

Thu. 03/02/2017

NAME: Answers CSUID: 100/100

SECTION: All 8 sections

Problem	Score
1	10
2	10
3	10
4	10
5	15
6	15
7	15
8	15
Total	100

Exam Policy

- (i) No calculator, textbook, homework, or any other references should be used. Please write down all necessary steps, partial credit will be given if deserved.
- (ii) You could use one letter-size 2-sided Cheat Sheet for this exam.

Good luck!

(10 points) *Problem 1.* True or False, circle your answer (2 points for each item, no partial credit).

- (i) (T) (F) The constant function $x = -1$ is a solution to the ODE $x'(t) = (x - 1) \ln(x + 2)$.
- (ii) (T) (F) The ODE $(x + 2y^2)dx + 2xydy = 0$ is exact.
- (iii) (T) (F) For a given logistic population model $\frac{dP(t)}{dt} = \left(1 - \frac{P}{K}\right)P$, the rate at which the population is increasing is at its greatest when the population is at one-half of its carrying capacity K .
- (iv) (T) (F) If $y(t)$ is a solution of the ODE $\cos(t)x'(t) - \sin(t)x(t) = 0$, then $\sqrt{2}y(t)$ is also a solution of the ODE.
- (v) (T) (F) If $y_1(t), y_2(t)$ are both solutions of the ODE $\cos(t)x'(t) - \sin(t)x(t) = e^t$, then $y_1(t) - y_2(t)$ is a solution of the ODE $\cos(t)x'(t) - \sin(t)x(t) = 0$.

(10 points) *Problem 2.* Consider an initial value problem (IVP)

$$\begin{cases} x'(t) = f(t, x) = \tan(x)/(1 + t^2), \\ x(1) = \pi/4. \end{cases}$$

Determine whether the following statements are true or false. Circle your answer (2 points for each item, no partial credit).

- (i) (T) (F) $f(t, x)$ is continuous on the entire tx -plane.
- (ii) (T) (F) There exists a rectangle containing the point $(1, \pi/4)$ in which $f(t, x)$ is continuous.
- (iii) (T) (F) There exists a rectangle containing the point $(1, \pi/4)$ in which $\frac{\partial f}{\partial x}(t, x)$ is positive.
- (iv) (T) (F) The IVP has a unique solution.
- (v) (T) (F) If we change the initial condition to $x(1) = \pi/2$, then the new IVP still has a unique solution.

(10 points) *Problem 3.* An object with mass $m = 1\text{kg}$ is released from rest at a height 10 meter above the ground. Assume the air resistance can be ignored.

- (i) Establish an ODE for the height $y(t)$ of the object.
- (ii) Write down initial conditions for the object's motion.
- (iii) How long will it take for the object to reach the ground?

Note: The gravitational constant $g = 9.8\text{m/s}^2$.

(3 pts) i) $\frac{d^2y}{dt^2} = \frac{dv}{dt} = -9.8$

1 pt for $\int a = v, \int v = y$

(2 pts) ii) $y(0) = 10, v(0) = 0$

1 pt each

(5 pts) iii) $\frac{dv}{dt} = -9.8 \Rightarrow v(t) = -9.8t + C$
 $v(0) = 0 \Rightarrow C = 0$

1 pt

$$\frac{dy}{dt} = -9.8t \Rightarrow y(t) = -\frac{9.8t^2}{2} + C$$

$$y(0) = 10 \Rightarrow C = 10$$

$$y(t) = -\frac{9.8t^2}{2} + 10$$

1 pt

Solve $y(t) = 0$ for t :

$$-\frac{9.8t^2}{2} + 10 = 0 \Rightarrow t^2 = 10 \cdot \frac{2}{9.8}$$

$$\Rightarrow t = \sqrt{\frac{20}{9.8}} \approx \sqrt{2}$$

$$= \sqrt{\frac{10}{4.9}}$$

2 pts

$$= \frac{\sqrt{40 \cdot 4.9}}{9.8} \approx \sqrt{2.040816}$$

$$= \frac{\sqrt{196}}{9.8} \approx 1.42857$$

$$= \frac{14}{9.8}$$

(10 points) Problem 4. Find the solution of $x'(t) = \cos^2(x)/(1+t^2)$ that satisfies $x(0) = \frac{\pi}{4}$.

⊛: $\frac{dx}{dt} = \frac{\cos^2 x}{1+t^2} \rightarrow \frac{dx}{\cos^2 x} = \frac{dt}{1+t^2}$

(2pts for separating variables)

General Solution

$$\int \sec^2 x dx = \int \frac{dt}{1+t^2}$$

(1pt / integral)
(1pt for +C)

$\tan x(t) = \arctan(t) + C$

~~(scribbled out)~~

2pts $\left\{ \begin{array}{l} \text{1pt. } \arctan(\tan(x(t))) = \arctan(\arctan(t) + C) \\ \text{1pt. } \boxed{x(t) = \arctan(\arctan(t) + C)} \end{array} \right.$ (2pts for solving for $x(t)$)

Initial Condition

⊛: $\frac{\pi}{4} = \arctan(\arctan(0) + C)$

$\tan\left(\frac{\pi}{4}\right) = \tan(\arctan(\arctan(0) + C))$

$1 = \arctan(0) + C$

$1 = 0 + C \Rightarrow C = 1$

(2pts for algebra)

$\boxed{x(t) = \arctan(\arctan(t) + 1)}$

(1pt for writing down $x(t)$)

Check: $x(0) = \arctan(\arctan(0) + 1) = \arctan(1) = \frac{\pi}{4}$.

General Solution: 2 points
Initial Condition: 3 points

(15 points) Problem 5. Given a linear ODE: $\cos(t)x'(t) - \sin(t)x(t) = e^t$,

(i) Find a general solution.

(ii) Find the specific solution satisfying $x(0) = 2017$.

① $\cos(t)x' - \sin(t)x = e^t$

$\Rightarrow x' - \frac{\sin(t)}{\cos(t)}x = \frac{e^t}{\cos(t)}$ (1 pt)

Integrating factor: $u(t) = e^{-\int \frac{\sin(t)}{\cos(t)} dt} = e^{\ln(\cos(t))} = \cos(t)$ (3 pts)

Multiply both sides: $\cos(t) \left(x' - \frac{\sin(t)}{\cos(t)}x \right) = \frac{e^t}{\cancel{\cos(t)}} \cancel{\cos(t)}$

$\rightarrow (\cos(t) \cdot x)' = e^t$

$\rightarrow \cos(t) x = \int e^t dt$

$\rightarrow \cos(t) x = e^t + C$

$\rightarrow x(t) = \frac{e^t + C}{\cos(t)}$ General Solution (1 pt) (6 pts)

② $x(0) = 2017 \Leftrightarrow \frac{e^0 + C}{\cos(0)} = 2017$
 $\Leftrightarrow C = 2016$ (3 pts)

$x(t) = \frac{e^t + 2016}{\cos(t)}$ Particular Solution (1 pt)

(15 points) Problem 6. It is known that the ODE

$$Pdx + Qdy = (xy - 2)dx + (x^2 - xy)dy = 0$$

is not exact but has an integrating factor that depends only on x .

- (i) Find such an integrating factor.
 (ii) Find a general solution of the ODE.

See
Textbook
P.72
Ex. 6.39

(i) $\frac{\partial P}{\partial y} = x$, $\frac{\partial Q}{\partial x} = 2x - y$, $h(x) = \frac{1}{Q} \left(\frac{\partial P}{\partial y} - \frac{\partial Q}{\partial x} \right) = \frac{1}{x^2 - xy} (-x + y) = \frac{-1}{x}$ is a function of x only

$\mu(x) = e^{\int h(x) dx} = e^{\int \frac{-1}{x} dx} = e^{-\ln x} = \frac{1}{x}$ is a desired integrating factor

(ii) Multiplying the original ODE through by $\frac{1}{x}$ to get

$$\left(y - \frac{2}{x}\right) dx + (x - y) dy = M dx + N dy = 0$$

This is indeed an exact ODE.

There exists $F(x, y)$ such that $\begin{cases} \frac{\partial F}{\partial x} = M(x, y) = y - \frac{2}{x} \\ \frac{\partial F}{\partial y} = N(x, y) = x - y \end{cases}$

Integrating the 1st one to get $F(x, y) = xy - 2 \ln|x| + \varphi(y)$

Then differentiating to produce $\frac{\partial F}{\partial y} = x + \varphi'(y)$ compare to get $\varphi'(y) = -y$
 $\varphi(y) = -\frac{1}{2}y^2$

So $F(x, y) = xy - 2 \ln|x| - \frac{y^2}{2}$
 A general solution is $xy - 2 \ln|x| - \frac{y^2}{2} = C$ (arbitrary constant)

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(15 points) Problem 7. Given an ODE $x'(t) = (x - 1) \ln(x + 2)$,

9 pts

(i) Find all equilibrium solutions and determine the stability of each.

6 pts

(ii) Sketch three representative solution curves on the tx -plane.

Requirement: They should not be straight lines.

a. $0 = (x-1) \ln(x+2)$

$x=1, x=-1$

2 pts per eq.



$f(x) = x \ln(x+2) - \ln(x+2)$

$f'(x) = \ln(x+2) + \frac{x}{x+2} - \frac{1}{x+2} = \ln(x+2) + \frac{x-1}{x+2}$

1 pt for this work

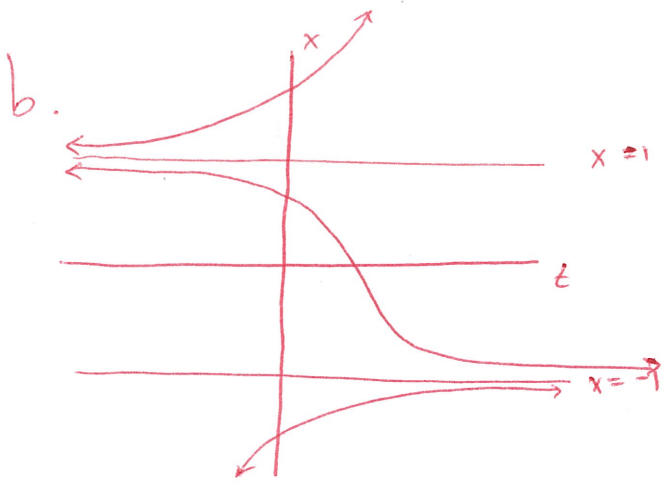
$f'(1) = \ln(3) + 0 > 0$

$f'(-1) = 0 - ? < 0$

$x=1$ is unstable

$x=-1$ is stable

2 pts per classification.



2 pts per curve
• 1 for drawing a curve in region
• 1 for correct concavity.

(15 points) *Problem 8.* Given a linear system $\mathbf{Ax} = \mathbf{b}$ as follows

$$\begin{cases} x_1 + 2x_2 - x_3 + x_4 = 4 \\ 2x_1 + 5x_2 - x_3 = 5 \\ 3x_1 + 6x_2 - 3x_3 + 3x_4 = 12 \end{cases}$$

- (i) Apply elementary row operations to simplify the augmented matrix to the **reduced row echelon form**.
- (ii) Write the solutions of the linear system in a parametric form.

$$(i) \left(\begin{array}{cccc|c} 1 & 2 & -1 & 1 & 4 \\ 2 & 5 & -1 & 0 & 5 \\ 3 & 6 & -3 & 3 & 12 \end{array} \right) \xrightarrow{\substack{-2R_1 + R_2 \rightarrow R_2 \\ -3R_1 + R_3 \rightarrow R_3}} \left(\begin{array}{cccc|c} 1 & 2 & -1 & 1 & 4 \\ 0 & 1 & 1 & -2 & -3 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right)$$

$$\xrightarrow{-2R_2 + R_1 \rightarrow R_1} \left(\begin{array}{cccc|c} 1 & 0 & -3 & 5 & 10 \\ 0 & 1 & 1 & -2 & -3 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right)$$

(+3) Row operations (+3) RREF (+2) Correct RREF

(ii) $x_1 = 10 + 3x_3 - 5x_4$, $x_2 = -3 - x_3 + 2x_4$,
 $x_3 = s$, $x_4 = t$

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} 10 \\ -3 \\ 0 \\ 0 \end{pmatrix} + s \begin{pmatrix} 3 \\ -1 \\ 1 \\ 0 \end{pmatrix} + t \begin{pmatrix} -5 \\ 2 \\ 0 \\ 1 \end{pmatrix} \quad s, t \in \mathbb{R}$$

(+2) Equins for x_1, \dots, x_4 (+1) Correct equ'ns
 (+1) Parameters = free variables (+1) Correct parametric representation
 (+2) Parametric representation
