

# ODE TUT 1

①  $\frac{dy}{dt} + \frac{1}{4}y = 3 + 2\cos t$ ,  $y(0) = 0$

A: Integrating factor =  $\mu = e^{\int \frac{1}{4} dt} = e^{\frac{t}{4}}$

$$\frac{dy}{dt} e^{\frac{t}{4}} + \frac{y e^{\frac{t}{4}}}{4} = (3 + 2\cos t) e^{\frac{t}{4}}$$

$$\frac{d(y e^{\frac{t}{4}})}{dt} = (3 + 2\cos t) e^{\frac{t}{4}}$$

$$y e^{\frac{t}{4}} = 12 e^{\frac{t}{4}} + 2 \int_0^t \cos t e^{\frac{t}{4}} dt$$

And  $\int_0^t \cos t e^{\frac{t}{4}} dt = 4 \int_0^t \cos t de^{\frac{t}{4}}$

$$= 4(\cos t e^{\frac{t}{4}} - 1) + 4 \int_0^t e^{\frac{t}{4}} \sin t dt$$

$$= 4(\cos t e^{\frac{t}{4}} - 1) + 16 \int_0^t \sin t de^{\frac{t}{4}}$$

$$= 4(\cos t e^{\frac{t}{4}} - 1) + 16(\sin t e^{\frac{t}{4}} - \int_0^t e^{\frac{t}{4}} \cos t dt)$$

$$\therefore \int_0^t \cos t e^{\frac{t}{4}} dt = \frac{4(\cos t e^{\frac{t}{4}} - 1)}{17} + \frac{16 \sin t e^{\frac{t}{4}}}{17}$$

$$y = 12 + \frac{8}{17} \cos t + \frac{32}{17} \sin t - \frac{8}{17} e^{-\frac{t}{4}}$$

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

A: sub  $y = \frac{1}{z}$ ,

If  $x > 0$ ,  $\frac{dy}{dx} = -\frac{dz}{dx} \left(\frac{1}{z^2}\right)$

$$-\frac{dz}{dx} \left(\frac{1}{z^2}\right) + \frac{1}{zx} = \frac{1}{z^2}$$

$$\frac{dz}{dx} - \frac{z}{x} = -1$$

$$\mu = e^{\int -\frac{1}{x}} = e^{-\ln x} = \frac{1}{x}$$

$$\frac{dz}{dx} \left(\frac{1}{x}\right) - \frac{z}{x^2} = -\frac{1}{x}$$

$$\frac{dz}{dx} \left( \frac{1}{x} \right) - \frac{z}{x^2} = -\frac{1}{x}$$

$$\frac{d}{dx} \left( \frac{z}{x} \right) = \frac{-1}{x}$$

$$\frac{z}{x} = -\ln x + C$$

$$z = -x \ln x + Cx$$

$$y = \frac{1}{x(C - x \ln x)}$$

there is no solution if  $x = 0$ ,

But there is solution if  $x < 0$ .

$$\textcircled{3} \quad \frac{dy}{dx} = \frac{ax+by}{cx+dy}, \quad a, b, c, d \in \mathbb{R} \setminus \{0\}$$

$$A: \text{ sub } w = \frac{y}{x}, \quad y = xw,$$

$$\frac{dy}{dx} = \frac{dw}{dx} x + w = \frac{ax+by}{cx+dy}$$

$$= \frac{a+bw}{c+dw}$$

$$\frac{c+dw}{a+(b-c)w-dw^2} \frac{dw}{dx} = \frac{1}{x}$$

using completing the square, you will get

the answer.

$$\frac{(b+c)}{(-b^2+2bc-c^2-4ad)^{\frac{1}{2}}} \tan^{-1} \left( \frac{-b+c+\frac{2dy}{x}}{(-b^2+2bc-c^2-4ad)^{\frac{1}{2}}} \right) +$$

$$\frac{1}{2} \ln(-ax^2 + (-b+c)xy + dy^2) = C, \quad C \in \mathbb{R}$$

$$\textcircled{4} \quad \frac{dy}{dx} = \frac{x^2 - 3y^2}{2xy}$$

If  $x > 0$ , let  $y = xw$ ,

$$xw' + w = \frac{1}{2w} - \frac{3w}{2}$$

$$xw' = \frac{1}{2w} - \frac{5w}{2}$$

$$\int \frac{2wdw}{1-5w^2} = \int \frac{dx}{x}$$

$$\int \frac{d(\ln|1-5w^2|)}{-5} = \ln x + C$$

$$\ln|1-5w^2| = -5 \ln x + C$$

$$w = \pm \sqrt{\frac{1+Cx^{-5}}{5}}$$

$$y = \pm x \sqrt{\frac{1+Cx^{-5}}{5}}$$

Similar with question ②

⑤ A tank contains 100 gallons of water and 50 oz of salt. Water containing salt of concentration of  $\frac{1}{4}(1 + \frac{1}{2} \sin t)$  oz/gal flow into the tank at rate of 2 gal/min and the mixture flow out at same rate.

5a find amount of salt in tank at time  $t$ ,  
 5b what is the long time behavior?

$$5a: \frac{dx}{dt} = \text{in} - \text{out}$$

$$= 2 \left( \frac{1}{4} \right) \left( 1 + \frac{1}{2} \sin t \right) - 2 \left( \frac{x}{100} \right) \quad \left( \begin{array}{l} \text{speed} \times \\ \text{concentration} \end{array} \right)$$

$$\frac{dx}{dt} + \frac{x}{50} = \frac{1}{2} \left( 1 + \frac{1}{2} \sin t \right)$$

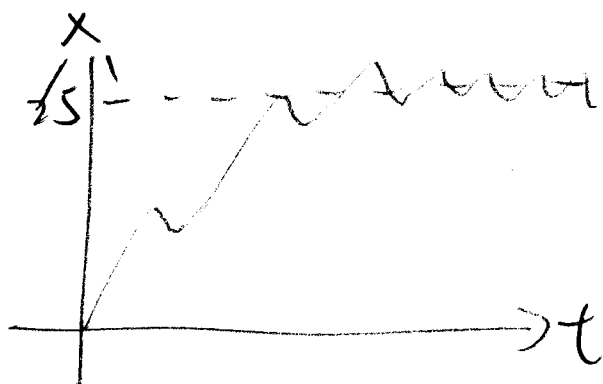
$$\mu = e^{\int \frac{1}{50}} = e^{\frac{t}{50}},$$

$$\frac{dx}{dt} e^{\frac{t}{50}} + \frac{x}{50} e^{\frac{t}{50}} = \frac{1}{2} \left( 1 + \frac{1}{2} \sin t e^{\frac{t}{50}} \right)$$

$$\frac{d(x e^{\frac{t}{50}})}{dt} = \frac{1}{2} \left( 1 + \frac{1}{2} \sin t e^{\frac{t}{50}} \right)$$

$$x = \frac{63150}{2501} e^{-\frac{t}{50}} + 25 - \frac{625}{2501} \cos t + \frac{25}{2501} \sin t$$

5b It will oscillate at  $x=25$  with  
 amplitude about  $\frac{625}{2501}$



Q  $x^2 y'' - xy' + y = 0$  (Hint: reduce to 1st order)

H: sub  $y = xv$

$$y' = xv' + v$$

$$y'' = xv'' + 2v'$$

$$x^2(xv'' + 2v') - x(xv' + v) + xv = 0$$

$$x^3 v'' + x^2 v' = 0$$

let  $v' = u$

$$u' + \frac{1}{x}u = 0$$

$$u = e^{\int \frac{1}{x} dx} = e^{\ln x} = x$$

$$xu' + u = 0$$

$$\frac{d}{dx}(xu) = 0$$

$$xu = C_1$$

$$u = \frac{C_1}{x}$$

$$v = C_1 \ln|x| + C_2$$

$$y = x(C_1 \ln|x| + C_2)$$