Chapter 2 Problem Sets

1. $y' + 3y = t + e^{-2t}$
2. $y' - 2y = t^2e^{2t}$
3. $y' + y = te^{-t} + 1$
4. $y' + (1/t)y = 3\cos 2t, \quad t > 0$
5. $y' - 2y = 3e^t$
6. $ty' + 2y = \sin t, \quad t > 0$
7. $y' + 2ty = 2te^{-t^2}$
8. $(1 + t^2)y' + 4ty = (1 + t^2)^{-2}$
9. $2y' + y = 3t$
10. $ty' - y = t^2e^{-t}, \quad t > 0$
11. $y' + y = 5\sin 2t$
12. $2y' + y = 3t^2$

In each of Problems 13 through 20, find the solution of the given initial value problem.

13. $y' - y = 2te^{2t}, \quad y(0) = 1$
14. $y' + 2y = te^{-2t}, \quad y(1) = 0$
15. $ty' + 2y = t^2 - t + 1, \quad y(1) = \frac{1}{2}, \quad t > 0$
16. $y' + (2/t)y = (\cos t)/t^2, \quad y(\pi) = 0, \quad t > 0$
17. $y' - 2y = e^{2t}, \quad y(0) = 2$
18. $ty' + 2y = \sin t, \quad y(\pi/2) = 1, \quad t > 0$
19. $t^3y' + 4t^2y = e^{-t}, \quad y(-1) = 0, \quad t < 0$
20. $ty' + (t + 1)y = t, \quad y(\ln 2) = 1, \quad t > 0$

In each of Problems 21 through 23:

(a) Draw a direction field for the given differential equation. How do solutions appear to behave as t becomes large? Does the behavior depend on the choice of the initial value a? Let a_0 be the value of a for which the transition from one type of behavior to another occurs. Estimate the value of a_0.

(b) Solve the initial value problem and find the critical value a_0 exactly.

(c) Describe the behavior of the solution corresponding to the initial value a_0.

21. $y' - \frac{1}{2}y = 2\cos t, \quad y(0) = a$
22. $2y' - y = e^{t/3}, \quad y(0) = a$
23. $3y' - 2y = e^{-\pi t/2}, \quad y(0) = a$

In each of Problems 24 through 26:

(a) Draw a direction field for the given differential equation. How do solutions appear to behave as $t \to 0$? Does the behavior depend on the choice of the initial value a? Let a_0 be the value of a for which the transition from one type of behavior to another occurs. Estimate the value of a_0.

(b) Solve the initial value problem and find the critical value a_0 exactly.

(c) Describe the behavior of the solution corresponding to the initial value a_0.

24. $ty' + (t + 1)y = 2te^{-t}, \quad y(1) = a, \quad t > 0$
25. $ty' + 2y = (\sin t)/t, \quad y(-\pi/2) = a, \quad t < 0$
26. $(\sin t)y' + (\cos t)y = e^t, \quad y(1) = a, \quad 0 < t < \pi$
27. Consider the initial value problem

$$y' + \tfrac{1}{2}y = 2\cos t, \qquad y(0) = -1.$$

Find the coordinates of the first local maximum point of the solution for $t > 0$.

28. Consider the initial value problem

$$y' + \tfrac{2}{3}y = 1 - \tfrac{1}{2}t, \qquad y(0) = y_0.$$

Find the value of y_0 for which the solution touches, but does not cross, the t-axis.

then, by comparing numerators and denominators in Eqs. (26) and (27), we obtain the system

$$dx/dt = G(x, y), \qquad dy/dt = F(x, y). \tag{28}$$

At first sight it may seem unlikely that a problem will be simplified by replacing a single equation by a pair of equations, but in fact, the system (28) may well be more amenable to investigation than the single equation (27). Chapter 9 is devoted to nonlinear systems of the form (28).

Note 3: In Example 2 it was not difficult to solve explicitly for y as a function of x. However, this situation is exceptional, and often it will be better to leave the solution in implicit form, as in Examples 1 and 3. Thus, in the problems below and in other sections where nonlinear equations appear, the words "solve the following differential equation" mean to find the solution explicitly if it is convenient to do so, but otherwise to find an equation defining the solution implicitly.

PROBLEMS

In each of Problems 1 through 8, solve the given differential equation.

1. $y' = x^2/y$
2. $y' = x^2/y(1 + x^3)$
3. $y' + y^2 \sin x = 0$
4. $y' = (3x^2 - 1)/(3 + 2y)$
5. $y' = (\cos^2 x)(\cos^2 2y)$
6. $xy' = (1 - y^2)^{1/2}$
7. $\dfrac{dy}{dx} = \dfrac{x - e^{-x}}{y + e^y}$
8. $\dfrac{dy}{dx} = \dfrac{x^2}{1 + y^2}$

In each of Problems 9 through 20:

(a) Find the solution of the given initial value problem in explicit form.

(b) Plot the graph of the solution.

(c) Determine (at least approximately) the interval in which the solution is defined.

9. $y' = (1 - 2x)y^2, \quad y(0) = -1/6$
10. $y' = (1 - 2x)/y, \quad y(1) = -2$
11. $x\,dx + ye^{-x}dy = 0, \quad y(0) = 1$
12. $dr/d\theta = r^2/\theta, \quad r(1) = 2$
13. $y' = 2x/(y + x^2y), \quad y(0) = -2$
14. $y' = xy^3(1 + x^2)^{-1/2}, \quad y(0) = 1$
15. $y' = 2x/(1 + 2y), \quad y(2) = 0$
16. $y' = x(x^2 + 1)/4y^3, \quad y(0) = -1/\sqrt{2}$
17. $y' = (3x^2 - e^x)/(2y - 5), \quad y(0) = 1$
18. $y' = (e^{-x} - e^x)/(3 + 4y), \quad y(0) = 1$
19. $\sin 2x\,dx + \cos 3y\,dy = 0, \quad y(\pi/2) = \pi/3$
20. $y^2(1 - x^2)^{1/2}dy = \arcsin x\,dx, \quad y(0) = 1$

Some of the results requested in Problems 21 through 28 can be obtained either by solving the given equations analytically or by plotting numerically generated approximations to the solutions. Try to form an opinion about the advantages and disadvantages of each approach.

21. Solve the initial value problem

$$y' = (1 + 3x^2)/(3y^2 - 6y), \qquad y(0) = 1$$

and determine the interval in which the solution is valid.

Hint: To find the interval of definition, look for points where the integral curve has a vertical tangent.

homogeneous.[1] Such equations can always be transformed into separable equations by a change of the dependent variable. Problem 30 illustrates how to solve first order homogeneous equations.

30. Consider the equation

$$\frac{dy}{dx} = \frac{y - 4x}{x - y}. \qquad \text{(i)}$$

(a) Show that Eq. (i) can be rewritten as

$$\frac{dy}{dx} = \frac{(y/x) - 4}{1 - (y/x)}; \qquad \text{(ii)}$$

thus Eq. (i) is homogeneous.

(b) Introduce a new dependent variable v so that $v = y/x$, or $y = xv(x)$. Express dy/dx in terms of x, v, and dv/dx.

(c) Replace y and dy/dx in Eq. (ii) by the expressions from part (b) that involve v and dv/dx. Show that the resulting differential equation is

$$v + x\frac{dv}{dx} = \frac{v - 4}{1 - v},$$

or

$$x\frac{dv}{dx} = \frac{v^2 - 4}{1 - v}. \qquad \text{(iii)}$$

Observe that Eq. (iii) is separable.

(d) Solve Eq. (iii), obtaining v implicitly in terms of x.

(e) Find the solution of Eq. (i) by replacing v by y/x in the solution in part (d).

(f) Draw a direction field and some integral curves for Eq. (i). Recall that the right side of Eq. (i) actually depends only on the ratio y/x. This means that integral curves have the same slope at all points on any given straight line through the origin, although the slope changes from one line to another. Therefore, the direction field and the integral curves are symmetric with respect to the origin. Is this symmetry property evident from your plot?

The method outlined in Problem 30 can be used for any homogeneous equation. That is, the substitution $y = xv(x)$ transforms a homogeneous equation into a separable equation. The latter equation can be solved by direct integration, and then replacing v by y/x gives the solution to the original equation. In each of Problems 31 through 38:

(a) Show that the given equation is homogeneous.

(b) Solve the differential equation.

(c) Draw a direction field and some integral curves. Are they symmetric with respect to the origin?

31. $\dfrac{dy}{dx} = \dfrac{x^2 + xy + y^2}{x^2}$

32. $\dfrac{dy}{dx} = \dfrac{x^2 + 3y^2}{2xy}$

33. $\dfrac{dy}{dx} = \dfrac{4y - 3x}{2x - y}$

34. $\dfrac{dy}{dx} = -\dfrac{4x + 3y}{2x + y}$

[1] The word "homogeneous" has different meanings in different mathematical contexts. The homogeneous equations considered here have nothing to do with the homogeneous equations that will occur in Chapter 3 and elsewhere.

11. A home buyer wishes to borrow \$250,000 at an interest rate of 6% to finance the purchase. Assume that interest is compounded continuously and that payments are also made continuously.

    (a) Determine the monthly payment that is required to pay off the loan in 20 years; in 30 years.

    (b) Determine the total interest paid during the term of the loan in each of the cases in part (a).

12. A recent college graduate borrows \$150,000 at an interest rate of 6% to purchase a condominium. Anticipating steady salary increases, the buyer expects to make payments at a monthly rate of $800 + 10t$, where t is the number of months since the loan was made.

    (a) Assuming that this payment schedule can be maintained, when will the loan be fully paid?

    (b) Assuming the same payment schedule, how large a loan could be paid off in exactly 20 years?

13. An important tool in archeological research is radiocarbon dating, developed by the American chemist Willard F. Libby.[3] This is a means of determining the age of certain wood and plant remains, and hence of animal or human bones or artifacts found buried at the same levels. Radiocarbon dating is based on the fact that some wood or plant remains contain residual amounts of carbon-14, a radioactive isotope of carbon. This isotope is accumulated during the lifetime of the plant and begins to decay at its death. Since the half-life of carbon-14 is long (approximately 5730 years[4]), measurable amounts of carbon-14 remain after many thousands of years. If even a tiny fraction of the original amount of carbon-14 is still present, then by appropriate laboratory measurements the *proportion* of the original amount of carbon-14 that remains can be accurately determined. In other words, if $Q(t)$ is the amount of carbon-14 at time t and Q_0 is the original amount, then the ratio $Q(t)/Q_0$ can be determined, as long as this quantity is not too small. Present measurement techniques permit the use of this method for time periods of 50,000 years or more.

    (a) Assuming that Q satisfies the differential equation $Q' = -rQ$, determine the decay constant r for carbon-14.

    (b) Find an expression for $Q(t)$ at any time t, if $Q(0) = Q_0$.

    (c) Suppose that certain remains are discovered in which the current residual amount of carbon-14 is 20% of the original amount. Determine the age of these remains.

14. Suppose that a certain population has a growth rate that varies with time and that this population satisfies the differential equation

$$dy/dt = (0.5 + \sin t)y/5.$$

    (a) If $y(0) = 1$, find (or estimate) the time τ at which the population has doubled. Choose other initial conditions and determine whether the doubling time τ depends on the initial population.

    (b) Suppose that the growth rate is replaced by its average value $1/10$. Determine the doubling time τ in this case.

---

[3] Willard F. Libby (1908–1980) was born in rural Colorado and received his education at the University of California at Berkeley. He developed the method of radiocarbon dating beginning in 1947 while he was at the University of Chicago. For this work he was awarded the Nobel Prize in chemistry in 1960.

[4] *McGraw-Hill Encyclopedia of Science and Technology* (8th ed.) (New York: McGraw-Hill, 1997), Vol. 5, p. 48.

(c) Suppose that the term $\sin t$ in the differential equation is replaced by $\sin 2\pi t$; that is, the variation in the growth rate has a substantially higher frequency. What effect does this have on the doubling time τ?

(d) Plot the solutions obtained in parts (a), (b), and (c) on a single set of axes.

15. Suppose that a certain population satisfies the initial value problem

$$dy/dt = r(t)y - k, \qquad y(0) = y_0,$$

where the growth rate $r(t)$ is given by $r(t) = (1 + \sin t)/5$, and k represents the rate of predation.

(a) Suppose that $k = 1/5$. Plot y versus t for several values of y_0 between 1/2 and 1.

(b) Estimate the critical initial population y_c below which the population will become extinct.

(c) Choose other values of k and find the corresponding y_c for each one.

(d) Use the data you have found in parts (b) and (c) to plot y_c versus k.

16. Newton's law of cooling states that the temperature of an object changes at a rate proportional to the difference between its temperature and that of its surroundings. Suppose that the temperature of a cup of coffee obeys Newton's law of cooling. If the coffee has a temperature of 200°F when freshly poured, and 1 min later has cooled to 190°F in a room at 70°F, determine when the coffee reaches a temperature of 150°F.

17. Heat transfer from a body to its surroundings by radiation, based on the Stefan–Boltzmann[5] law, is described by the differential equation

$$\frac{du}{dt} = -\alpha(u^4 - T^4), \tag{i}$$

where $u(t)$ is the absolute temperature of the body at time t, T is the absolute temperature of the surroundings, and α is a constant depending on the physical parameters of the body. However, if u is much larger than T, then solutions of Eq. (i) are well approximated by solutions of the simpler equation

$$\frac{du}{dt} = -\alpha u^4. \tag{ii}$$

Suppose that a body with initial temperature 2000 K is surrounded by a medium with temperature 300 K and that $\alpha = 2.0 \times 10^{-12}$ K^{-3}/s.

(a) Determine the temperature of the body at any time by solving Eq. (ii).

(b) Plot the graph of u versus t.

(c) Find the time τ at which $u(\tau) = 600$—that is, twice the ambient temperature. Up to this time the error in using Eq. (ii) to approximate the solutions of Eq. (i) is no more than 1%.

18. Consider an insulated box (a building, perhaps) with internal temperature $u(t)$. According to Newton's law of cooling, u satisfies the differential equation

$$\frac{du}{dt} = -k[u - T(t)], \tag{i}$$

where $T(t)$ is the ambient (external) temperature. Suppose that $T(t)$ varies sinusoidally; for example, assume that $T(t) = T_0 + T_1 \cos \omega t$.

[5] Jozef Stefan (1835–1893), professor of physics at Vienna, stated the radiation law on empirical grounds in 1879. His student Ludwig Boltzmann (1844–1906) derived it theoretically from the principles of thermodynamics in 1884. Boltzmann is best known for his pioneering work in statistical mechanics.

PROBLEMS

Determine whether each of the equations in Problems 1 through 12 is exact. If it is exact, find the solution.

1. $(2x + 3) + (2y - 2)y' = 0$
2. $(2x + 4y) + (2x - 2y)y' = 0$
3. $(3x^2 - 2xy + 2) + (6y^2 - x^2 + 3)y' = 0$
4. $(2xy^2 + 2y) + (2x^2y + 2x)y' = 0$
5. $\dfrac{dy}{dx} = -\dfrac{ax + by}{bx + cy}$
6. $\dfrac{dy}{dx} = -\dfrac{ax - by}{bx - cy}$
7. $(e^x \sin y - 2y \sin x) + (e^x \cos y + 2 \cos x)y' = 0$
8. $(e^x \sin y + 3y) - (3x - e^x \sin y)y' = 0$
9. $(ye^{xy} \cos 2x - 2e^{xy} \sin 2x + 2x) + (xe^{xy} \cos 2x - 3)y' = 0$
10. $(y/x + 6x) + (\ln x - 2)y' = 0, \quad x > 0$
11. $(x \ln y + xy) + (y \ln x + xy)y' = 0; \quad x > 0, \quad y > 0$
12. $\dfrac{x}{(x^2 + y^2)^{3/2}} + \dfrac{y}{(x^2 + y^2)^{3/2}} \dfrac{dy}{dx} = 0$

In each of Problems 13 and 14, solve the given initial value problem and determine at least approximately where the solution is valid.

13. $(2x - y) + (2y - x)y' = 0, \quad y(1) = 3$
14. $(9x^2 + y - 1) - (4y - x)y' = 0, \quad y(1) = 0$

In each of Problems 15 and 16, find the value of b for which the given equation is exact, and then solve it using that value of b.

15. $(xy^2 + bx^2y) + (x + y)x^2y' = 0$
16. $(ye^{2xy} + x) + bxe^{2xy}y' = 0$
17. Assume that Eq. (6) meets the requirements of Theorem 2.6.1 in a rectangle R and is therefore exact. Show that a possible function $\psi(x, y)$ is

$$\psi(x, y) = \int_{x_0}^{x} M(s, y_0)\, ds + \int_{y_0}^{y} N(x, t)\, dt,$$

where (x_0, y_0) is a point in R.

18. Show that any separable equation

$$M(x) + N(y)y' = 0$$

is also exact.

In each of Problems 19 through 22, show that the given equation is not exact but becomes exact when multiplied by the given integrating factor. Then solve the equation.

19. $x^2y^3 + x(1 + y^2)y' = 0, \quad \mu(x, y) = 1/xy^3$
20. $\left(\dfrac{\sin y}{y} - 2e^{-x} \sin x\right) + \left(\dfrac{\cos y + 2e^{-x} \cos x}{y}\right) y' = 0, \quad \mu(x, y) = ye^x$
21. $y + (2x - ye^y)y' = 0, \quad \mu(x, y) = y$
22. $(x + 2) \sin y + (x \cos y)y' = 0, \quad \mu(x, y) = xe^x$
23. Show that if $(N_x - M_y)/M = Q$, where Q is a function of y only, then the differential equation

$$M + Ny' = 0$$

has an integrating factor of the form

$$\mu(y) = \exp \int Q(y)\, dy.$$

24. Show that if $(N_x - M_y)/(xM - yN) = R$, where R depends on the quantity xy only, then the differential equation

$$M + Ny' = 0$$

has an integrating factor of the form $\mu(xy)$. Find a general formula for this integrating factor.

In each of Problems 25 through 31, find an integrating factor and solve the given equation.

25. $(3x^2y + 2xy + y^3) + (x^2 + y^2)y' = 0$
26. $y' = e^{2x} + y - 1$
27. $1 + (x/y - \sin y)y' = 0$
28. $y + (2xy - e^{-2y})y' = 0$
29. $e^x + (e^x \cot y + 2y \csc y)y' = 0$
30. $[4(x^3/y^2) + (3/y)] + [3(x/y^2) + 4y]y' = 0$
31. $\left(3x + \dfrac{6}{y}\right) + \left(\dfrac{x^2}{y} + 3\dfrac{y}{x}\right)\dfrac{dy}{dx} = 0$

    Hint: See Problem 24.
32. Solve the differential equation

$$(3xy + y^2) + (x^2 + xy)y' = 0$$

using the integrating factor $\mu(x, y) = [xy(2x + y)]^{-1}$. Verify that the solution is the same as that obtained in Example 4 with a different integrating factor.

2.7 Numerical Approximations: Euler's Method

Recall two important facts about the first order initial value problem

$$\frac{dy}{dt} = f(t, y), \qquad y(t_0) = y_0. \tag{1}$$

First, if f and $\partial f/\partial y$ are continuous, then the initial value problem (1) has a unique solution $y = \phi(t)$ in some interval surrounding the initial point $t = t_0$. Second, it is usually not possible to find the solution ϕ by symbolic manipulations of the differential equation. Up to now we have considered the main exceptions to the latter statement: differential equations that are linear, separable, or exact, or that can be transformed into one of these types. Nevertheless, it remains true that solutions of the vast majority of first order initial value problems cannot be found by analytical means, such as those considered in the first part of this chapter.

Therefore, it is important to be able to approach the problem in other ways. As we have already seen, one of these ways is to draw a direction field for the differential equation (which does not involve solving the equation) and then to visualize the behavior of solutions from the direction field. This has the advantage of being a relatively simple process, even for complicated differential equations. However, it does not lend itself to quantitative computations or comparisons, and this is often a critical shortcoming.

For example, Figure 2.7.1 shows a direction field for the differential equation

$$\frac{dy}{dt} = 3 - 2t - 0.5y. \tag{2}$$