1 INTRODUCTION TO DIFFERENTIAL EQUATIONS

1.1 Definitions and Terminology

1. Second order; linear

2. Third order; nonlinear because of $(dy/dx)^4$

3. Fourth order; linear

4. Second order; nonlinear because of $\cos(r+u)$

5. Second order; nonlinear because of $(dy/dx)^2$ or $\sqrt{1+(dy/dx)^2}$

6. Second order; nonlinear because of R^2

7. Third order; linear

8. Second order; nonlinear because of $\dot{x}^2$

9. Writing the boundary-value problem in the form $x(dy/dx)+y^2=1$, we see that it is nonlinear in y because of y^2. However, writing it in the form $(y^2-1)(dx/dy)+x=0$, we see that it is linear in x.

10. Writing the differential equation in the form $u(dv/du)+(1+u)v=ue^u$ we see that it is linear in v. However, writing it in the form $(v+uv-ue^u)(du/dv)+u=0$, we see that it is nonlinear in u.

11. From $y=e^{-x/2}$ we obtain $y'=-\frac{1}{2}e^{-x/2}$. Then $2y'+y=-e^{-x/2}+e^{-x/2}=0$.

12. From $y=\frac{6}{5}-\frac{6}{5}e^{-20t}$ we obtain $dy/dt=24e^{-20t}$, so that

$$\frac{dy}{dt}+20y=24e^{-20t}+20\left(\frac{6}{5}-\frac{6}{5}e^{-20t}\right)=24.$$

13. From $y=e^{3x}\cos 2x$ we obtain $y'=3e^{3x}\cos 2x-2e^{3x}\sin 2x$ and $y''=5e^{3x}\cos 2x-12e^{3x}\sin 2x$, so that $y''-6y'+13y=0$.

14. From $y=-\cos x\ln(\sec x+\tan x)$ we obtain $y'=-1+\sin x\ln(\sec x+\tan x)$ and

$y''=\tan x+\cos x\ln(\sec x+\tan x)$. Then $y''+y=\tan x$.

15. The domain of the function, found by solving $x+2 \geq 0$, is $[-2, \infty)$. From $y' = 1 + 2(x+2)^{-1/2}$ we have

$$\begin{aligned}(y-x)y' &= (y-x)[1+(2(x+2)^{-1/2}] \\ &= y - x + 2(y-x)(x+2)^{-1/2} \\ &= y - x + 2[x + 4(x+2)^{1/2} - x](x+2)^{-1/2} \\ &= y - x + 8(x+2)^{1/2}(x+2)^{-1/2} = y - x + 8.\end{aligned}$$

An interval of definition for the solution of the differential equation is $(-2, \infty)$ because y' is not defined at $x = -2$.

16. Since $\tan x$ is not defined for $x = \pi/2 + n\pi$, n an integer, the domain of $y = 5\tan 5x$ is $\{x \mid 5x \neq \pi/2 + n\pi\}$ or $\{x \mid x \neq \pi/10 + n\pi/5\}$. From $y' = 25\sec^2 5x$ we have

$$y' = 25(1 + \tan^2 5x) = 25 + 25\tan^2 5x = 25 + y^2.$$

An interval of definition for the solution of the differential equation is $(-\pi/10, \pi/10)$. Another interval is $(\pi/10, 3\pi/10)$, and so on.

17. The domain of the function is $\{x \mid 4 - x^2 \neq 0\}$ or $\{x \mid x \neq -2 \text{ or } x \neq 2\}$. From $y' = 2x/(4-x^2)^2$ we have

$$y' = 2x\left(\frac{1}{4-x^2}\right)^2 = 2xy^2.$$

An interval of definition for the solution of the differential equation is $(-2, 2)$. Other intervals are $(-\infty, -2)$ and $(2, \infty)$.

18. The function is $y = 1/\sqrt{1 - \sin x}$, whose domain is obtained from $1 - \sin x \neq 0$ or $\sin x \neq 1$. Thus, the domain is $\{x \mid x \neq \pi/2 + 2n\pi\}$. From $y' = -\frac{1}{2}(1 - \sin x)^{-3/2}(-\cos x)$ we have

$$2y' = (1 - \sin x)^{-3/2}\cos x = [(1 - \sin x)^{-1/2}]^3 \cos x = y^3 \cos x.$$

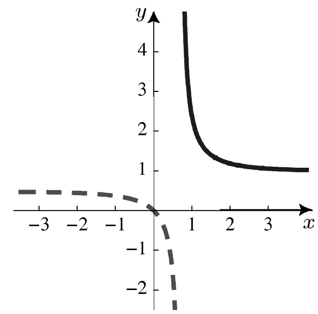
An interval of definition for the solution of the differential equation is $(\pi/2, 5\pi/2)$. Another interval is $(5\pi/2, 9\pi/2)$ and so on.

19. Writing $\ln(2X - 1) - \ln(X - 1) = t$ and differentiating implicitly we obtain

$$\begin{aligned}\frac{2}{2X-1}\frac{dX}{dt} - \frac{1}{X-1}\frac{dX}{dt} &= 1 \\ \left(\frac{2}{2X-1} - \frac{1}{X-1}\right)\frac{dX}{dt} &= 1 \\ \frac{2X - 2 - 2X + 1}{(2X-1)(X-1)}\frac{dX}{dt} &= 1 \\ \frac{dX}{dt} &= -(2X-1)(X-1) = (X-1)(1-2X).\end{aligned}$$

Exponentiating both sides of the implicit solution we obtain

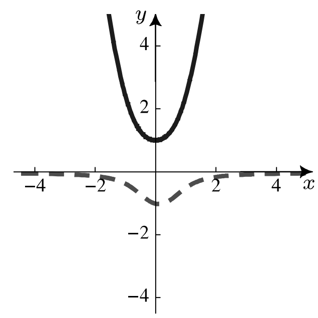
$$\begin{aligned}\frac{2X-1}{X-1} &= e^t \\ 2X-1 &= Xe^t - e^t \\ e^t - 1 &= (e^t-2)X \\ X &= \frac{e^t-1}{e^t-2}.\end{aligned}$$



Solving $e^t - 2 = 0$ we get $t = \ln 2$. Thus, the solution is defined on $(-\infty, \ln 2)$ or on $(\ln 2, \infty)$. The graph of the solution defined on $(-\infty, \ln 2)$ is dashed, and the graph of the solution defined on $(\ln 2, \infty)$ is solid.

20. Implicitly differentiating the solution, we obtain

$$\begin{aligned}-2x^2\frac{dy}{dx} - 4xy + 2y\frac{dy}{dx} &= 0 \\ -x^2\,dy - 2xy\,dx + y\,dy &= 0 \\ 2xy\,dx + (x^2-y)dy &= 0.\end{aligned}$$



Using the quadratic formula to solve $y^2 - 2x^2y - 1 = 0$ for y, we get $y = \left(2x^2 \pm \sqrt{4x^4+4}\right)/2 = x^2 \pm \sqrt{x^4+1}$. Thus, two explicit solutions are $y_1 = x^2 + \sqrt{x^4+1}$ and $y_2 = x^2 - \sqrt{x^4+1}$. Both solutions are defined on $(-\infty, \infty)$. The graph of $y_1(x)$ is solid and the graph of y_2 is dashed.

21. Differentiating $P = c_1e^t/\left(1+c_1e^t\right)$ we obtain

$$\begin{aligned}\frac{dP}{dt} &= \frac{\left(1+c_1e^t\right)c_1e^t - c_1e^t\cdot c_1e^t}{\left(1+c_1e^t\right)^2} = \frac{c_1e^t}{1+c_1e^t}\,\frac{\left[\left(1+c_1e^t\right)-c_1e^t\right]}{1+c_1e^t} \\ &= \frac{c_1e^t}{1+c_1e^t}\left[1 - \frac{c_1e^t}{1+c_1e^t}\right] = P(1-P).\end{aligned}$$

22. Differentiating $y = e^{-x^2}\int_0^x e^{t^2}\,dt + c_1e^{-x^2}$ we obtain

$$y' = e^{-x^2}e^{x^2} - 2xe^{-x^2}\int_0^x e^{t^2}\,dt - 2c_1xe^{-x^2} = 1 - 2xe^{-x^2}\int_0^x e^{t^2}\,dt - 2c_1xe^{-x^2}.$$

Substituting into the differential equation, we have

$$y' + 2xy = 1 - 2xe^{-x^2}\int_0^x e^{t^2}\,dt - 2c_1xe^{-x^2} + 2xe^{-x^2}\int_0^x e^{t^2}\,dt + 2c_1xe^{-x^2} = 1.$$

23. From $y = c_1e^{2x} + c_2xe^{2x}$ we obtain $\dfrac{dy}{dx} = (2c_1+c_2)e^{2x} + 2c_2xe^{2x}$ and $\dfrac{d^2y}{dx^2} = (4c_1+4c_2)e^{2x} + 4c_2xe^{2x}$, so that

$$\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + 4y = (4c_1+4c_2-8c_1-4c_2+4c_1)e^{2x} + (4c_2-8c_2+4c_2)xe^{2x} = 0.$$

24. From $y = c_1x^{-1} + c_2x + c_3x\ln x + 4x^2$ we obtain

$$\frac{dy}{dx} = -c_1x^{-2} + c_2 + c_3 + c_3\ln x + 8x,$$
$$\frac{d^2y}{dx^2} = 2c_1x^{-3} + c_3x^{-1} + 8,$$

and

$$\frac{d^3y}{dx^3} = -6c_1x^{-4} - c_3x^{-2},$$

so that

$$\begin{aligned} x^3\frac{d^3y}{dx^3} + 2x^2\frac{d^2y}{dx^2} - x\frac{dy}{dx} + y &= (-6c_1 + 4c_1 + c_1 + c_1)x^{-1} + (-c_3 + 2c_3 - c_2 - c_3 + c_2)x \\ &\qquad + (-c_3 + c_3)x\ln x + (16 - 8 + 4)x^2 \\ &= 12x^2. \end{aligned}$$

25. From $y = \begin{cases} -x^2, & x < 0 \\ x^2, & x \ge 0 \end{cases}$ we obtain $y' = \begin{cases} -2x, & x < 0 \\ 2x, & x \ge 0 \end{cases}$ so that $xy' - 2y = 0$.

26. The function $y(x)$ is not continuous at $x = 0$ since $\lim_{x\to 0^-} y(x) = 5$ and $\lim_{x\to 0^+} y(x) = -5$. Thus, $y'(x)$ does not exist at $x = 0$.

27. From $y = e^{mx}$ we obtain $y' = me^{mx}$. Then $y' + 2y = 0$ implies

$$me^{mx} + 2e^{mx} = (m+2)e^{mx} = 0.$$

Since $e^{mx} > 0$ for all x, $m = -2$. Thus $y = e^{-2x}$ is a solution.

28. From $y = e^{mx}$ we obtain $y' = me^{mx}$. Then $5y' = 2y$ implies

$$5me^{mx} = 2e^{mx} \quad \text{or} \quad m = \frac{2}{5}.$$

Thus $y = e^{2x/5} > 0$ is a solution.

29. From $y = e^{mx}$ we obtain $y' = me^{mx}$ and $y'' = m^2e^{mx}$. Then $y'' - 5y' + 6y = 0$ implies

$$m^2e^{mx} - 5me^{mx} + 6e^{mx} = (m-2)(m-3)e^{mx} = 0.$$

Since $e^{mx} > 0$ for all x, $m = 2$ and $m = 3$. Thus $y = e^{2x}$ and $y = e^{3x}$ are solutions.

30. From $y = e^{mx}$ we obtain $y' = me^{mx}$ and $y'' = m^2e^{mx}$. Then $2y'' + 7y' - 4y = 0$ implies

$$2m^2e^{mx} + 7me^{mx} - 4e^{mx} = (2m-1)(m+4)e^{mx} = 0.$$

Since $e^{mx} > 0$ for all x, $m = \frac{1}{2}$ and $m = -4$. Thus $y = e^{x/2}$ and $y = e^{-4x}$ are solutions.