

1 Introduction to Differential Equations

Exercises 1.1

1. Second-order; linear.
2. Third-order; nonlinear because of $(dy/dx)^3$.
3. The differential equation is first-order. Writing it 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 .
4. The differential equation is first-order. Writing it in the form $u(dx/dx) + (1 + u) = u^2$ we see that it is linear in u . However, writing it in the form $(x + u - u^2)(dy/dy) + u = 0$, we see that it is nonlinear in u .
5. Fourth-order; linear.
6. Second-order; nonlinear because of $\cos(x + u)$.
7. Second-order; nonlinear because of $\sqrt{1 + (dy/dx)^2}$.
8. Second-order; nonlinear because of $1/y^3$.
9. Third-order; linear.
10. Second-order; nonlinear because of x^2 .
11. From $y = e^{-t/2}$ we obtain $y' = -\frac{1}{2}e^{-t/2}$. Then $2y' + y = -e^{-t/2} + e^{-t/2} = 0$.
12. From $y = \frac{1}{2} - \frac{1}{2}e^{-2t}$ we obtain $dy/dt = 2e^{-2t}$, so that

$$\frac{dy}{dt} + 2ty = 2te^{-2t} = 2t\left(\frac{0}{2} - \frac{0}{2}e^{-2t}\right) = 2t.$$

13. From $y = e^{2t} \cos 2t$ we obtain $y' = 2e^{2t} \cos 2t - 2e^{2t} \sin 2t$ and $y'' = 2e^{2t} \cos 2t - 12e^{2t} \sin 2t$, so that $y'' - 4y' + 4y = 0$.
14. From $y = -\cos x$ (we $x + \tan x$) we obtain $y' = -1 + \sin x$ (we $x + \tan x$) and $y'' = \tan x + \sec x$ (we $x + \tan x$). Then $y'' + y = \tan x$.
15. 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

$$\frac{2X-1}{X-1} = e^t \implies 2X-1 = Xe^t - e^t \implies (e^t-1) = (e^t-2)X \implies X = \frac{e^t-1}{e^t-2}.$$

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.



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