

Duration: 90 min.

Total marks: 25.

Calculators and ALL communication devices are NOT allowed during the examination.

Instructions: Answer the following questions. Remember to show all work in order to receive full credit.

1. [2 pts.] Given that $y = \Phi(x)$, prove (without solving the ODE) that $\Phi(x) = \sin x - \cos x$ is a solution to the initial value problem :

$$\frac{d^2y}{dx^2} + y = 0; \quad y(0) = -1, \quad y'(0) = 1$$

2. [4 pts. each] Solve the first order differential equations:

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

b. $[\sin(xy) + xy \cos(xy) + 2y]dx + [x^2 \cos(xy) + 2x]dy = 0.$

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

d. $(2x - 3y + 1)dx + (5x - 4y + 13)dy = 0$

e. $(2xy^2 - 3y^3)dx + (7 - 3xy^2)dy = 0$

3. [3 pts.] Find the orthogonal trajectories of the given family of curves

$$y^2 = 2 \ln(kxy), \quad \text{where } k, x > 0, y > 1$$

passing through the point $P(1,2)$, where k is a parameter.

1. Solve by substitution.

2.

- a. Linear in $y \Rightarrow$ since $(1 + 4xy(1 - x))dx + x^2(1 - x)dy = 0 \Rightarrow x^2 \frac{dy}{dx} + 4xy = \frac{1}{x-1}$, then dividing by x^2 we have: $\frac{dy}{dx} + \frac{4y}{x} = \frac{1}{x^2(x-1)}$ with I.F. = x^4 . Solving $\Rightarrow x^4 y = \int \frac{x^2}{(x-1)} dx \Rightarrow x^4 y = \ln|x-1| + \frac{x^2}{2} + x + c$ with $c = 0$. Then the solution is:

$$\boxed{x^4 y = \ln|x-1| + x^2 + x}$$

- b. Exact \Rightarrow where $\frac{\delta M}{\delta y} = \frac{\delta N}{\delta x} = 2x \cos(xy) - x^2 \sin(xy) + 2$. Let $F_y = N = x^2 \cos(xy) + 2x$, integrating w.r.t. $y \Rightarrow F(x, y) = x \sin(xy) + 2xy + h(x)$. Next, differentiating w.r.t. $x \Rightarrow F_x(x, y) = \sin(xy) + xy \cos(xy) + 2y + h'(x)$, therefore, $h'(x) = 0 \Rightarrow h(x) = k$, then the solution is: $F(x, y) = x \sin(xy) + 2xy + k$

- c. Bernoulli in $x \Rightarrow \frac{dx}{dy} + \frac{y^3}{2x} \left(\frac{(y^2 - 3x^2)}{y^4} \right) = 0 \Rightarrow \frac{dx}{dy} - \frac{3}{2}xy^{-1} = \frac{-1}{2}yx^{-1}$. Let $z = x^2$, then $\frac{dz}{dy} = 2x \frac{dx}{dy}$. Substituting in the D.E. $\Rightarrow \frac{dz}{dy} - 3zy^{-1} = -y$, with I.F. = y^{-3} . Solving $\Rightarrow y^{-3}z = -\int y^{-2} dy \Rightarrow \boxed{y^{-3}z = \frac{1}{y} + k \text{ with } k = 0}$.

- d. D.E. with linear coefficients in x & $y \Rightarrow$ For $l_1 = 2x - 3y + 1$ & $l_2 = 5x - 4y + 13$, l_1 & l_2 intersect at $P(-5, -3)$. Choose change of variables: $x = s - 5, y = t - 3 \Rightarrow (2s - 3t)ds + (5s - 4t)dt = 0$. Solve as homog. in s & $t \Rightarrow$

Let $z = \frac{s}{t} \Rightarrow \frac{1}{t} dt + \frac{2z-3}{2(z^2+z-2)} dz = 0$. Integrating,

$$\ln|t| + \frac{7}{6} \ln|z+2| - \frac{1}{6} \ln|z-1| = c \Rightarrow \boxed{\ln|y+3| + \frac{7}{6} \ln \left| \frac{x+5}{y+3} + 2 \right| - \frac{1}{6} \ln \left| \frac{x+5}{y+3} - 1 \right| = c}$$

- e. I.F. by inspection $\Rightarrow -3y^2(ydx + xdy) + 2xy^2 dx + 7dy = 0 \Rightarrow$

$$(ydx + xdy) - \frac{2}{3}xdx - \frac{7}{3y^2}dy = 0. \text{ Integrating, we have } \Rightarrow \boxed{xy - \frac{x^2}{3} + \frac{7}{3y} = k}$$

3. Differentiate the w.r.t. $x \Rightarrow \frac{dy}{dx} = \frac{y}{x(y^2 - 1)} \Rightarrow$ Then the orthogonal trajectories. D.E. is

$$\frac{dx}{dy} = \frac{y}{x(1 - y^2)}. \text{ Solving, } \int xdx = \int \frac{y}{(1 - y^2)} dy \Rightarrow$$

$$\frac{x^2}{2} = \frac{-1}{2} \int \frac{-2y}{(1 - y^2)} dy. \text{ The final solution is } \frac{x^2}{2} = -\frac{1}{2} \ln|1 - y^2| + c. \text{ Then the orthogonal trajectories to}$$

the equation that pass through $P(1, 2)$ is $\boxed{\frac{x^2}{2} = -[y + \ln|y - 1|] + \frac{1}{2}(\ln(3) + 1)}$.