

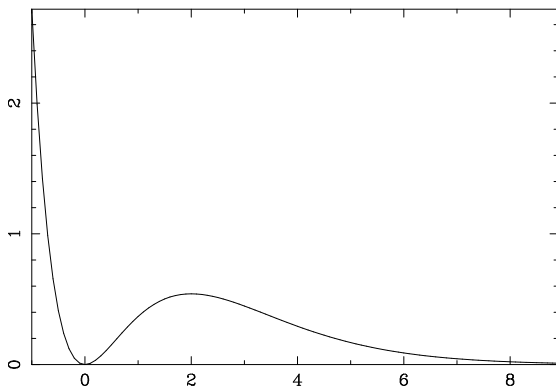
PC10372, Mathematics 2

Example Sheet 1 Solutions

Revision

1) Use the product rule. $\frac{dy}{dx} = 2xe^{-x} - x^2e^{-x}$. So at the stationary points $2x - x^2 = 0$ giving $x = 0$ or $x = 2$.

Note that as x becomes negative, y tends to ∞ . For large positive x , y tends to zero and the only zero is at $x = 0$.



2) $\theta = \tan^{-1}(-2/2) \rightarrow \theta = 3\pi/4$, and $r = \sqrt{2^2 + (-2)^2} = \sqrt{8} = 2^{3/2}$. Alternatively draw a Argand diagram.

Hence $z^4 = -2 + 2i$, $z^4 = 2^{3/2} \exp(i(3\pi/4 + 2n\pi))$ where $n = 0, 1, 2, 3, \dots$ so the solutions are

i) $z = 2^{3/8}e^{i3\pi/16} = 2^{3/8} \left(\cos \frac{3\pi}{16} + i \sin \frac{3\pi}{16} \right) = 1.0783 + 0.70481i$

ii) $z = 2^{3/8}e^{i11\pi/16} = 2^{3/8} \left(\cos \frac{11\pi}{16} + i \sin \frac{11\pi}{16} \right) = -0.70481 + 1.0783i$

iii) $z = 2^{3/8}e^{i19\pi/16} = 2^{3/8} \left(\cos \frac{19\pi}{16} + i \sin \frac{19\pi}{16} \right) = -1.0783 - 0.70481i$

iv) $z = 2^{3/8}e^{i27\pi/16} = 2^{3/8} \left(\cos \frac{27\pi}{16} + i \sin \frac{27\pi}{16} \right) = 0.70481 - 1.0783i$

3) Have to use L'Hopital's rule as the limit is indeterminate, $0/0$. So differentiate top and bottom

$$\lim_{x \rightarrow \pi} \frac{\cos^2(x/2)}{e^x - e^\pi} = \lim_{x \rightarrow \pi} \frac{2(1/2) \cos(x/2) \sin(x/2)}{e^x} = \frac{\cos(\pi/2) \sin(\pi/2)}{e^\pi} = 0$$

4)

i)

$$\begin{aligned}\frac{dy}{dt} &= \cos t - e^{-3t}, \text{ if } y = 3 \text{ when } t = 0 \\ \int dy &= \int (\cos t - e^{-3t}) dt \\ \therefore y &= \sin t + \frac{1}{3}e^{-3t} + c\end{aligned}$$

When $t = 0$, $y = 3$, so $3 = 0 + \frac{1}{3} + c$ and hence $c = 8/3$

ii)

$$\begin{aligned}y(1-x^2)^2 \frac{dy}{dx} &= x(1+y^2) \\ \text{Rearrange as} \\ \frac{y}{(1+y^2)} \frac{dy}{dx} &= \frac{x}{(1-x^2)^2} \\ \therefore \int \frac{y}{(1+y^2)} dy &= \int \frac{x}{(1-x^2)^2} dx\end{aligned}$$

Now use the substitutions $u = 1 + y^2$ and $w = 1 - x^2$, hence $du = 2y dy$ and $dw = -2x dx$

$$\begin{aligned}\therefore \frac{1}{2} \int \frac{du}{u} &= -\frac{1}{2} \int \frac{dw}{w^2} \\ \ln u &= \frac{1}{w} + c_1 \\ \therefore u &= 1 + y^2 = c_2 \exp\left(\frac{1}{w}\right) = c_2 \exp\left(\frac{1}{1-x^2}\right) \\ \therefore y &= \sqrt{c_2 \exp\left(\frac{1}{1-x^2}\right) - 1}\end{aligned}$$

where c_2 is a constant

iii)

$$\begin{aligned}\frac{dy}{dx} &= x + xy = x(1 + y) \\ \int \frac{dy}{1 + y} &= \int x dx \\ \therefore \ln(1 + y) &= \frac{x^2}{2} + c \\ 1 + y &= \exp\left(\frac{x^2}{2} + c\right) = A \exp\left(\frac{x^2}{2}\right) \\ y &= A \exp\left(\frac{x^2}{2}\right) - 1\end{aligned}$$

Since $y = 0$ when $x = 0$, $A = 1$.

5) Take the v terms to one side and the r terms to the other side:

$$\begin{aligned}\int v dv &= -GM \int \frac{1}{r^2} dr \\ \frac{v^2}{2} &= \frac{GM}{r} + c\end{aligned}$$

Using the initial conditions $v = u$ at $r = R$ we get

$$\begin{aligned}c &= -\frac{MG}{R} + \frac{u^2}{2} \\ \frac{v^2}{2} &= \frac{GM}{r} - \frac{MG}{R} + \frac{u^2}{2} \\ v &= \sqrt{2\left(\frac{GM}{r} - \frac{MG}{R} + \frac{u^2}{2}\right)}\end{aligned}$$

6) i) The equation is of the form $\frac{dy}{dt} + P(t) = Q(t)$ and the integrating factor is given by

$$I(t) = \exp\left(\int P(t) dt\right)$$

$$\therefore I(t) = \exp\left(\int -3 dt\right) = e^{-3t}$$

Now use $\frac{d(Iy)}{dt} = QI$

$$\therefore \frac{d(e^{-3t}y)}{dt} = e^{-2t}e^{-3t} = e^{-5t}$$

Integrating both sides

$$e^{-3t}y = \int e^{-5t} dt = -\frac{1}{5}e^{-5t} + c$$

$$\therefore y = -\frac{1}{5}e^{-2t} + ce^{3t}.$$

When $t = 0, y = 1$

$$\therefore 1 = -\frac{1}{5} + c, c = \frac{6}{5}$$

So $y = -\frac{1}{5}e^{-2t} + \frac{6}{5}e^{3t}$

ii) The integrating factor is given by

$$I(t) = \exp(P(t) dt) = \exp\left(\int 4 dt\right) = e^{4t}$$

$$\therefore \text{using } \frac{d(Iy)}{dt} = QI$$

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

Integrating both sides

$$e^{4t}y = \int (te^{4t} - 3e^{4t}) dt$$

Integrate the first term on the RHS by parts using

$$u = t \rightarrow \frac{du}{dt} = 1$$

$$\frac{dv}{dt} = e^{4t} \rightarrow v = \frac{1}{4}e^{4t}$$

$$\therefore \int te^{4t} dt = \frac{1}{4}te^{4t} - \frac{1}{4} \int e^{4t} dt = \frac{1}{4}te^{4t} - \frac{1}{16}e^{4t} + c$$

$$\text{Hence } e^{4t}y = \frac{1}{4}te^{4t} - \frac{1}{16}e^{4t} - \frac{3}{4}e^{4t} + c$$

$$\therefore y = \frac{1}{4}t - \frac{13}{16} + ce^{-4t}$$

$$\text{When } t = 0, y = 1, \text{ hence } 1 = -\frac{13}{16} + c, \text{ and } c = \frac{29}{16}$$

$$\therefore y = \frac{1}{4}t + \frac{29}{16}e^{-4t} - \frac{13}{16}$$

iii) Rewrite as $\frac{dy}{dx} + y \cos x = \cos x$, then the integrating factor is $I = e^{\int \cos x dx} = e^{\sin x}$.
So

$$\frac{d}{dx}(e^{\sin x}y) = e^{\sin x} \cos x$$

$$e^{\sin x}y = \int e^{\sin x} \cos x dx$$

Make the substitution $u = \sin x$, $du = \cos x dx$ to get

$$e^{\sin x}y = \int e^u du = e^u + c = e^{\sin x} + c$$

$$\therefore y = 1 + ce^{-\sin x}$$

(Note that the differential equation is also separable.)

7) A homogeneous equation is of the form $\frac{dy}{dx} = F\left(\frac{y}{x}\right)$ and can be solved by substituting $y = vx$ which will make the equation separable. Rearrange

$$\begin{aligned}\frac{dy}{dx} &= \frac{y - \sqrt{x^2 + y^2}}{x} = \frac{y}{x} - \frac{1}{x}\sqrt{x^2 + y^2} \\ &= \frac{y}{x} - \sqrt{\frac{x^2}{x^2} + \frac{y^2}{x^2}} = \frac{y}{x} - \sqrt{1 + \frac{y^2}{x^2}}\end{aligned}$$

So the equation is homogeneous. Substitute $v = y/x$, then $y = xv$ and $\frac{dy}{dx} = v + x\frac{dv}{dx}$ (product rule) then

$$\begin{aligned}v + x\frac{dv}{dx} &= v - \sqrt{1 + v^2} \\ \rightarrow x\frac{dv}{dx} &= -\sqrt{1 + v^2} \\ \rightarrow \int \frac{dv}{\sqrt{1 + v^2}} &= -\int \frac{dx}{x} \\ \rightarrow \sinh^{-1} v &= -\ln x + c \text{ (standard integrals)} \\ v &= \frac{y}{x} = \sinh(-\ln x + c)\end{aligned}$$

Rearranging to the more elegant form

$$y = x\frac{1}{2} (e^{-\ln x} e^c - e^{-\ln x} e^{-c}) = \left(K - \frac{x^2}{K}\right)$$

8) A Bernoulli equation has the form $\frac{dy}{dx} + g(x)y = h(x)y^n$, so here we have $g(x) = h(x) = 1$ and $n = 3$.

Make the substitution $w = y^{1-n} = y^{-2}$, hence $\frac{dw}{dx} = -2y^{-3}\frac{dy}{dx}$ and the equation becomes

$$\begin{aligned}-\frac{1}{2}\frac{dw}{dx} + w &= 1 \\ \frac{dw}{dx} &= 2(w - 1), \text{ which is now separable} \\ \int \frac{dw}{(w - 1)} &= 2 \int dx \\ \therefore \ln |w - 1| &= 2x + c \rightarrow w - 1 = Ae^{2x} \text{ where } A \text{ and } c \text{ are constants} \\ \therefore w &= y^{-2} = Ae^{2x} + 1 \\ y &= (Ae^{2x} + 1)^{-1/2}\end{aligned}$$

This solution should, as always, be checked by substitution back into the original equation.

9) i) Putting the v terms on one side and integrating we get

$$\int \frac{dv}{g + kv} = - \int dt$$
$$\frac{1}{k} \ln |g + kv| = -t + c$$
$$g + kv = Ae^{-kt} \rightarrow v = -\frac{Ae^{-kt} - g}{k}$$

ii) Re-express the equation as $\frac{dv}{dt} + kv = -g$. The integrating factor is e^{kt} giving

$$\frac{d}{dt} (e^{kt}v) = -ge^{kt}$$
$$e^{kt}v = -\frac{g}{k}e^{kt} + C$$
$$v = -\frac{g}{k} + Ce^{-kt}$$

which is the same as above.

iii) The initial condition gives

$$u = -\frac{g}{k} + C \rightarrow C = u + \frac{g}{k}$$
$$\text{Hence } v = \frac{g}{K} (e^{-kt} - 1) + ue^{-kt}$$