1 Introduction to Differential Equations

Exercises 1.1

1. Second-order; linear.

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

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 $u(dv/du) + (1 + u)v = ue^u$ 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.

5. Fourth-order; linear

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

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

8. Second-order; nonlinear because of $1/R^2$

9. Third-order; linear

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

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

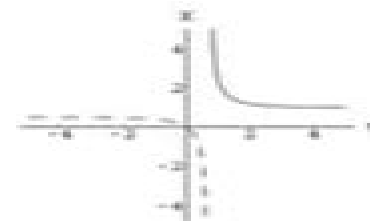$$\frac{dy}{dt} + 20y = 24e^{-20t} + 20\left(\frac{6}{5} - \frac{6}{5}e^{-20t}\right) = 24.$$

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. 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

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

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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