

MATH 253
Handout # 5-SOLUTION

A

1. Solve $y' + y \sin x = \cos x \sin x$, $y\left(\frac{\pi}{2}\right) = 3$.

For 1)

the equation is linear $p(x) = \sin x$, $P(x) = -\cos x$ and $\mu = e^{-\cos x}$

multiply by the integrating factor μ

$$y'e^{-\cos x} + y \sin x e^{-\cos x} = (ye^{-\cos x})' = e^{-\cos x} \cos x \sin x$$

$$\text{so } ye^{-\cos x} = \int e^{-\cos x} \cos x \sin x \, dx + c$$

by subst. $u = -\cos x$, $du = \sin x dx$ the integral $= - \int e^u u \, du = e^u - ue^u$
so

$$ye^{-\cos x} = e^{-\cos x}(1 + \cos x) + c \text{ and multiply by } e^{\cos x}$$

$$y = 1 + \cos x + ce^{\cos x}, \text{ finally for } x = \frac{\pi}{2} \quad 3 = 1 + 0 + c \text{ so } c = 2$$

and the solution is $y = 1 + \cos x + 2e^{\cos x}$ for any x .

2. Find the Taylor polynomial of degree 3 of $f(x) = \ln(3x - 2)$ around $a = 1$, then use it to approximate $\ln 2$.

For 2)

first $a_0 = f(1) = \ln 1 = 0$, then

$$\text{using Chain Rule : } f'(x) = \frac{3}{3x - 2} \dots \dots \dots \quad a_1 = f'(1) = 3$$

$$f''(x) = 3(-1)(3x - 2)^{-2} \cdot 3 = \frac{-9}{(3x - 2)^2} \dots \dots \dots \quad a_2 = \frac{f''(1)}{2} = \frac{-9}{2}$$

$$f'''(x) = -9(-2)(3x - 2)^{-3} \cdot 3 = \frac{54}{(3x - 2)^3} \dots \dots \dots \quad a_3 = \frac{f'''(1)}{3!} = \frac{54}{6} = 9$$

and

$$T_3(x) = 3(x - 1) - \frac{9}{2}(x - 1)^2 + 9(x - 1)^3$$

Now to get $\ln 2$ we have to find x : $3x - 2 = 2$...so $x = \frac{4}{3}$ and

$$\ln 2 \doteq T_3\left(\frac{4}{3}\right) = 3 \cdot \frac{1}{3} - \frac{9}{2} \cdot \frac{1}{9} + 9 \cdot \frac{1}{27} = 1 - \frac{1}{2} + \frac{1}{3} = \frac{1}{2} + \frac{1}{3} = \frac{5}{6}$$

$\ln 2 \doteq \frac{5}{6}$ (not a very good approximation)

3. Find the general solution, in the explicit form, of

$$(x + 1)y' + (1 + y)x^2 = 0.$$

For 3)

re-arrange the equation $\frac{dy}{dx} = y' = \frac{-x^2(1 + y)}{x + 1}$ separable

separate

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

on the right a rational function so long division first or subst. $u = x + 1$

$$\int \frac{1-x^2-1}{x+1} dx = \int \frac{(1-x)(x+1)}{x+1} dx - \int \frac{1}{x+1} dx = x - \frac{x^2}{2} - \ln|x+1| + c$$

back to equation

$$\ln|1+y| = -\frac{x^2}{2} + x - \ln|x+1| + c \quad y + 1 = \pm e^c \cdot e^{-\frac{x^2}{2}+x} \cdot e^{-\ln|x+1|}$$

finally denote $A = \pm e^c$

$$y = -1 + \frac{Ae^{-\frac{x^2}{2}+x}}{x+1} \text{ for } x \neq -1$$

4. Find the solution,in the simpliest form, of the initial value problem

$$y' = \frac{y}{x-y} \quad y(-2) = 1.$$

For 4)

$$y' = \frac{y}{x-y} \quad \text{not sep.,not linear so re-arrange for } x \neq 0$$

$$y' = \frac{\frac{y}{u}}{1 - \frac{y}{x}} \text{ subst. } u = \frac{y}{x}, y' = u'x + u \text{ gives a separable equation}$$

$$u'x + u = \frac{u}{1-u} \quad u'x = \frac{u}{1-u} - u = \frac{u-u+u^2}{1+u} = \frac{u^2}{1-u}$$

separate

$$\frac{1-u}{u^2}du = \frac{dx}{x} \text{ integrate } \int \left(\frac{1}{u^2} - \frac{1}{u} \right) du = \ln|x| + c$$

so

$$\frac{-1}{u} - \ln|u| = \ln|x| + c \quad \text{back to } y : \ln\left|\frac{y}{x}\right| = \ln|y| - \ln|x|$$

thus

$$\frac{-x}{y} - \ln|y| + \ln|x| = \ln|x| + c$$

and cancel $\ln|x|$ and multiply by y :

$-y \ln|y| - cy = x$ for any $y \neq 0$ now $x = -2, y = 1$,solve for c

$0 - c = -2$ and together $x = -y \ln|y| - 2y, y \neq 0$.

B

1. Find the quadratic approximation of $f(x) = e^{1-4x^2}$ around $a = \frac{1}{2}$, then use it to approximate $e^{\frac{3}{4}}$.

For 1)

first $a_0 = f(\frac{1}{2}) = e^0 = 1$, then

using Chain Rule : $f'(x) = e^{1-4x^2}(-8x)$ $a_1 = f'(\frac{1}{2}) = -4$

Product Rule: $f''(x) = (-8)e^{1-4x^2}(1-8x^2)$ $a_2 = \frac{f''(\frac{1}{2})}{2} = \frac{8}{2} = 4$

and

$$T_2(x) = 1 - 4(x - \frac{1}{2}) + 4(x - \frac{1}{2})^2$$

Now to estimate $e^{\frac{3}{4}}$ we have to find x such that $1 - 4x^2 = \frac{3}{4}$,

so $\frac{1}{4} = 4x^2$, and $x^2 = \frac{1}{4^2}, x = \pm\frac{1}{4}$ but $\frac{1}{4}$ is closer to $\frac{1}{2}$

$e^{\frac{3}{4}} \doteq T_2(\frac{1}{4}) = 1 - 4 \cdot \frac{-1}{4} + 4 \cdot \frac{1}{16} = 2.25$ (not a very good approximation)

2.Find the general solution of $y' - 2xy = x$.

For 2)

the equation is linear $p(x) = -2x, P(x) = -x^2$ and $\mu = e^{-x^2}$

multiply by the integrating factor μ

$$y'e^{-x^2} - 2xye^{-x^2} = (ye^{-x^2})' = xe^{-x^2} \text{ so } ye^{-x^2} = \int xe^{-x^2} dx + c$$

$$\text{by subst. } u = -x^2, du = -2xdx, \text{ integral} = -\frac{1}{2} \int e^u du = \frac{-1}{2}e^u$$

$$\text{so } ye^{-x^2} = -\frac{1}{2}e^{-x^2} + c \text{ and multiply by } e^{x^2} \text{ to get}$$

$$y = \frac{-1}{2} + ce^{x^2} \text{ for any } x.$$

Note: The equation is also separable.

3. Find the general solution, in the explicit form, of

$$(x^2 + 1)y' + 2(1 + y)x^2 = 0.$$

For 3)

re-arrange the equation $\frac{dy}{dx} = y' = \frac{-2x^2(1+y)}{x^2+1}$ sep.

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

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

$$|1+y| = e^{-2x+\arctan x} \cdot e^c \quad y = -1 + Ae^{-2x+\arctan x}, \text{ where } A = \pm e^c$$

4. Find the general solution,in the simpiest form, of $y' = \frac{y}{x+y}$.

For 4)

$$y' = \frac{y}{x+y} \text{ not sep.,not linear so re-arrange}$$

$$y' = \frac{\frac{y}{x}}{1 + \frac{y}{x}} \text{ subst. } u = \frac{y}{x}, y' = u'x + u \text{ gives a separable equation}$$

$$u'x + u = \frac{u}{1+u} \quad u'x = \frac{u}{1+u} - u = \frac{u-u-u^2}{1+u} = -\frac{u^2}{1+u}$$

separate

$$\frac{1+u}{u^2}du = -\frac{dx}{x} \text{ integrate } \int \left(\frac{1}{u^2} + \frac{1}{u} \right) du = -\ln|x| + c$$

so $\frac{-1}{u} + \ln|u| = -\ln|x| + c$ back to y :using $\ln|\frac{y}{x}| = \ln|y| - \ln|x|$ we get

$$\frac{-x}{y} + \ln|y| - \ln|x| = -\ln|x| + c \text{ and } y \ln|y| - cy = x \text{ for any } y \neq 0$$

C

1..Find the Taylor polynomial of degree 3 of $f(x) = \arctan(3x)$ around $a = 0$, then use it to approximate $\pi = 4 \arctan 1$.

For 1)

first $a_0 = f(0) = \arctan 0 = 0$, then

$$\text{using Chain Rule : } f'(x) = \frac{3}{1+(3x)^2} = \frac{3}{1+9x^2} \dots a_1 = f'(0) = 3$$

$$f''(x) = 3(-1)(1+9x^2)^{-2} \cdot 18x = \frac{-54x}{(1+9x^2)^2} \dots a_2 = \frac{f''(0)}{2} = 0$$

by Q.R.

$$f'''(x) = (-54) \frac{(1+9x^2)^2 - x \cdot 2(1+9x^2)18x}{(1+9x^2)^4} \dots a_3 = \frac{f'''(0)}{3!} = \frac{-54}{6} = -9$$

and $T_3(x) = 3x - 9x^3$

Now to get $\arctan 1$ we have to substitute for $x = \frac{1}{3}$

$$\arctan 1 \doteq T_3\left(\frac{1}{3}\right) = 3 \cdot \frac{1}{3} - 9 \cdot \frac{1}{27} = 1 - \frac{1}{3} = \frac{2}{3}$$

(not a very good approximation)

2. Find the general solution of $xy' = x^2 + y$.

For 2)

for $x \neq 0$ we can re-write the equation as $y' - \frac{y}{x} = x$

so it is linear and $p(x) = \frac{-1}{x}$, $P(x) = -\ln|x| = \ln\left|\frac{1}{x}\right|$ and $\mu = \frac{1}{x}$
multiply by the integrating factor μ

$$y'\frac{1}{x} - \frac{y}{x^2} = \left(\frac{y}{x}\right)' = 1 \text{ and } \frac{y}{x} = \int dx + c = x + c$$

and finally $y = x^2 + cx$ for any x.

3. Find the general solution, in the simplest form,

$$(x+y)y' + y - 3x = 0.$$

For 3)

re-arrange the equation $y' = \frac{3x-y}{x+y}$ not sep., non-linear but homog.

$$y' = \frac{3x-y}{x+y} = \frac{3-\frac{y}{x}}{1+\frac{y}{x}}. \text{ Now substitution....} u = \frac{y}{x}, y' = u'x + u \text{ gives}$$

$$u'x + u = \frac{3-u}{1+u} \text{.....} u'x = \frac{3-u}{1+u} - u = \frac{3-u-u-u^2}{1+u} = \frac{3-2u-u^2}{1+u} \text{.....separable}$$

$$\frac{1+u}{3-2u-u^2}du = \frac{dx}{x} \text{ for integration of the left-hand side use partial fractions}$$

$$\frac{1+u}{3-2u-u^2} = -\frac{1+u}{u^2+2u-3} = -\frac{1+u}{(u-1)(u+3)} = \frac{A}{u-1} + \frac{B}{u+3}$$

$$\text{so } -(1+u) = A(u+3) + B(u-1) \text{.....} u=1 \dots -2 = 4A \dots A = \frac{-1}{2}$$

for $u = -3 \dots 2 = -4B \dots B = \frac{1}{2}$ back to the diff.equation

$$\frac{-1}{2} \ln|(u+3)(u-1)| = \ln|x| + c \dots \ln|(u+3)(u-1)| = -2 \ln|x| + C$$

apply exp.function to both sides

$$|(u+3)(u-1)| = e^C \cdot |x|^{-2} \dots (u+3)(u-1) = A \frac{1}{x^2} \dots \text{back to } y$$

$$\left(\frac{y+3x}{x}\right)\left(\frac{y-x}{x}\right) = \frac{A}{x^2} \dots (y+3x)(y-x) = A \dots \text{general solution}$$

4. Find the explicit solution of the initial value problem

$$x \sin y + y'(x^2 + 1) \cos y = 0, y(0) = -\frac{\pi}{2}.$$

For 4)

$$y'(x^2 + 1) \cos y = -x \sin y \text{ separable....} \frac{\cos y}{\sin y} dy = \frac{-x}{x^2 + 1} dx$$

integrate

$$\int \frac{\cos y}{\sin y} dy = (\text{subst. } u = \sin y, du = \cos y dy) = \int \frac{du}{u} = \ln|u| = \ln|\sin y|$$

$$\text{and } \int \frac{-x dx}{x^2 + 1} = (\text{subst. } x^2 + 1 = u, x dx = \frac{1}{2} du) = -\frac{1}{2} \ln|x^2 + 1| + c$$

back to diff. equation

$$\ln|\sin y| = \ln|x^2 + 1|^{\frac{-1}{2}} + c \dots \sin y = \pm e^c \cdot (x^2 + 1)^{\frac{-1}{2}} = \frac{A}{\sqrt{x^2 + 1}}$$

to find A substitute $x = 0, y = -\frac{\pi}{2}$

$$\sin \frac{-\pi}{2} = -1 = A \cdot 1 \text{ so } A = -1 \text{ finally } \sin y = -\frac{1}{\sqrt{x^2 + 1}}$$

$$\text{and } y = \arcsin \frac{-1}{\sqrt{x^2 + 1}} \text{ for any } x \text{ since } -1 \leq \frac{-1}{\sqrt{x^2 + 1}} < 0$$

D

1. Solve $y' - y = e^x \ln x$, $y(1) = -1$.

For 1)

it is linear and $p(x) = -1$, $P(x) = -x$ and $\mu = e^{-x}$

multiply by the integrating factor μ

$$y'e^{-x} - ye^{-x} = (ye^{-x})' = e^x \ln x \cdot e^{-x} = \ln x \text{ so for } x > 0$$

$ye^{-x} = \int \ln x \, dx + c = x \ln x - x + c$, multiply by e^x to get

$$y = xe^x \ln x + ce^x \text{ for } x > 0.$$

for 2)

$$T_3 \text{ for } f(x) = e^{1-x^2} \text{ and } a = -1$$

first $a_0 = f(-1) = e^0 = 1$, then

using Chain Rule : $f'(x) = e^{1-x^2}(-2x)$ $a_1 = f'(-1) = 2$

by Product Rule

$$f''(x) = (-2)e^{1-x^2}[1-2x^2] \dots a_2 = \frac{f''(-1)}{2} = \frac{2}{2} = 1$$

$$f'''(x) = (-2)e^{1-x^2}[-4x-2x+4x^3] \dots a_3 = \frac{f'''(-1)}{3!} = \frac{-4}{6} = \frac{-2}{3}$$

and

$$T_3(x) = 1 + 2(x+1) + (x+1)^2 - \frac{2}{3}(x+1)^3$$

Now to estimate $e^{\frac{3}{4}}$ we have to find x such that $1-x^2 = \frac{3}{4}$

so $x^2 = \frac{1}{4}$ and $x = \pm\frac{1}{2}$ but $x = \frac{-1}{2}$ is closer to -1)

$$e^{\frac{3}{4}} \doteq T_3(-\frac{1}{2}) = 1 + 2 \cdot \frac{1}{2} + \frac{1}{4} - \frac{2}{3} \cdot \frac{1}{8} = 2 + \frac{3-1}{12} = 2 + \frac{1}{6} = 2.16667$$

3. Solve the initial value problem $yy' = 2y - x$, $y(1) = 0$. Can you find a solution satisfying $y(0) = 0$?

For 3)

We can rewrite the equation as $y' = 2 - \frac{x}{y}$ so it is clearly homog.II type, first order,

the substitution $u = \frac{y}{x}$ will give us a separable equation $u'x + u = 2 - \frac{1}{u}$

$$u'x = 2 - u - \frac{1}{u} = \frac{2u - u^2 - 1}{u}, \text{ separate } \frac{-u}{u^2 - 2u + 1} du = \frac{dx}{x}, \frac{-u}{(u-1)^2} du = \frac{dx}{x}$$

$$\text{Now } \int \frac{-u}{(u-1)^2} du = \int \frac{1-u-1}{(u-1)^2} du = \int \frac{-1}{u-1} du - \int (u-1)^{-2} du =$$

(or subst. $v = u-1$)

$$= -\ln|u-1| + (u-1)^{-1}$$

$$\text{so } -\ln|u-1| + (u-1)^{-1} = \ln|x| + C,$$

back to y : $\ln|u-1||x| = \ln|u-1| + \ln|x|$

$$\left(\frac{y}{x}-1\right)^{-1} = \ln|x| \cdot \left|\frac{y}{x}-1\right| + C,$$

$$\frac{y}{x} = \ln|y-x| + C \text{ for } y \neq x$$

but also $y = x$ is a solution satisfying $y(0) = 0$.

Now, if $x = 1, y = 0$, so solve for C : $-1 = C$, and the solution is

$$\frac{x}{y-x} = \ln|y-x| - 1.$$

4. Find the general solution of $x \ln x \cdot y' = y$.

For 4)

the equation is first order, separable, also linear homog.: for $x > 0, x \neq 1$

we can separate : $\frac{dy}{y} = \frac{dx}{x \ln x}$ and by integrating we get: $\ln|y| = \int \frac{dx}{x \ln x} =$

$$(\text{by subst. } v = \ln x, dv = \frac{dx}{x}) = \ln|\ln x| + C,$$

$$|y| = e^{\ln|\ln x|+C} = e^C \cdot |\ln x|, \text{ so } y = K \ln x, x > 0.$$