MATH	2065-4	Fall	201	n
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Name:		

Test 1, Thursday, Sept 23, 2010 . For partial credit, show all your work!

1[6P]) Which of the following functions y(t) is a solution (S)/not a solution (N) to the differential equation y' + 2ty = t?

y(t)	Y	N
1/2		
$e^t + 1/2$		
$2e^{-t^2} + 1/2$		

2[9P]) Determine and mark with Y for yes, and N for no, if each of the following differential equation is separable (S), linear (L), and/or homogeneous (H). Note, that in each case, more than one might be correct.

Equation	S	L	Н
$t^2y' = y^2 + ty$			
$y' - t^2 y = t^3 y$			
$(y^2 + 2tyy' = ty)$			

3) Solve the following differential equation:

a[10P]) y' + 2ty = 0. Solution y(t) =______

b[10P]) $y' + y = ty^2$. Solution $y(t) = ______$

5) Solve the following initial value problems.

a[15P])
$$y' - \frac{1}{2}ty = t^3e^{t^2}$$
, $y(0) = 3$. Solution $y(t) =$ _____

b[15P])
$$t^2y' = -y^2$$
, $y(1) = 1$. Solution $y(t) =$ ______

3) A tank contains 100 gal of brine made by dissolving 40 lb of salt in water. A brine solution containing 10 grams salt per liter flows into the container at a rate of 4 liters per minute. The well stirred mixture runs out at the same rate. Denote by $y(t)$ the amount of salt in the tank at time t .
a[8P])) Write an initial value problem that $y(t)$ must satisfy.
Solution:
b[10P]) Solve the initial value problem. Solution: $y(t) = $
c[5P]) How much salt is in the tank after 10 min? Solution:
4[12P]) Apply Picard's to compute the approximations $y_0(t)$, $y_1(t)$, and $y_2(t)$ to the solution of the initial value problem $y'=(y+1)^2$, $y(0)=0$.

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Test 1, Thursday, Sept 23, 2010. For partial credit, show all your work!

1[6P]) Which of the following functions y(t) is a solution (S)/not a solution (N) to the differential equation y' = y - t?

y(t)	Y	N
t+1		
$e^t + 1 + t$		
$2e^t - t - 1$		

2[9P]) Determine and mark with Y for yes, and N for no, if each of the following differential equation is separable (S), linear (L), and/or homogeneous (H). Note, that in each case, more than one might be correct.

Equation	S	L	Н
$y' = \frac{y-t}{}$			
y+t			
$y' - ty = t^3y$			
$(y^2 + 2t^2) + 2tyy' = 0$			

3) Solve the following differential equation:

a[10P]) y' = -2yt. Solution y(t) =______

b[10P]) $y' - y = ty^2$. Solution $y(t) = \underline{\hspace{1cm}}$

5) Solve the following initial value problems.

a[15P])
$$y' - \frac{3}{t}y = t^3e^t$$
, $y(1) = 3$. Solution $y(t) =$ ______

b[15P])
$$t^2y' = -y^2 + yt$$
, $y(1) = 1$. Solution $y(t) =$ _____

3) A tank contains 100 gal of brine made by dissolving 40 lb of salt in water. Pure water runs into the tank at the rate of 4 gal/min, and the mixture. which is kept uniform by stirring, runs out at the same rate. Denote by $y(t)$ the amount of salt in the tank at time t . a[8P])) Write an initial value problem that $y(t)$ must satisfy.
Solution:
b[10P]) Solve the initial value problem. Solution: $y(t) = $
c[5P]) How much salt is in the tank after 10 min? Solution:
4[12P]) Apply Picard's to compute the approximations $y_0(t)$, $y_1(t)$, and $y_2(t)$ to the solution of the initial value problem $y' = y^2 + 1$, $y(0) = 0$.

Test 1, Thursday, Sept 23, 2010. For partial credit, show all your work!

1[6P]) Which of the following functions y(t) is a solution (S)/not a solution (N) to the differential equation y' = y - t?

y(t)	Y	N
t+1	V	
$e^t + 1 + t$	V	
$2e^t - t - 1$		V

y=t+1, y = 1, y-t= t+1-t=1=y	
$y = e^{t} + 1, y' = e^{t} + 1, y - t = e^{t} + 1$ $y = 2e^{t} - t - 1, y' = 2e^{t} - 1, y - t = 2e^{t} - 2t - 1 \neq y$	1
g=2et-t-1,y=2et-1,y-t=2e1+4	,

2[9P]) Determine and mark with Y for yes, and N for no, if each of the following differential equation is separable (S), linear (L), and/or homogeneous (H). Note, that in each case, more than one might be correct. $\mathcal{G} = \frac{\mathcal{G}_{(L)} - 1}{\mathcal{G}_{(L)} + 1} \left(= \frac{\mathcal{G}_{(L)} - 1}{\mathcal{G}_{(L)} + 1} \right) \quad \mathcal{H}.$

Equation S L H $y' = \frac{y - t}{y + t}$ V $y' - ty = t^{3}y$ L L

$y' = t^3y + ty = (t^3 + t)y$	
$y' = t^3y + ty = (t^3 + t)y$ separable $y' - (t + t^3)y = 0$, linear	

Standard form $y' = \frac{y^2 + 2t^2}{2ty} = \frac{\left(\frac{y}{t}\right)^2 + 2}{2\left(\frac{y}{t}\right)}$

3) Soive the following differential equation: a[10P]) y' = -2yt. Solution y(t) =

you can use that this is separable and also linear y+2ty=0.

separable

$$\frac{dy}{y} = -2tdt, ln|y| = -t^2-C$$

$$y = Ce^{-t^2}$$

b[10P])
$$y' - y = ty^2$$
. Solution $y(t) = -t + 1 + Ce^{-t}$

Bernaulli equation with
$$h = 2$$
, $y^{-2}y' - \frac{1}{y} = \frac{1}{z}$.

 $z' + z = -t$, $p = 1$, $P(t) = L$, $\mu(t) = e^{t}$

-Stetat=tet+et+C, $z = \frac{1}{\mu}$ Get+et+C=t+1+Ce-t

 $y = \frac{1}{z} = \frac{1}{-t+1+Ce^{-t}}$

5) Solve the following initial value problems.

a[15P])
$$y' - \frac{3}{t}y = t^3e^t$$
, $y(1) = 3$. Solution $y(t) = \frac{t^3(e^t + 3 - e)}{1 - 3}$
Linear: $\mu = e^{-3lnt} = t^{-3}$
 $y(t) = t^3(e^t + C)$
 $y(t) = t^3(e^t + C)$
 $y(\phi) = e + C = 3$, $C = 3 - e$

b[15P])
$$t^2y' = -y^2 + yt$$
, $y(1) = 1$. Solution $y(t) =$

This is a homogeneous equation
$$y' = -\left(\frac{3}{t}\right)^{2} + \frac{y}{t} = -V^{2} + V \quad \text{if } V = \frac{y}{t}$$

$$tv' + V = -V^{2} + V \quad \text{ore} \quad tv' = -V^{2}$$

$$-\frac{dv}{v^{2}} = \frac{dt}{t} \quad \frac{1}{v} = \ln(t) \times (t > 0)$$

$$V = \frac{1}{\ln(t) + C} \quad y = tv = \frac{t}{\ln(t) + C}$$

$$4(1) = 1 = \frac{1}{v} \quad \text{So} \quad C = 1$$

3) A tank contains 100 gal of brine made by dissolving 40 lb of salt in water. Pure water runs into the tank at the rate of 4 gal/min, and the mixture. which is kept uniform by stirring, runs out at the same rate. Denote by y(t) the amount of salt in the tank at time t.

a[8P])) Write an initial value problem that y(t) must satisfy.

Solution:
$$\frac{4}{3} = \frac{1}{25} 4$$
 and $y(0) = 40$

y=input-output: There is no salt in the input so, output 100 y(t)

b[10P]) Solve the initial value problem. Solution: $y(t) = 40 e^{-\frac{t}{25}}$

$$\frac{dy}{y} = -\frac{dt}{25}, lny = -\frac{t}{25} + C \quad (y>0)$$

$$y = Ce^{-t/25}, Taking \quad t=0, y(0) = 40 = C$$

c[5P]) How much salt is in the tank after 10 min? Solution: $\frac{40e^{\frac{2}{5}} 26.8}{25}$ = $40e^{-\frac{16}{25}} 26.816$

4[12P]) Apply Picard's to compute the approximations $y_0(t)$, $y_1(t)$, and $y_2(t)$ to the solution of the initial value problem $y' = y^2 + 1$, y(0) = 0.

$$y = 0$$

 $y = 0 + \int_{0}^{t} 0^{3} + 1 du = \int_{0}^{t} du = t$
 $y = 0 + \int_{0}^{t} u^{2} + 1 du = \frac{1}{3} t^{3} + t$.

Name:	

Test 2, Thursday, Sept 26, 2010. For partial credit, show all your work!

1[24P]) Compute the Laplace transform of each of the following functions:

a)
$$\mathcal{L}\left(t^{3}e^{-2t}\right)(s)=$$

b)
$$\mathcal{L}\left(t\sin(4t) + e^{-3t}\cos(t)\right)(s) =$$

c)
$$\mathcal{L}((2te^t+1)(t^3+2))(s) =$$

2[24P]) Find the partial fraction decomposition of each of the following rational functions. You may use the convolution formula if you prefer.

a)
$$\frac{7s+9}{(s-1)(s+3)} =$$

b)
$$\frac{1}{(s-1)(s^2+1)} =$$

c)
$$\frac{1}{s(s-1)} =$$

3[16P]) Evaluate the following convolutions. You may use the Laplace transform if you prefer.

a)
$$t^2 * t =$$

b)
$$t * e^{-4t} =$$

3[36P]) Compute the inverse Laplace transform for each of the following functions:

a)
$$\mathcal{L}^{-1}\left(\frac{5}{s^2 + 6s + 9}\right) =$$

b)
$$\mathcal{L}^{-1}\left(\frac{2}{(s-1)(s^2+1)}\right) =$$

c)
$$\mathcal{L}^{-1}\left(\frac{s}{s^2+4s+5}\right)(t) =$$

d)
$$\mathcal{L}^{-1}\left(\frac{s+1}{((s+1)^2+1)^2}\right) =$$

A short table of Laplace transforms and inverse Laplace transform

$$\mathcal{L}(af(t) + bg(t))(s) = aF(s) + bG(s)$$

$$\mathcal{L}(e^{at}f(t))(s) = F(s-a)$$

$$\mathcal{L}(-tf(t))(s) = \frac{d}{ds}F(s)$$

$$\mathcal{L}(1)(s) = \frac{1}{2}$$

$$\mathcal{L}(t^n)(s) = \frac{n!}{s^{n+1}}$$

$$\mathcal{L}(e^{at})(s) = \frac{1}{s-a}$$

$$\mathcal{L}(\cos(bt))(s) = \frac{s}{s^2 + b^2}$$

$$\mathcal{L}(\sin(bt))(s) = \frac{b}{s^2 + b^2}$$

$$\mathcal{L}(f'(t))(s) = sF(s) - f(0)$$

$$\mathcal{L}(f * g(t))(s) = F(s)G(s)$$

$$\mathcal{L}^{-1}\left(\frac{1}{(s^2 + 1)^2}\right)(t) = \frac{1}{2}(\sin(t) - t\cos(t))$$

$$\mathcal{L}^{-1}\left(\frac{s}{(s^2 + 1)^2}\right)(t) = \frac{1}{2}t\sin(t)$$

Test 2, Thursday, Sept 26, 2010. For partial credit, show all your work!

1[24P]) Compute the Laplace transform of each of the following functions:

a)
$$\mathcal{L}(t^3e^{-2t})(s) = \frac{6}{(5+2)^4}$$

b)
$$\mathcal{L}(t\sin(4t) + e^{-3t}\cos(t))(s) = \frac{8s}{(s^2+16)^2} + \frac{s+3}{(s+3)^2+1}$$

c)
$$\mathcal{L}((2te^{t}+1)(t^{3}+2))(s) = \frac{48}{(S-1)^{5}} + \frac{6}{S^{4}} + \frac{4}{(S-1)^{2}} + \frac{2}{S}$$

2[24P]) Find the partial fraction decomposition of each of the following rational functions. You may use the convolution formula if you prefer.

a)
$$\frac{7s+9}{(s-1)(s+3)} = \frac{4}{5-1} + \frac{3}{5+3}$$

$$\frac{30+}{7s+9} = \frac{A}{s-1} + \frac{B}{s+3}$$
. Then

$$A+B=7$$

 $3A-B=9$
 $4A=16$ or $A=16/4=4$
 $B=7-A=7-16=3$

3[16P]) Evaluate the following convolutions. You may use the Laplace transform if you prefer.

a)
$$t^2 * t = \frac{1}{12} t^4$$
.

Use the Laplace hams form: $\mathcal{L}(t^2 * t) = \frac{2}{5^3} \cdot \frac{1}{5^2} = \frac{2}{5}$
 $= \frac{1}{12} \cdot \frac{4!}{5^5}$

3[36P]) Compute the inverse Laplace transform for each of the following functions:

a)
$$\mathcal{L}^{-1}\left(\frac{5}{s^2+6s+9}\right) = 5 \pm e^{-3} \pm e^{-3}$$

b)
$$\mathcal{L}^{-1}\left(\frac{2}{(s-1)(s^2+1)}\right) = e^{\frac{1}{2}} - cost - sint$$

$$\frac{2}{(s-1)(s^2+1)} - \frac{s+1}{s^2+1} + \frac{1}{s-1} = \frac{-s}{s^2+1} + \frac{1}{s^2+1} + \frac{1}{s-1}$$
(use problem #2-b)

c)
$$\mathcal{L}^{-1}\left(\frac{s}{s^2+4s+5}\right)(t) = e^{-2t}\left[ccst - sint\right]$$

$$\frac{s}{s^2+4s+5} = \frac{s}{(s+2)^2+1} = \frac{s+2}{(s+2)^2+1} = \frac{2}{(s+2)^2+1}$$

d)
$$\mathcal{L}^{-1}\left(\frac{s+1}{((s+1)^2+1)^2}\right) = \frac{\text{tessint}}{2}$$

(use the last formula in the table)

A short table of Laplace transforms and inverse Laplace transform

$$\mathcal{L}(af(t) + bg(t))(s) = aF(s) + bG(s)$$

$$\mathcal{L}(e^{at}f(t))(s) = F(s - a)$$

$$\mathcal{L}(-tf(t))(s) = \frac{d}{ds}F(s)$$

$$\mathcal{L}(1)(s) = \frac{1}{2}$$

$$\mathcal{L}(t^n)(s) = \frac{n!}{s^{n+1}}$$

$$\mathcal{L}(e^{at})(s) = \frac{1}{s - a}$$

$$\mathcal{L}(\cos(bt))(s) = \frac{s}{s^2 + b^2}$$

$$\mathcal{L}(\sin(bt))(s) = \frac{b}{s^2 + b^2}$$

$$\mathcal{L}(f'(t))(s) = sF(s) - f(0)$$

$$\mathcal{L}(f * g(t))(s) = F(s)G(s)$$

$$\mathcal{L}^{-1}\left(\frac{1}{(s^2 + 1)^2}\right)(t) = \frac{1}{2}(\sin(t) - t\cos(t))$$

$$\mathcal{L}^{-1}\left(\frac{s}{(s^2 + 1)^2}\right)(t) = \frac{1}{2}t\sin(t)$$

Name: Solutions

Test 3, Thursday, Nov. 18, 2010. For partial credit, show all your work!

1[12P]) For each of the following differential equations determine if it is linear (Y=linear) or not (N=not):

L(y)	Y	N
$y'' + y' + y = \sin(t)$	×	
y'' + y'y = t		×
$y'' + \cos(y) = \cos(t)$		X
$y'' + y' + \cos(t) = y$	X	

2[6P]) Show that $y(t) = t^{1/2}$ is a solution to the differential equation $4t^2y'' + y = 0$.

3[7]) For the linear operator $L = D^2 + 4D + 4$ determine $L(te^{-t}) =$

$$y = te^{-t}$$
 $y' = -te^{-t} + e^{-t}$
 $y'' = -te^{-t} + e^{-t}$
 $y''' = -te^{-t} + e^{-t}$

424"+4 = - t1/2+t1/2=0

4[45P]) Find the general solution to each of the following differential equations:

a)
$$y'' - 3y' + 2y = e^t$$
. Solution $y(t) = c_1 e^t + c_2 e^{2t} - t e^t$
 $S^2 - 3S + 2 = (S - 1)(S - 2)$
 $y_h = c_1 e^t + c_2 e^t$
 $y_h = c_1 e^t + c_2 e^t$
 $y_h = -t_1 e^t$
 $y_h = -t_2 e^t$

b) $y'' - 4y' + 4y = e^t$. Solution $y(t) = C_1 e^{2t} + C_2 t e^{-t} + e^{-t}$ $S^2 - 4s + 4 = (s - 2)^2$

c)
$$y'' - 4y' + 5y = 1$$
. Solution $y(t) = e^{2t}(c, cos(t) + c, sin(t)) + \frac{1}{5}$
 $s^2 - 4s + 5 = (s - 2)^2 + 1$

5[15P]) Find the general solution to the differential equation $y'' + y' - 2y = tc^t$.

Solution:
$$y(1) = 5^{2} + 5 - 2 = (6 + 2)(5 - 1)$$
 $y_{1}(1) = c_{1}e^{-2t} + c_{2}e^{t}$
 $y_{1}(1) : wnite y_{2} = c_{1}(1)e^{-2t} + c_{2}(1)e^{t}$. Then

 $c_{1}e^{-2t} + c_{2}e^{t} = 0$
 $c_{1}e^{-2t} + c_{2}e^{t} = 1e^{t}$
 $c_{1}e^{-2t} + c_{2}e^{t} = 1e^{t}$
 $c_{2}e^{-2t} + c_{2}e^{t} = 1e^{t}$
 $c_{3}e^{-2t} + c_{2}e^{t} = 1e^{t}$
 $c_{4}e^{-2t} + c_{2}e^{t} = 1e^{t}$
 $c_{5}e^{-2t} + c_{5}e^{t} = 1e^{t}$
 $c_{7}e^{-2t} + c_{7}e^{t} + c_{7}e^{t} + c_{7}e^{t}$
 $c_{7}e^{-2t} + c_{7}e^{t} + c_{7}e^{t}$
 $c_{7}e^{-2t} + c_{7}e^{-2t}$
 $c_{7}e^{-2$

6[15P]) Solve the initial value problem $t^2y'' + ty' - 4y = 0$, y(1) = 1, y'(1) = 1.

Solution:
$$y(t) = \frac{1}{4}(3t^2 - t^{-2})$$

Euler equation: $Y(x) - 4Y(x) = 0$, $Y(x) = c_1e^{2x} + c_2e^{-2x}$
 $g(t) = c_1t^2 + c_2t^{-2}$ $c_1+c_2=1$
 $g'(t) = 2c_1t^2 - 2c_2t^{-2}$ $2c_1-2c_2=1$

Final, Tuesday, Dec. 7, 2010, 12:30-2:30 For partial credit, show all your work!

1[10P]) Let $L = D^2 + 3tD + 2$. What is $L(e^t + t) =$

2[48P]) Find the general solution to each of the following differential equation:

a)
$$y' = -2ty$$
. Solution: $y(t) =$

b)
$$y' = \frac{3y - t}{2ty}$$
. Solution: $y(t) =$

b)
$$y'' + y' - 6y = e^{2t}$$
. Solution: $y(t) =$

e)
$$y'' - 6y' + 10y = 0$$
. Solution: $y(t) =$

3[45P]) Solve each of the following initial value problems.

a)
$$y' - \frac{2}{t}y = t^2 \cos(t)$$
, $y(\pi) = 3$. Solution: $y(t) =$

b)
$$y'' + y' - 2y = 1$$
, $y(0) = 0$, $y'(0) = 1$. Solution $y(t) = 1$

c)
$$y'-y=\left\{ \begin{array}{ccc} 1 & \text{if} & 0\leq t<2\\ -1 & \text{if} & 1\leq t<\infty \end{array} \right.$$
 $y(0)=0.$ Solution: $y(t)=0$

4[8P]) Compute the Laplace transform $\mathcal{L}(t\cos(t))(s) =$

5[16P]) Compute the inverse Laplace transform for each of the following functions:

a)
$$\mathcal{L}^{-1}\left(\frac{7s+9}{s^2+2s-3}\right)(t) =$$

b)
$$\mathcal{L}^{-1}\left(\frac{s}{(s-1)(s^2+1)}\right)(t) =$$

5[8P]) Evaluate the convolution $t * e^t =$

6)[15P]) A tank contains 100 gal of brine made by dissolving 80 lb of salt in water. Pure water runs into the tank at the rate of 2 gal/min, and the mixture, which is kept uniform by stirring, runs out at the same rate. Find the amount of salt in the tank at any time t.

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Final, Tuesday, Dec. 7, 2010, 12:30-2:30 For partial credit, show all your work!

1[10P]) Let $L = D^2 + 4tD + 1$. Show that $\sin(t)$ is a solution to the differential equation $L(y) = 4t\cos(t)$.

2[48P]) Find the general solution to each of the following differential equation:

a)
$$y' = -2\cos(t)y$$
. Solution: $y(t) =$

b)
$$y' = \frac{3y^2 - t^2}{2ty}$$
. Solution: $y(t) =$

b)
$$y'' - 3y' + 2y = e^t$$
. Solution: $y(t) =$

e)
$$y'' - 6y' + 10y = 0$$
. Solution: $y(t) =$

3[45P]) Solve each of the following initial value problems.

a)
$$y' - \frac{3}{t}y = t^3e^t$$
, $y(1) = 3$. Solution: $y(t) =$

b)
$$y'' + y' - 2y = 1$$
, $y(0) = 0$, $y'(0) = 1$. Solution $y(t) = 0$

c)
$$y'-y=\left\{ \begin{array}{ccc} 1 & \text{if} & 0\leq t<2\\ -1 & \text{if} & 1\leq t<\infty \end{array} \right.$$
 $y(0)=0.$ Solution: $y(t)=0$

4[8P]) Compute the Laplace transform $\mathcal{L}(t\cos(t))(s) =$

5[16P]) Compute the inverse Laplace transform for each of the following functions:

a)
$$\mathcal{L}^{-1}\left(\frac{7s+9}{s^2+2s-3}\right)(t) =$$

b)
$$\mathcal{L}^{-1}\left(\frac{s}{(s-1)(s^2+1)}\right)(t) =$$

5[8P]) Evaluate the convolution $t * e^t =$

6)[15P]) A tank contains 100 gal of brine made by dissolving 80 lb of salt in water. Pure water runs into the tank at the rate of 4 gal/min, and the mixture, which is kept uniform by stirring, runs out at the same rate. Find the amount of salt in the tank at any time t.