

King Saud University
College of Science
Mathematical Department

Mid-Term 1/ 2017-2018
Full Marks: 25. Time 1H30min
24/10/2017

Question 1[4,4]. a) Find and sketch the largest local region of the xy -plane for which the initial value problem

$$\begin{cases} \sqrt{4 - x^2} \frac{dy}{dx} = \sqrt{9 - \ln(y - 1)} \\ y(0) = 2. \end{cases}$$

has a unique solution.

Solution:

$$\frac{dy}{dx} = \frac{\sqrt{9 - \ln(y - 1)}}{\sqrt{4 - x^2}} = f(x, y)$$

f is continuous for

$$\begin{aligned} 4 - x^2 &> 0 & , & & y - 1 > 0 \\ -x^2 &> -4 & , & & y > 1 \\ |x| &< 2 & & & \\ -2 &< x < 2 & & & \end{aligned}$$

$$f(x, y) = \frac{(9 - \ln(y - 1))^{\frac{1}{2}}}{\sqrt{4 - x^2}}, \quad \frac{\partial f}{\partial y} = \frac{\frac{1}{2}(9 - \ln(y - 1))^{-\frac{1}{2}}(\frac{1}{y-1})}{\sqrt{4 - x^2}}$$

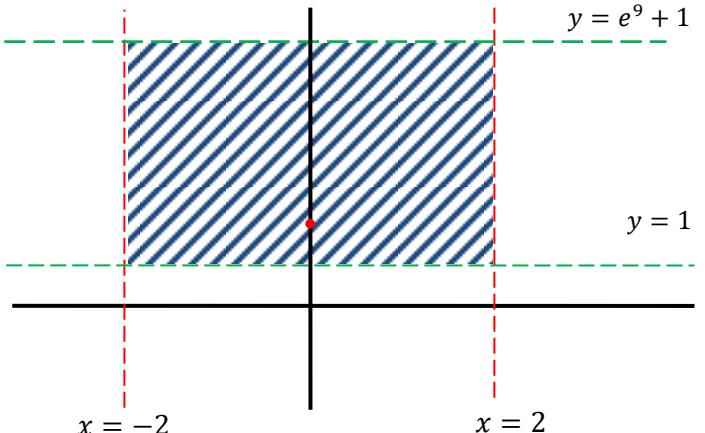
$$\frac{\partial f}{\partial y} = \frac{1}{2(y-1)\sqrt{9-\ln(y-1)}\sqrt{4-x^2}}$$

$$\frac{\partial f}{\partial y} \text{ is continuous for } -2 < x < 2, \quad 1 < y < e^9 + 1$$

f and $\frac{\partial f}{\partial y}$ are continuous on $\{(x, y) \in \mathcal{R}; -2 < x < 2, 1 < y < e^9 + 1\}$

$(0, 2) \in R_1 = \{(x, y); -2 < x < 2, 1 < y < e^9 + 1\}$

R_1 is the largest local region for which the Initial Value Problem has a unique solution



b) Find the solution of the differential equation:

$$(2xy + 2xy \ln y)dx + (2 + \ln y)(5 - x^2)dy = 0, \quad y > e^{-1}, \quad x \neq \pm\sqrt{5}.$$

Solution: by Separable D.E.

$$(2xy + 2xy \ln y)dx + (2 + \ln y)(5 - x^2)dy = 0$$

$$x(2y + 2y \ln y)dx + (2 + \ln y)(5 - x^2)dy = 0$$

$$\frac{x}{(5 - x^2)}dx = -\frac{2 + \ln y}{2y + 2y \ln y}dy$$

$$\begin{aligned} u &= 5 - x^2 \\ du &= -2xdx \\ -\frac{du}{2x} &= dx \end{aligned}$$

$$\begin{aligned} \int \frac{x}{(5 - x^2)}dx &= \int -\frac{2 + \ln y}{2y + 2y \ln y}dy \\ -\frac{1}{2} \int \frac{1}{u}du &= - \int \frac{2 + \ln y}{y(2 + 2 \ln y)}dy \end{aligned}$$

$$\text{Multiply -1} \quad -\frac{1}{2} \int \frac{1}{u}du = -\frac{1}{2} \int \frac{2+s}{1+s}ds$$

$$\begin{aligned} s &= \ln y \\ ds &= \frac{1}{y}dy \\ ds &= dy \end{aligned}$$

$$\frac{1}{2} \int \frac{1}{u}du = \frac{1}{2} \int \frac{1+1+s}{1+s}ds$$

$$\text{Multiply 2} \quad \frac{1}{2} \int \frac{1}{u}du = \frac{1}{2} \int \frac{1}{1+s} + \frac{1+s}{1+s}ds$$

$$\int \frac{1}{u}du = \int \frac{1}{1+s} + 1 ds$$

$$\ln u + c = s + \ln(1 + s)$$

$$\ln(5 - x^2) + c = \ln y + \ln(1 + \ln y)$$

Question 2[4,4]. a) Solve the initial value problem

$$\begin{cases} \sqrt{y} \cdot y' + y^{3/2} = 1, & y > 0 \\ y(0) = 4. \end{cases}$$

Solution: by Bernoulli's Equation D.E.

$$\sqrt{y} * y' + y^{\frac{3}{2}} = 1$$

$$\text{Divide by } y^n \quad y' + y = y^{-\frac{1}{2}}$$

$$\text{Eq1} \quad y^{\frac{1}{2}} y' + y^{\frac{3}{2}} = 1$$

$$\text{Multiply } \mu(x) \quad w' + w \frac{3}{2} = \frac{3}{2}$$

$$y^n = y^{-\frac{1}{2}}$$

$$w = y^{1+\frac{1}{2}}$$

$$w = y^{\frac{3}{2}}$$

$$w' = \frac{3}{2} y^{\frac{1}{2}} y'$$

$$\frac{2}{3} w' y^{-\frac{1}{2}} = y'$$

$$e^x w' + e^x w \frac{3}{2} = e^x$$

$$e^{\frac{3}{2}x} w' + e^{\frac{3}{2}x} w \frac{3}{2} = e^{\frac{3}{2}x} \frac{3}{2}$$

$$\frac{d}{dx} \left(w e^{\frac{3}{2}x} \right) = e^{\frac{3}{2}x} \frac{3}{2}$$

$$\int \frac{d}{dx} \left(w e^{\frac{3}{2}x} \right) dx = \int e^{\frac{3}{2}x} \frac{3}{2} dx$$

$$P(x) = \frac{3}{2}$$

$$Q(x) = \frac{3}{2}$$

$$\mu(x) = e^{\int P(x) dx}$$

$$\mu(x) = e^{\int \frac{3}{2} dx}$$

$$\mu(x) = e^{\frac{3}{2}x}$$

$$w e^{\frac{3}{2}x} = e^{\frac{3}{2}x} + c$$

$$w = 1 + \frac{c}{e^{\frac{3}{2}x}}$$

$$y^{\frac{3}{2}} = 1 + \frac{c}{e^{\frac{3}{2}x}}$$

$$c = (4)^{\frac{3}{2}} - 1 ; c = 7$$

b) Solve the differential equation

$$(3xy + 3y - 4)dx + (x+1)^2 dy = 0, \quad x > -1.$$

Solution: by First order linear D.E.

$$(3xy + 3y - 4)dx + (x+1)^2 dy = 0$$

$$3xy + 3y - 4 + (x+1)^2 \frac{dy}{dx} = 0$$

$$3y(x+1) - 4 + (x+1)^2 \frac{dy}{dx} = 0$$

$$3y(x+1) + (x+1)^2 \frac{dy}{dx} = 4$$

$$(x+1)^2 \frac{dy}{dx} + 3y(x+1) = 4$$

Multiply by $\mu(x)$

$$y' + y\left(\frac{3}{x+1}\right) = \frac{4}{(x+1)^2}$$

$P(x) = \frac{3}{x+1}$
$Q(x) = \frac{4}{(x+1)^2}$
$\mu(x) = e^{\int \frac{1}{x+1} dx}$
$\mu(x) = e^{3 \ln x + 1}$
$\mu(x) = e^{(\ln x + 1)^3}$
$\mu(x) = (x+1)^3$

$$(x+1)^3 y' + y\left(\frac{3}{x+1}\right)(x+1)^3 = \frac{4}{(x+1)^2}(x+1)^3$$

$$(x+1)^3 y' + y\left(\frac{3}{x+1}\right)(x+1)^3 = 4(x+1)$$

$$\frac{d}{dx}(y(x+1)^3) = 4(x+1)$$

$$(y(x+1)^3) = \int 4(x+1) dx$$

$$y = \frac{2x^2}{(x+1)^3} + \frac{x}{(x+1)^3} + c$$

Question 3[4]. Find the general solution of the differential equation

$$(x^3 + xy^2 - y)dx + (y^3 + x^2y - x) dy = 0.$$

$$(x^3 + xy^2 - y)dx = M \quad ; \quad (y^3 + x^2y - x)dy = N$$

$$\frac{\partial M}{\partial y} = 2xy - 1 \quad ; \quad \frac{\partial N}{\partial x} = 2xy - 1$$

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

∴ D.E exact

$$\int (x^3 + xy^2 - y)dx = \frac{1}{4}x^4 + \frac{1}{2}x^2y^2 - xy$$

$$\int (y^3 + x^2y - x)dy = \frac{1}{4}y^4 + \frac{1}{2}x^2y^2 - xy$$

$$f(x, y) = \frac{1}{4}x^4 + \frac{1}{4}y^4 + \frac{1}{2}x^2y^2 - xy + c$$

$$c = \frac{x^4}{4} + \frac{y^4}{4} + \frac{x^2y^2}{2} - xy$$

Question 4[5] A thermometer reading $18^{\circ}F$, is brought into a room where the temperature is $70^{\circ}F$. One minute later the thermometer reading is $31^{\circ}F$. Determine the temperature reading at any time t . Find the temperature reading five minutes after the thermometer is first brought into the room.

$$T = Ts + ce^{kt}$$

$$T_0 = 18 \ . \ Ts = 70 \ . \ c = ?? \ . \ t = 0$$

$$18 = 70 + ce^0$$

$$18 - 70 = c$$

$$c = -52$$

$$T_1 = 31 \ . \ Ts = 70 \ . \ c = -52 \ . \ t = 1 \ . \ k = ??$$

$$31 = 70 - 52e^k$$

$$31 - 70 = -52e^k$$

$$\frac{-39}{-52} = e^k$$

$$\ln \frac{3}{4} = k \ln e$$

$$k = -0.2876$$

$$T_5 = ?? \ . \ Ts = 70 \ . \ c = -52 \ . \ t = 5 \ . \ k = -0.2876$$

$$T_5 = 70 - 52e^{5(-0.2876)}$$

$$T = 57.65$$