2 y + x^2 = c_1$$

Solution Proposition for M204

Exercise Solve the initial value problem

$$(2y \sin x \cos x + y^2 \sin x)dx + (\sin^2 x - 2y \cos x)dy = 0, \quad y(0) = 3$$

Solution

The D.E can be written as: $M(x, y)dx + N(x, y)dy = 0, \quad y(0) = 3$

With

$$M(x, y) = 2y \sin x \cos x + y^2 \sin x \text{ and } N(x, y) = \sin^2 x - 2y \cos x$$

Since $M_y(x, y) = 2 \sin x \cos x + 2y \sin x = N_x(x, y)$, the DE is exact.

So there exists a function $F(x, y)$ such that

$$\begin{cases} F_x(x, y) = 2y \sin x \cos x + y^2 \sin x \\ F_y(x, y) = \sin^2 x - 2y \cos x \end{cases}$$

Integrating the second equation with respect to y , we obtain

$$F(x, y) = y \sin^2 x - y^2 \cos x + \phi(x)$$

Hence

$$F_x(x, y) = 2y \sin x \cos x + y^2 \sin x + \phi'(x) = 2y \sin x \cos x + y^2 \sin x$$

That is $\phi'(x) = 0$. So $\phi(x) = c_1$.

The general solution is given by $y \sin^2 x - y^2 \cos x = c$

From the Initial condition we obtain $c = -9$.

The required solution is given by $y \sin^2 x - y^2 \cos x + 9 = 0$.

Exercise Solve the initial value problem

$$(2xy^2 + 3x^2y + 1 + \frac{2}{y})dx + (3x^2y + 2x^3 + \frac{x+3}{y})dy = 0, y(0) = 1$$

Solution

The D.E can be written as: $M(x, y)dx + N(x, y)dy = 0, y(0) = 1$

With

$$M(x, y) = 2xy^2 + 3x^2y + 1 + \frac{2}{y} \text{ and } N(x, y) = 3x^2y + 2x^3 + \frac{x+3}{y}$$

$$\text{We have } M_y(x, y) = 4xy + 3x^2 - \frac{2}{y^2} \text{ and } N_x(x, y) = 6xy + 6x^2 + \frac{1}{y}$$

Since $M_y(x, y) \neq N_x(x, y)$, the D.E is not exact.

$$\text{Note that } \frac{N_x(x, y) - M_y(x, y)}{M(x, y)} = \frac{1}{y}$$

So $\mu(y) = e^{\int \frac{1}{y} dy} = e^{\ln y} = y$ is an integration factor

Hence we have the exact differential equation as

$$(2xy^3 + 3x^2y^2 + y + 2)dx + (3x^2y^2 + 2x^3y + x + 3)dy = 0, y(0) = 1$$

Therefore there exists a function $F(x, y)$ such that

$$\begin{cases} F_x(x, y) = 2xy^3 + 3x^2y^2 + y + 2 \\ F_y(x, y) = 3x^2y^2 + 2x^3y + x + 3 \end{cases}$$

Integrating the first equation with respect to x, we obtain

$$F(x, y) = x^2 y^3 + x^3 y^2 + yx + 2x + \phi(y)$$

Hence

$$F_y(x, y) = 3x^2 y^2 + 2x^3 y + x + \phi'(y) = 3x^2 y^2 + 2x^3 y + x + 3$$

That is $\phi'(y) = 3$. So $\phi(y) = 3y + c_1$.

The general solution is given by

$$F(x, y) = x^2 y^3 + x^3 y^2 + yx + 2x + 3y = c$$

From the Initial condition we obtain $c = 3$.

The required solution is given by

$$x^2 y^3 + x^3 y^2 + yx + 2x + 3y - 3 = 0.$$