

Problem 1. (25 points)

Solve the following initial-value problem

$$\frac{dy}{dt} = \frac{2ty + 2t}{t^2 + 1}, \quad y(-1) = 3.$$

This differential equation is both separable and linear since

$$\frac{dy}{dt} = \frac{2t(y + 1)}{t^2 + 1} \quad \text{and} \quad \frac{dy}{dt} = \frac{2t}{t^2 + 1}y + \frac{2t}{t^2 + 1}.$$

We will solve it as a linear differential equation with

$$a(t) = -\frac{2t}{t^2 + 1}, \quad b(t) = \frac{2t}{t^2 + 1}.$$

The integrating factor is

$$\mu(t) = \exp\left(-\int \frac{2t \, dt}{t^2 + 1}\right) = \exp(-\ln|t^2 + 1|) = \exp(-\ln(t^2 + 1)) = \frac{1}{t^2 + 1}.$$

The general solution is

$$\begin{aligned} y(t) &= (t^2 + 1) \left(\int \frac{1}{t^2 + 1} \frac{2t}{t^2 + 1} dt + C \right) = (t^2 + 1) \left(\int \frac{2t \, dt}{(t^2 + 1)^2} + C \right) \\ &= (t^2 + 1) \left(\int \frac{ds}{s^2} + C \right), \quad s = t^2 + 1, \quad ds = 2t \, dt \\ &= (t^2 + 1) \left(-\frac{1}{s} + C \right) = (t^2 + 1) \left(-\frac{1}{t^2 + 1} + C \right) = -1 + C(t^2 + 1). \end{aligned}$$

The initial condition implies

$$3 = y(-1) = -1 + C((-1)^2 + 1) = 2C - 1, \quad C = 2.$$

The solution is

$$y(t) = -1 + 2(t^2 + 1) = 2t^2 + 1.$$

Problem 2. (25 points)

A tank initially contains 60 gal of pure water. Brine containing 1 lb of salt per gallon enters the tank at 2 gal/min, and the well-stirred solution leaves the tank at the same rate.

- (a) If $S(t)$ is the amount of salt in the tank at time t , write the differential equation for the time rate of change of $S(t)$ and solve it.
 - (b) Find the concentration $c(t)$ of the salt in the tank at time t .
 - (c) What would be the limiting concentration of salt as $t \rightarrow \infty$?
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The inflow rate is $r_i = 2$ gal/min, the outflow rate is $r_o = 2$ gal/min, the inflow salt concentration is $c_i = 1$ lb/gal, $V_0 = 60$ gal is the initial volume and $S(0) = 0$ is the initial condition (only pure water is initially in the tank).

- (a) The time rate of change of $S(t)$ is given by

$$\frac{dS}{dt} = r_i c_i - r_o \frac{S}{60} = 2 - \frac{S}{30}.$$

This differential equation is linear

$$\frac{dS}{dt} + \frac{S}{30} = 2$$

and the integrating factor is

$$\mu(t) = \exp\left(\int \frac{dt}{30}\right) = e^{t/30}.$$

The solution is

$$S(t) = e^{-t/30} \left(\int 2 e^{t/30} dt + C \right) = e^{-t/30} (60 e^{t/30} + C) = 60 + C e^{-t/30}.$$

From the initial condition it follows

$$0 = S(0) = 60 + C, \quad C = -60.$$

Finally

$$S(t) = 60 - 60 e^{-t/30}.$$

- (b) Concentration $c(t)$ of the salt in the tank at time t is

$$c(t) = \frac{S(t)}{60} = 1 - e^{-t/30}.$$

- (c) The limiting concentration is

$$\lim_{t \rightarrow \infty} c(t) = \lim_{t \rightarrow \infty} (1 - e^{-t/30}) = 1.$$

Problem 3. (30 points)

A population of butterflies grows according to the logistic law

$$\frac{dp}{dt} = 0.002p(100 - p) = 0.2p - 0.002p^2, \quad t \geq 0.$$

- (a) Find the population $p(t)$ as the function of time t , if the initial population is 60.
 (b) Find $\lim_{t \rightarrow \infty} p(t)$ and determine limiting population in this model.
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(a) We start from

$$\frac{dp}{dt} = 0.002p(100 - p).$$

Using partial fractions

$$\frac{1}{p(100 - p)} = \frac{1}{100} \left(\frac{1}{p} + \frac{1}{100 - p} \right),$$

we derive

$$\int \frac{dp}{p(100 - p)} = \int 0.002 dt$$

$$\frac{1}{100} \int \left(\frac{1}{p} + \frac{1}{100 - p} \right) dp = 0.002 \int dt$$

$$\int \left(\frac{1}{p} + \frac{1}{100 - p} \right) dp = 0.2 \int dt$$

$$\ln |p| - \ln |100 - p| = 0.2t + C_1$$

$$\ln \left| \frac{p}{100 - p} \right| = 0.2t + C_1$$

$$\frac{p}{100 - p} = Ce^{0.2t}.$$

From the given initial condition $p(0) = 60$, we can find the constant C :

$$\frac{p(0)}{100 - p(0)} = Ce^{0.2 \cdot 0}, \quad \frac{60}{100 - 60} = C, \quad C = \frac{3}{2}.$$

The next step is to find the function $p(t)$:

$$\frac{p}{100 - p} = \frac{3}{2}e^{0.2t}$$

$$p = \frac{3}{2}e^{0.2t}(100 - p) = 150e^{0.2t} - \frac{3}{2}e^{0.2t}p$$

$$p \left(1 + \frac{3}{2}e^{0.2t} \right) = 150e^{0.2t}$$

$$p(t) = \frac{150e^{0.2t}}{1 + \frac{3}{2}e^{0.2t}} = \frac{150}{e^{-0.2t} + \frac{3}{2}}.$$

The solution can be obtained directly from the formula

$$p(t) = \frac{ap_0}{bp_0 + (a - bp_0)e^{-a(t-t_0)}}.$$

Here $a = 0.2$, $b = 0.002$, $t_0 = 0$, and $p_0 = 60$. Then

$$p(t) = \frac{12}{0.12 + (0.2 - 0.12)e^{-0.2t}} = \frac{12}{0.12 + 0.08e^{-0.2t}} = \frac{150}{1.5 + e^{-0.2t}}.$$

(b) The limiting population in this model is

$$\lim_{t \rightarrow \infty} p(t) = \lim_{t \rightarrow \infty} \frac{150}{1.5 + e^{-0.2t}} = \frac{150}{1.5} = 100 = \frac{a}{b}.$$

Problem 4. (20 points)

Find the orthogonal trajectories of the given family of curves

$$y = c e^x.$$

Here we can take $F(x, y, c) = y - c e^x$. Then from

$$F_x = -c e^x, \quad F_y = 1, \quad c = \frac{y}{e^x},$$

the orthogonal trajectories of the given family are the solution curves of the equation

$$\frac{dy}{dx} = \frac{F_y}{F_x} = -\frac{1}{y}.$$

This is a separable differential equation and we solve it as follows:

$$\int y \, dy = - \int dx$$
$$\frac{y^2}{2} = -x + c.$$