

Quiz #1 (CSE 400.001)

Tuesday, March 19, 2002

Name: _____ E-mail: _____

Dept: _____ ID No: _____

1. (5 points) Find the general solution of the following differential equation.

$$\frac{y^2}{2} + 2ye^x + (y + e^x)\frac{dy}{dx} = 0$$

$$\left(\underbrace{\frac{y^2}{2} + 2ye^x}_{\text{P}} \right) dx + \left(\underbrace{y + e^x}_{\text{Q}} \right) dy = 0 \quad (+)$$

$$\frac{1}{Q} \left(\frac{\partial P}{\partial y} - \frac{\partial Q}{\partial x} \right) = \frac{1}{y+e^x} (y + 2e^x - e^x) = 1 \quad (+1)$$

$$F(x) = \exp \left(\int 1 dx \right) = e^x \quad (+1)$$

$$\left(\frac{1}{2}y^2e^x + 2ye^{2x} \right) dx + (ye^x + e^{2x}) dy = 0 : \text{exact}$$

$$u(x,y) = \frac{1}{2}y^2e^x + ye^{2x} + f_1(y) \quad (+1)$$

$$\frac{\partial u}{\partial y} = ye^x + e^{2x} + f_1'(y) = ye^x + e^{2x}$$

$$\therefore f_1(y) = \text{const}$$

$$\therefore u(x,y) = \frac{1}{2}y^2e^x + ye^{2x} + c = 0 \quad (+1)$$

2. (4 points) Solve the following initial value problem

$$xy' + 4y = 8x^4, \quad y(1) = 2.$$

$$y' + \frac{4}{x}y = 8x^3 \quad (+1)$$

$$\begin{aligned} y &= e^{-\int \frac{4}{x} dx} \cdot \left[\int e^{\int \frac{4}{x} dx} \cdot 8x^3 dx + C \right] \\ &= e^{-4 \ln x} \cdot \left[\int e^{4 \ln x} \cdot 8x^3 dx + C \right] \quad (+2) \\ &= x^{-4} \cdot \left[\int 8x^7 dx + C \right] \\ &= x^{-4} \left[x^8 + C \right] \\ &= x^4 + C \cdot x^{-4} \end{aligned}$$

$$2 = 1 + C \quad \therefore C = 1 \quad] \quad (+1)$$

$$\therefore y = x^4 + x^{-4}$$

3. (6 points) Apply Picard's iteration to the following problem. Compute $y_1(x)$ and $y_2(x)$.

$$y' = \frac{3y}{x}, \quad y(1) = 1.$$

$$f(x, y) = \frac{3y}{x}, \quad x_0 = 1, \quad y_0 = 1 \quad (+1)$$

$$y_1 = y_0 + \int_1^x f(t, y_0) dt = 1 + \int_1^x \frac{3}{t} dt = 1 + 3 \ln x \quad (+2)$$

$$\begin{aligned} y_2 &= y_0 + \int_1^x f(t, y_1) dt = 1 + \int_1^x \frac{3+9 \ln t}{t} dt \\ &= 1 + 3 \ln x + 9 \cdot \int_1^x \frac{\ln t}{t} dt \\ &= 1 + 3 \ln x + 9 \cdot \left[\frac{1}{2} (\ln t)^2 \right]_1^x \\ &= 1 + 3 \ln x + \frac{9}{2} (\ln x)^2 \quad (+3) \end{aligned}$$