### **Instructor's Resource Manual**

# Differential Equations with Boundary Value Problems

#### **EIGHTH EDITION**

and

# A First Course in Differential Equations

**TENTH EDITION** 

**Dennis Zill** 

**Warren S. Wright** 

Prepared by

**Warren S. Wright** 

**Carol D. Wright** 



BROOKS/COLE Of For Sale

© 2013 Brooks/Cole, Cengage Learning

ALL RIGHTS RESERVED. No part of this work covered by the copyright herein may be reproduced, transmitted, stored, or used in any form or by any means graphic, electronic, or mechanical, including but not limited to photocopying, recording, scanning, digitizing, taping, Web distribution, information networks, or information storage and retrieval systems, except as permitted under Section 107 or 108 of the 1976 United States Copyright Act, without the prior written permission of the publisher except as may be permitted by the license terms below.

For product information and technology assistance, contact us at Cengage Learning Customer & Sales Support, 1-800-354-9706

For permission to use material from this text or product, submit all requests online at www.cengage.com/permissions

Further permissions questions can be emailed to permissionrequest@cengage.com

ISBN-13: 978-1-133-60229-3 ISBN-10: 1-133-60229-0

#### Brooks/Cole

20 Channel Center Street Boston, MA 02210 USA

Cengage Learning is a leading provider of customized learning solutions with office locations around the globe, including Singapore, the United Kingdom, Australia, Mexico, Brazil, and Japan. Locate your local office at: www.cengage.com/global

Cengage Learning products are represented in Canada by Nelson Education, Ltd.

To learn more about Brooks/Cole, visit www.cengage.com/brookscole

Purchase any of our products at your local college store or at our preferred online store www.cengagebrain.com

NOTE: UNDER NO CIRCUMSTANCES MAY THIS MATERIAL OR ANY PORTION THEREOF BE SOLD, LICENSED, AUCTIONED, OR OTHERWISE REDISTRIBUTED EXCEPT AS MAY BE PERMITTED BY THE LICENSE TERMS HEREIN.

#### READ IMPORTANT LICENSE INFORMATION

Dear Professor or Other Supplement Recipient:

Cengage Learning has provided you with this product (the "Supplement") for your review and, to the extent that you adopt the associated textbook for use in connection with your course (the "Course"), you and your students who purchase the textbook may use the Supplement as described below. Cengage Learning has established these use limitations in response to concerns raised by authors, professors, and other users regarding the pedagogical problems stemming from unlimited distribution of Supplements.

Cengage Learning hereby grants you a nontransferable license to use the Supplement in connection with the Course, subject to the following conditions. The Supplement is for your personal, noncommercial use only and may not be reproduced, posted electronically or distributed, except that portions of the Supplement may be provided to your students IN PRINT FORM ONLY in connection with your instruction of the Course, so long as such students are advised that they may not copy or distribute

any portion of the Supplement to any third party. You may not sell, license, auction, or otherwise redistribute the Supplement in any form. We ask that you take reasonable steps to protect the Supplement from unauthorized use, reproduction, or distribution. Your use of the Supplement indicates your acceptance of the conditions set forth in this Agreement. If you do not accept these conditions, you must return the Supplement unused within 30 days of receipt.

All rights (including without limitation, copyrights, patents, and trade secrets) in the Supplement are and will remain the sole and exclusive property of Cengage Learning and/or its licensors. The Supplement is furnished by Cengage Learning on an "as is" basis without any warranties, express or implied. This Agreement will be governed by and construed pursuant to the laws of the State of New York, without regard to such State's conflict of law rules.

Thank you for your assistance in helping to safeguard the integrity of the content contained in this Supplement. We trust you find the Supplement a useful teaching tool.

#### **CONTENTS**

Chapter 1	Introduction To Differential Equations	1
Chapter 2	First-Order Differential Equations	30
Chapter 3	Modeling With First-Order Differential Equations	93
Chapter 4	Higher-Order Differential Equations	138
Chapter 5	Modeling With Higher-Order Differential Equations	256
Chapter 6	Series Solutions of Linear Equations	304
Chapter 7	The Laplace Transform	394
Chapter 8	Systems of Linear First-Order Differential Equations	472
Chapter 9	Numerical Solutions of Ordinary Differential Equations	531
Chapter 10	Plane autonomous systems	556
Chapter 11	Orthogonal functions and Fourier series	588
Chapter 12	Boundary-value Problems in Rectangular Coordinates	639
Chapter 13	Boundary-value Problems in Other Coordinate Systems	728
Chapter 14	Integral Transform method	781
Chapter 15	Numerical Solutions of Partial Differential Equations	831
App I		853
App II		855

# **Not For Sale**

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  $\mathbb{R}^2$
- 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  $x + 2 \ge 0$ , is  $[-2, \infty)$ . From  $y' = 1 + 2(x + 2)^{-1/2}$  we have

$$(y-x)y' = (y-x)[1 + (2(x+2)^{-1/2}]$$

$$= y-x+2(y-x)(x+2)^{-1/2}$$

$$= y-x+2[x+4(x+2)^{1/2}-x](x+2)^{-1/2}$$

$$= y-x+8(x+2)^{1/2}(x+2)^{-1/2} = y-x+8.$$

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

$$\frac{2}{2X-1} \frac{dX}{dt} - \frac{1}{X-1} \frac{dX}{dt} = 1$$

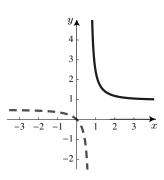
$$\left(\frac{2}{2X-1} - \frac{1}{X-1}\right) \frac{dX}{dt} = 1$$

$$\frac{2X-2-2X+1}{(2X-1)(X-1)} \frac{dX}{dt} = 1$$

$$\frac{dX}{dt} = -(2X-1)(X-1) = (X-1)(1-2X).$$

Exponentiating both sides of the implicit solution we obtain

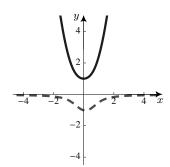
$$\begin{aligned} \frac{2X-1}{X-1} &= e^t \\ 2X-1 &= Xe^t - e^t \\ e^t - 1 &= (e^t - 2)X \\ X &= \frac{e^t - 1}{e^t - 2} \,. \end{aligned}$$



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

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



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  $P = c_1 e^t / (1 + c_1 e^t)$  we obtain

$$\frac{dP}{dt} = \frac{\left(1 + c_1 e^t\right) c_1 e^t - c_1 e^t \cdot c_1 e^t}{\left(1 + c_1 e^t\right)^2} = \frac{c_1 e^t}{1 + c_1 e^t} \frac{\left[\left(1 + c_1 e^t\right) - c_1 e^t\right]}{1 + c_1 e^t}$$
$$= \frac{c_1 e^t}{1 + c_1 e^t} \left[1 - \frac{c_1 e^t}{1 + c_1 e^t}\right] = P(1 - P).$$

**22.** Differentiating  $y = e^{-x^2} \int_0^x e^{t^2} dt + c_1 e^{-x^2}$  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

$$y' + 2xy = 1 - 2xe^{-x^2} \int_0^x e^{t^2} dt - 2c_1 xe^{-x^2} + 2xe^{-x^2} \int_0^x e^{t^2} dt + 2c_1 xe^{-x^2} = 1.$$

**23.** From  $y = c_1 e^{2x} + c_2 x e^{2x}$  we obtain  $\frac{dy}{dx} = (2c_1 + c_2)e^{2x} + 2c_2 x e^{2x}$  and  $\frac{d^2y}{dx^2} = (4c_1 + 4c_2)e^{2x} + 4c_2 x e^{2x}$ , 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  $y = c_1 x^{-1} + c_2 x + c_3 x \ln x + 4x^2$  we obtain

$$\frac{dy}{dx} = -c_1 x^{-2} + c_2 + c_3 + c_3 \ln x + 8x,$$

$$\frac{d^2 y}{dx^2} = 2c_1 x^{-3} + c_3 x^{-1} + 8,$$

and

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

so that

$$x^{3} \frac{d^{3}y}{dx^{3}} + 2x^{2} \frac{d^{2}y}{dx^{2}} - x \frac{dy}{dx} + y = (-6c_{1} + 4c_{1} + c_{1})x^{-1} + (-c_{3} + 2c_{3} - c_{2} - c_{3} + c_{2})x + (-c_{3} + c_{3})x \ln x + (16 - 8 + 4)x^{2}$$
$$= 12x^{2}.$$

- **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  $y'' = m^2 e^{mx}$ . 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  $y'' = m^2 e^{mx}$ . Then 2y'' + 7y' - 4y = 0 implies

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

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.

**31.** From  $y = x^m$  we obtain  $y' = mx^{m-1}$  and  $y'' = m(m-1)x^{m-2}$ . Then xy'' + 2y' = 0 implies

$$xm(m-1)x^{m-2} + 2mx^{m-1} = [m(m-1) + 2m]x^{m-1} = (m^2 + m)x^{m-1}$$
$$= m(m+1)x^{m-1} = 0.$$

Since  $x^{m-1} > 0$  for x > 0, m = 0 and m = -1. Thus y = 1 and  $y = x^{-1}$  are solutions.

**32.** From  $y = x^m$  we obtain  $y' = mx^{m-1}$  and  $y'' = m(m-1)x^{m-2}$ . Then  $x^2y'' - 7xy' + 15y = 0$  implies

$$x^{2}m(m-1)x^{m-2} - 7xmx^{m-1} + 15x^{m} = [m(m-1) - 7m + 15]x^{m}$$
$$= (m^{2} - 8m + 15)x^{m} = (m-3)(m-5)x^{m} = 0.$$

Since  $x^m > 0$  for x > 0, m = 3 and m = 5. Thus  $y = x^3$  and  $y = x^5$  are solutions.

In Problems 33–36 we substitute y = c into the differential equations and use y' = 0 and y'' = 0.

- **33.** Solving 5c = 10 we see that y = 2 is a constant solution.
- **34.** Solving  $c^2 + 2c 3 = (c+3)(c-1) = 0$  we see that y = -3 and y = 1 are constant solutions.
- **35.** Since 1/(c-1)=0 has no solutions, the differential equation has no constant solutions.
- **36.** Solving 6c = 10 we see that y = 5/3 is a constant solution.
- **37.** From  $x = e^{-2t} + 3e^{6t}$  and  $y = -e^{-2t} + 5e^{6t}$  we obtain

$$\frac{dx}{dt} = -2e^{-2t} + 18e^{6t}$$
 and  $\frac{dy}{dt} = 2e^{-2t} + 30e^{6t}$ .

Then

$$x + 3y = (e^{-2t} + 3e^{6t}) + 3(-e^{-2t} + 5e^{6t}) = -2e^{-2t} + 18e^{6t} = \frac{dx}{dt}$$

and

$$5x + 3y = 5(e^{-2t} + 3e^{6t}) + 3(-e^{-2t} + 5e^{6t}) = 2e^{-2t} + 30e^{6t} = \frac{dy}{dt}.$$

**38.** From  $x = \cos 2t + \sin 2t + \frac{1}{5}e^t$  and  $y = -\cos 2t - \sin 2t - \frac{1}{5}e^t$  we obtain

$$\frac{dx}{dt} = -2\sin 2t + 2\cos 2t + \frac{1}{5}e^t$$
 or  $\frac{dy}{dt} = 2\sin 2t - 2\cos 2t - \frac{1}{5}e^t$ 

and

$$\frac{d^2x}{dt^2} = -4\cos 2t - 4\sin 2t + \frac{1}{5}e^t \qquad \text{or} \qquad \frac{d^2y}{dt^2} = 4\cos 2t + 4\sin 2t - \frac{1}{5}e^t.$$

Then

$$4y + e^{t} = 4(-\cos 2t - \sin 2t - \frac{1}{5}e^{t}) + e^{t} = -4\cos 2t - 4\sin 2t + \frac{1}{5}e^{t} = \frac{d^{2}x}{dt^{2}}$$

and

$$4x - e^{t} = 4(\cos 2t + \sin 2t + \frac{1}{5}e^{t}) - e^{t} = 4\cos 2t + 4\sin 2t - \frac{1}{5}e^{t} = \frac{d^{2}y}{dt^{2}}.$$

## CHAPTER 1 INTRODUCTION TO DIFFERENTIAL EQUATIONS

#### **Discussion Problems**

- **39.**  $(y')^2 + 1 = 0$  has no real solutions because  $(y')^2 + 1$  is positive for all functions  $y = \phi(x)$ .
- **40.** The only solution of  $(y')^2 + y^2 = 0$  is y = 0, since, if  $y \neq 0$ ,  $y^2 > 0$  and  $(y')^2 + y^2 \geq y^2 > 0$ .
- **41.** The first derivative of  $f(x) = e^x$  is  $e^x$ . The first derivative of  $f(x) = e^{kx}$  is  $f'(x) = ke^{kx}$ . The differential equations are y' = y and y' = ky, respectively.
- **42.** Any function of the form  $y = ce^x$  or  $y = ce^{-x}$  is its own second derivative. The corresponding differential equation is y'' y = 0. Functions of the form  $y = c \sin x$  or  $y = c \cos x$  have second derivatives that are the negatives of themselves. The differential equation is y'' + y = 0.
- **43.** We first note that  $\sqrt{1-y^2} = \sqrt{1-\sin^2 x} = \sqrt{\cos^2 x} = |\cos x|$ . This prompts us to consider values of x for which  $\cos x < 0$ , such as  $x = \pi$ . In this case

$$\left. \frac{dy}{dx} \right|_{x=\pi} = \frac{d}{dx} (\sin x) \bigg|_{x=\pi} = \cos x \Big|_{x=\pi} = \cos \pi = -1,$$

but

$$\sqrt{1-y^2}\Big|_{x=\pi} = \sqrt{1-\sin^2\pi} = \sqrt{1} = 1.$$

Thus,  $y = \sin x$  will only be a solution of  $y' = \sqrt{1 - y^2}$  when  $\cos x > 0$ . An interval of definition is then  $(-\pi/2, \pi/2)$ . Other intervals are  $(3\pi/2, 5\pi/2)$ ,  $(7\pi/2, 9\pi/2)$ , and so on.

**44.** Since the first and second derivatives of  $\sin t$  and  $\cos t$  involve  $\sin t$  and  $\cos t$ , it is plausible that a linear combination of these functions,  $A \sin t + B \cos t$ , could be a solution of the differential equation. Using  $y' = A \cos t - B \sin t$  and  $y'' = -A \sin t - B \cos t$  and substituting into the differential equation we get

$$y'' + 2y' + 4y = -A\sin t - B\cos t + 2A\cos t - 2B\sin t + 4A\sin t + 4B\cos t$$
$$= (3A - 2B)\sin t + (2A + 3B)\cos t = 5\sin t.$$

Thus 3A - 2B = 5 and 2A + 3B = 0. Solving these simultaneous equations we find  $A = \frac{15}{13}$  and  $B = -\frac{10}{13}$ . A particular solution is  $y = \frac{15}{13} \sin t - \frac{10}{13} \cos t$ .

- **45.** One solution is given by the upper portion of the graph with domain approximately (0, 2.6). The other solution is given by the lower portion of the graph, also with domain approximately (0, 2.6).
- **46.** One solution, with domain approximately  $(-\infty, 1.6)$  is the portion of the graph in the second quadrant together with the lower part of the graph in the first quadrant. A second solution, with domain approximately (0, 1.6) is the upper part of the graph in the first quadrant. The third solution, with domain  $(0, \infty)$ , is the part of the graph in the fourth quadrant.

**47.** Differentiating  $(x^3 + y^3)/xy = 3c$  we obtain

$$\frac{xy(3x^2 + 3y^2y') - (x^3 + y^3)(xy' + y)}{x^2y^2} = 0$$

$$3x^3y + 3xy^3y' - x^4y' - x^3y - xy^3y' - y^4 = 0$$

$$(3xy^3 - x^4 - xy^3)y' = -3x^3y + x^3y + y^4$$

$$y' = \frac{y^4 - 2x^3y}{2xy^3 - x^4} = \frac{y(y^3 - 2x^3)}{x(2y^3 - x^3)}.$$

**48.** A tangent line will be vertical where y' is undefined, or in this case, where  $x(2y^3 - x^3) = 0$ . This gives x = 0 and  $2y^3 = x^3$ . Substituting  $y^3 = x^3/2$  into  $x^3 + y^3 = 3xy$  we get

$$x^{3} + \frac{1}{2}x^{3} = 3x \left(\frac{1}{2^{1/3}}x\right)$$
$$\frac{3}{2}x^{3} = \frac{3}{2^{1/3}}x^{2}$$
$$x^{3} = 2^{2/3}x^{2}$$
$$x^{2}(x - 2^{2/3}) = 0.$$

Thus, there are vertical tangent lines at x = 0 and  $x = 2^{2/3}$ , or at (0, 0) and  $(2^{2/3}, 2^{1/3})$ . Since  $2^{2/3} \approx 1.59$ , the estimates of the domains in Problem 46 were close.

- **49.** The derivatives of the functions are  $\phi_1'(x) = -x/\sqrt{25-x^2}$  and  $\phi_2'(x) = x/\sqrt{25-x^2}$ , neither of which is defined at  $x = \pm 5$ .
- **50.** To determine if a solution curve passes through (0,3) we let t=0 and P=3 in the equation  $P=c_1e^t/(1+c_1e^t)$ . This gives  $3=c_1/(1+c_1)$  or  $c_1=-\frac{3}{2}$ . Thus, the solution curve

$$P = \frac{(-3/2)e^t}{1 - (3/2)e^t} = \frac{-3e^t}{2 - 3e^t}$$

passes through the point (0,3). Similarly, letting t=0 and P=1 in the equation for the one-parameter family of solutions gives  $1 = c_1/(1+c_1)$  or  $c_1 = 1+c_1$ . Since this equation has no solution, no solution curve passes through (0,1).

- **51.** For the first-order differential equation integrate f(x). For the second-order differential equation integrate twice. In the latter case we get  $y = \int (\int f(x)dx)dx + c_1x + c_2$ .
- **52.** Solving for y' using the quadratic formula we obtain the two differential equations

$$y' = \frac{1}{x} \left( 2 + 2\sqrt{1 + 3x^6} \right)$$
 and  $y' = \frac{1}{x} \left( 2 - 2\sqrt{1 + 3x^6} \right)$ ,

so the differential equation cannot be put in the form dy/dx = f(x, y).

**53.** The differential equation yy' - xy = 0 has normal form dy/dx = x. These are not equivalent because y = 0 is a solution of the first differential equation but not a solution of the second.

**54.** Differentiating  $y = c_1 x + c_2 x^2$  we get  $y' = c_1 + 2c_2 x$  and  $y'' = 2c_2$ . Then  $c_2 = \frac{1}{2}y''$  and  $c_1 = y' - xy''$ , so

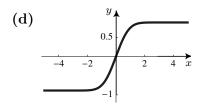
$$y = c_1 x + c_2 x^2 = (y' - xy'')x + \frac{1}{2}y''x^2 = xy' - \frac{1}{2}x^2y''.$$

The differential equation is  $\frac{1}{2}x^2y'' - xy' + y = 0$  or  $x^2y'' - 2xy' + 2y = 0$ .

- **55.** (a) Since  $e^{-x^2}$  is positive for all values of x, dy/dx > 0 for all x, and a solution, y(x), of the differential equation must be increasing on any interval.
  - (b)  $\lim_{x\to-\infty} \frac{dy}{dx} = \lim_{x\to-\infty} e^{-x^2} = 0$  and  $\lim_{x\to\infty} \frac{dy}{dx} = \lim_{x\to\infty} e^{-x^2} = 0$ . Since  $\frac{dy}{dx}$  approaches 0 as x approaches  $-\infty$  and  $\infty$ , the solution curve has horizontal asymptotes to the left and to the right.
  - (c) To test concavity we consider the second derivative

$$\frac{d^2y}{dx^2} = \frac{d}{dx}\left(\frac{dy}{dx}\right) = \frac{d}{dx}\left(e^{-x^2}\right) = -2xe^{-x^2}.$$

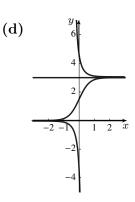
Since the second derivative is positive for x < 0 and negative for x > 0, the solution curve is concave up on  $(-\infty, 0)$  and concave down on  $(0, \infty)$ .



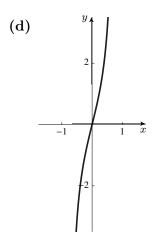
- **56.** (a) The derivative of a constant solution y = c is 0, so solving 5 c = 0 we see that c = 5 and so y = 5 is a constant solution.
  - (b) A solution is increasing where dy/dx = 5 y > 0 or y < 5. A solution is decreasing where dy/dx = 5 y < 0 or y > 5.
- **57.** (a) The derivative of a constant solution is 0, so solving y(a by) = 0 we see that y = 0 and y = a/b are constant solutions.
  - (b) A solution is increasing where dy/dx = y(a by) = by(a/b y) > 0 or 0 < y < a/b. A solution is decreasing where dy/dx = by(a/b y) < 0 or y < 0 or y > a/b.
  - (c) Using implicit differentiation we compute

$$\frac{d^2y}{dx^2} = y(-by') + y'(a - by) = y'(a - 2by).$$

Solving  $d^2y/dx^2 = 0$  we obtain y = a/2b. Since  $d^2y/dx^2 > 0$  for 0 < y < a/2b and  $d^2y/dx^2 < 0$  for a/2b < y < a/b, the graph of  $y = \phi(x)$  has a point of inflection at y = a/2b.



- **58.** (a) If y = c is a constant solution then y' = 0, but  $c^2 + 4$  is never 0 for any real value of c.
  - (b) Since  $y' = y^2 + 4 > 0$  for all x where a solution  $y = \phi(x)$  is defined, any solution must be increasing on any interval on which it is defined. Thus it cannot have any relative extrema.
  - (c) Using implicit differentiation we compute  $d^2y/dx^2 = 2yy' = 2y(y^2 + 4)$ . Setting  $d^2y/dx^2 = 0$  we see that y = 0 corresponds to the only possible point of inflection. Since  $d^2y/dx^2 < 0$  for y < 0 and  $d^2y/dx^2 > 0$  for y > 0, there is a point of inflection where y = 0.



#### **Computer Lab Assignments**

**59.** In *Mathematica* use

$$\begin{split} & \text{Clear[y]} \\ & y[x_{-}] := x \text{ Exp[5x] Cos[2x]} \\ & y[x] \\ & y''''[x] - 20 \, y'''[x] + 158 \, y''[x] - 580 \, y'[x] + 841 \, y[x] \, // \, \text{Simplify} \end{split}$$

The output will show  $y(x) = e^{5x}x\cos 2x$ , which verifies that the correct function was entered, and 0, which verifies that this function is a solution of the differential equation.

**60.** In *Mathematica* use

$$\begin{split} & \text{Clear[y]} \\ & y[x\_] \! := 20 \, \text{Cos}[5 \, \text{Log[x]}] / \text{x} - 3 \, \text{Sin}[5 \, \text{Log[x]}] / \text{x} \\ & y[x] \\ & x \, ^{^{^{\prime}}} 3 \, y'''[x] \, + \, 2 \, x \, ^{^{^{\prime}}} 2 \, y''[x] \, + \, 20 \, x \, y'[x] \, - \, 78 \, y[x] \, / / \, \text{Simplify} \end{split}$$

The output will show  $y(x) = \frac{20\cos(5\ln x)}{x} - \frac{3\sin(5\ln x)}{x}$ , which verifies that the correct function was entered, and 0, which verifies that this function is a solution of the differential equation.

#### 1.2 Initial-Value Problems

- 1. Solving  $-1/3 = 1/(1+c_1)$  we get  $c_1 = -4$ . The solution is  $y = 1/(1-4e^{-x})$ .
- **2.** Solving  $2 = 1/(1 + c_1 e)$  we get  $c_1 = -(1/2)e^{-1}$ . The solution is  $y = 2/(2 e^{-(x+1)})$ .
- **3.** Letting x=2 and solving 1/3=1/(4+c) we get c=-1. The solution is  $y=1/(x^2-1)$ . This solution is defined on the interval  $(1,\infty)$ .
- **4.** Letting x = -2 and solving 1/2 = 1/(4+c) we get c = -2. The solution is  $y = 1/(x^2-2)$ . This solution is defined on the interval  $(-\infty, -\sqrt{2})$ .
- **5.** Letting x=0 and solving 1=1/c we get c=1. The solution is  $y=1/(x^2+1)$ . This solution is defined on the interval  $(-\infty,\infty)$ .
- **6.** Letting x = 1/2 and solving -4 = 1/(1/4 + c) we get c = -1/2. The solution is  $y = 1/(x^2 1/2) = 2/(2x^2 1)$ . This solution is defined on the interval  $(-1/\sqrt{2}, 1/\sqrt{2})$ .

In Problems 7–10 we use  $x = c_1 \cos t + c_2 \sin t$  and  $x' = -c_1 \sin t + c_2 \cos t$  to obtain a system of two equations in the two unknowns  $c_1$  and  $c_2$ .

7. From the initial conditions we obtain the system

$$c_1 = -1$$
$$c_2 = 8.$$

The solution of the initial-value problem is  $x = -\cos t + 8\sin t$ .

**8.** From the initial conditions we obtain the system

$$c_2 = 0$$
$$-c_1 = 1.$$

The solution of the initial-value problem is  $x = -\cos t$ .

**9.** From the initial conditions we obtain

$$\frac{\sqrt{3}}{2}c_1 + \frac{1}{2}c_2 = \frac{1}{2}$$
$$-\frac{1}{2}c_1 + \frac{\sqrt{3}}{2}c_2 = 0.$$

Solving, we find  $c_1 = \sqrt{3}/4$  and  $c_2 = 1/4$ . The solution of the initial-value problem is

$$x = (\sqrt{3}/4)\cos t + (1/4)\sin t.$$

10. From the initial conditions we obtain

$$\frac{\sqrt{2}}{2}c_1 + \frac{\sqrt{2}}{2}c_2 = \sqrt{2}$$
$$-\frac{\sqrt{2}}{2}c_1 + \frac{\sqrt{2}}{2}c_2 = 2\sqrt{2}.$$

Solving, we find  $c_1 = -1$  and  $c_2 = 3$ . The solution of the initial-value problem is

$$x = -\cos t + 3\sin t.$$

In Problems 11–14 we use  $y = c_1e^x + c_2e^{-x}$  and  $y' = c_1e^x - c_2e^{-x}$  to obtain a system of two equations in the two unknowns  $c_1$  and  $c_2$ .

11. From the initial conditions we obtain

$$c_1 + c_2 = 1$$
  
$$c_1 - c_2 = 2.$$

Solving, we find  $c_1 = \frac{3}{2}$  and  $c_2 = -\frac{1}{2}$ . The solution of the initial-value problem is

$$y = \frac{3}{2}e^x - \frac{1}{2}e^{-x}.$$

12. From the initial conditions we obtain

$$ec_1 + e^{-1}c_2 = 0$$
  
 $ec_1 - e^{-1}c_2 = e$ .

Solving, we find  $c_1 = \frac{1}{2}$  and  $c_2 = -\frac{1}{2}e^2$ . The solution of the initial-value problem is

$$y = \frac{1}{2}e^x - \frac{1}{2}e^2e^{-x} = \frac{1}{2}e^x - \frac{1}{2}e^{2-x}.$$