

# First-Order Linear Solutions

1) a.)  $y' + 2y = 5 \quad \left\{ \mu = e^{\int 2dx} = e^{2x} \right\} \rightarrow$   
 $e^{2x}y' + 2e^{2x}y = 5e^{2x} \rightarrow D[e^{2x}y] = 5e^{2x} \rightarrow$   
 $e^{2x}y = \int 5e^{2x}dx \rightarrow e^{2x}y = 5 \cdot \frac{1}{2}e^{2x} + c \rightarrow$

$$e^{2x}y = \frac{5}{2}e^{2x} + c$$

b.)  $y' + 1 \cdot y = e^{3x} \quad \left\{ \mu = e^{\int 1 dx} = e^x \right\} \rightarrow$   
 $e^x y' + e^x y = e^x \cdot e^{3x} = e^{4x} \rightarrow$   
 $D[e^x y] = e^{4x} \rightarrow e^x y = \int e^{4x}dx \rightarrow$

$$e^x y = \frac{1}{4}e^{4x} + c$$

c.)  $y' + 3x^2 \cdot y = x^2 \quad \left\{ \mu = e^{\int 3x^2 dx} = e^{x^3} \right\} \rightarrow$   
 $e^{x^3}y' + 3x^2 \cdot e^{x^3} \cdot y = x^2 e^{x^3} \rightarrow$   
 $D[e^{x^3}y] = x^2 e^{x^3} \rightarrow e^{x^3}y = \int x^2 e^{x^3}dx \rightarrow$

$$e^{x^3}y = \frac{1}{3}e^{x^3} + c$$

d.)  $x^2 y' + xy = 1 \rightarrow y' + \frac{1}{x} \cdot y = \frac{1}{x^2}$   
 $\left\{ \mu = e^{\int \frac{1}{x} dx} = e^{\ln x} = x \right\} \rightarrow$   
 $xy' + y = \frac{1}{x} \rightarrow D[xy] = \frac{1}{x} \rightarrow$

$$xy = \int \frac{1}{x} dx \rightarrow \boxed{xy = \ln|x| + C}$$

$$e.) (1+x^2)y' + xy + x^3 + x = 0 \rightarrow$$

$$(1+x^2)y' + xy = -x^3 - x \rightarrow$$

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

$$\left\{ u = e^{\int \frac{x}{1+x^2} dx} = e^{\frac{1}{2} \ln(1+x^2)} = e^{\ln(1+x^2)^{\frac{1}{2}}} \right.$$

$$= \sqrt{1+x^2} \quad \left. \right\} \rightarrow$$

$$(1+x^2)^{\frac{1}{2}}y' + \frac{x}{(1+x^2)^{\frac{1}{2}}}y = -x(1+x^2)^{\frac{1}{2}} \rightarrow$$

$$D[(1+x^2)^{\frac{1}{2}} \cdot y] = -x(1+x^2)^{\frac{1}{2}} \rightarrow$$

$$(1+x^2)^{\frac{1}{2}} \cdot y = - \int x(1+x^2)^{\frac{1}{2}} dx \rightarrow$$

$$(1+x^2)^{\frac{1}{2}} \cdot y = -\frac{2}{3} \cdot \frac{1}{2} (1+x^2)^{\frac{3}{2}} + C$$

$$f.) xy' + (1+x)y = e^{-x} \sin 2x \rightarrow$$

$$y' + \left(\frac{1}{x} + 1\right)y = \frac{1}{x} e^{-x} \sin 2x$$

$$\left\{ u = e^{\int \left(\frac{1}{x} + 1\right) dx} = e^{\ln x + x} \right.$$

$$= e^{\ln x} \cdot e^x = xe^x \quad \left. \right\} \rightarrow$$

$$xe^x y' + (1+x)e^x y = \sin 2x \rightarrow$$

$$D[ye^x] = \sin 2x \rightarrow ye^x = \int \sin 2x dx$$

$$\rightarrow \boxed{ye^x = -\frac{1}{2} \cos 2x + C}$$

$$g.) y' - y = x \quad \left\{ u = e^{\int -1 dx} = e^{-x} \right\} \rightarrow$$

$$e^{-x} y' - e^{-x} y = xe^{-x} \rightarrow D[e^{-x} y] = xe^{-x} \rightarrow$$

$$e^{-x} y = \int xe^{-x} dx \quad (\text{Let } u=x, dv = e^{-x} dx \\ \rightarrow du = 1 dx, v = -e^{-x})$$

$$= -xe^{-x} - \int e^{-x} dx$$

$$= -xe^{-x} - e^{-x} + C \rightarrow$$

$$\boxed{e^{-x} y = -xe^{-x} - e^{-x} + C}$$

$$h.) y' - 2y = xe^{2x} \quad \left\{ u = e^{\int -2 dx} = e^{-2x} \right\} \rightarrow$$

$$e^{-2x} y' - 2e^{-2x} y = x \rightarrow$$

$$D[e^{-2x} y] = x \rightarrow e^{-2x} y = \int x dx \rightarrow$$

$$e^{-2x} y = \frac{1}{2}x^2 + C \quad \text{and } x=0, y=2 \rightarrow$$

$$(1)(2) = 0 + C \rightarrow C = 2 \rightarrow \boxed{e^{-2x} y = \frac{1}{2}x^2 + 2}$$

$$i.) \cos x \cdot y' + \sin x \cdot y = 1 \rightarrow$$

$$y' + \frac{\sin x}{\cos x} y = \frac{1}{\cos x}$$

$$\left\{ \mu = e^{\int \frac{\sin x}{\cos x} dx} = e^{-\ln(\cos x)} \right.$$

$$= e^{\ln(\cos x)^{-1}} = \frac{1}{\cos x} \quad \left. \right\} \rightarrow$$

$$\frac{1}{\cos x} \cdot y' + \frac{1}{\cos x} \cdot \frac{\sin x}{\cos x} \cdot y = \frac{1}{\cos^2 x} \rightarrow$$

$$\sec x \cdot y' + \sec x \cdot \tan x \cdot y = \sec^2 x \rightarrow$$

$$D[\sec x \cdot y] = \sec^2 x \rightarrow$$

$$\sec x \cdot y = \int \sec^2 x dx \rightarrow$$

$$\boxed{\sec x \cdot y = \tan x + C}$$

$$j.) \quad y' + y = \frac{1 - e^{-2x}}{e^x + e^{-x}} \quad \left\{ \mu = e^{\int 1 dx} = e^x \right\} \rightarrow$$

$$e^x y' + e^x y = \frac{e^x - e^{-x}}{e^x + e^{-x}} \rightarrow$$

$$D[e^x y] = \frac{e^x - e^{-x}}{e^x + e^{-x}} \rightarrow$$

$$e^x y = \int \frac{e^x - e^{-x}}{e^x + e^{-x}} dx \rightarrow$$

$$e^x y = \ln(e^x + e^{-x}) + c$$

$$k.) (1+x)y' - xy = x + x^2 = x(1+x) \rightarrow$$

$$y' + \frac{-x}{1+x} \cdot y = \frac{x(1+x)}{(1+x)} = x$$

$$\left\{ \begin{array}{l} u = e^{\int \frac{-x}{1+x} dx} : \text{let } u = 1+x, x = u-1 \text{ and } du = dx, \\ \quad = e^{\int -\frac{(u-1)}{u} du} = e^{\int \left(-1 + \frac{1}{u}\right) du} \\ \quad = e^{-u + \ln u} = e^{-(1+x)} e^{\ln(1+x)} = \frac{1+x}{e^{1+x}} \end{array} \right\} \rightarrow$$

$$\frac{1+x}{e^{1+x}} \cdot y' - \frac{x}{e^{1+x}} \cdot y = \frac{x+x^2}{e^{1+x}} \rightarrow$$

$$D \left[ \frac{1+x}{e^{1+x}} \cdot y \right] = (x+x^2) e^{-1-x} \rightarrow$$

$$\frac{1+x}{e^{1+x}} \cdot y = \int (x+x^2) e^{-1-x} dx$$

$$\left\{ \begin{array}{l} \text{Let } u = x+x^2, dv = e^{-1-x} dx \\ \rightarrow du = (1+2x) dx, v = -e^{-1-x} \end{array} \right\}$$

$$= -(x+x^2) e^{-1-x} - \int (1+2x) e^{-1-x} dx$$

$$\left\{ \begin{array}{l} \text{Let } u = 1+2x, dv = e^{-1-x} dx \\ \rightarrow du = 2 dx, v = -e^{-1-x} \end{array} \right\}$$

$$\begin{aligned}
 &= -(x+x^2)e^{-1-x} \\
 &\quad + [-(1+2x)e^{-1-x} - 2 \int e^{-1-x} dx] \\
 &= -xe^{-1-x} - x^2e^{-1-x} - e^{-1-x} - 2xe^{-1-x} \\
 &\quad + 2 \cdot (-1)e^{-1-x} + C \\
 &= -3e^{-1-x} - 3xe^{-1-x} - x^2e^{-1-x} + C \rightarrow
 \end{aligned}$$

$$\boxed{\frac{1+x}{e^{1+x}} \cdot y = -3e^{-1-x} - 3xe^{-1-x} - x^2e^{-1-x}}$$

$$l.) \cos^2 x \sin x \cdot y' + \cos^3 x \cdot y = 1 \rightarrow$$

$$y' + \frac{\cos x}{\sin x} \cdot y = \frac{1}{\cos^2 x \cdot \sin x}$$

$$\left\{ u = e^{\int \frac{\cos x}{\sin x} dx} = e^{\ln(\sin x)} = \sin x \right\} \rightarrow$$

$$\sin x \cdot y' + \cos x \cdot y = \frac{1}{\cos^2 x} = \sec^2 x \rightarrow$$

$$D[\sin x \cdot y] = \sec^2 x \rightarrow \sin x \cdot y = \int \sec^2 x dx$$

$$\rightarrow \boxed{\sin x \cdot y = \tan x + C}$$

Math 17B  
Kouba  
Worksheet 2

Let  $S$  represent the amount (in pounds) of salt in each tank at time  $t$  minutes. Find a formula for  $S$  for each of the following and then answer the particular questions.

- 1.) A solution containing  $1/2$  lb. of salt per gallon flows into a tank at the rate of  $2$  gal./min. and the well-stirred mixture flows out of the tank at the same rate. The tank initially holds  $100$  gallons of solution containing  $5$  lbs. of salt.
  - a.) How much salt is in the tank after  $10$  minutes ? after  $1$  hour ?
  - b.) How much salt do you expect to be in the tank as  $t$  gets infinitely large ?
- 2.) Pure water flows into a tank at the rate of  $4$  gal./min. and the well-stirred mixture flows out of the tank at the rate of  $5$  gal./min. The tank initially holds  $200$  gallons of water containing  $50$  lbs. of salt.
  - a.) How many gallons of solution are in the tank after  $20$  minutes ?
  - b.) How much salt is in the tank after  $20$  minutes ? after  $2$  hours ?
  - c.) How long will it take the tank to be empty ?
- 3.) A large tank holds  $100$  gallons of fluid in which  $10$  pounds of salt is dissolved. A mixture containing  $1/2$  lb. of salt per gallon flows into the tank at the rate of  $6$  gal./min. and the well-stirred mixture flows out of the tank at the rate of  $4$  gal./min.
  - a.) How many gallons of solution are in the tank after  $10$  minutes ? after  $1$  hour ?
  - b.) How much salt is in the tank after  $10$  minutes ? after  $1$  hour ?
  - c.) In how many minutes will the tank contain  $40$  pounds of salt ? (HINT: Use a calculator with an equation solver to solve for  $t$  or just estimate the solution by trial-and-error.)
- 4.) Beer containing  $6\%$  alcohol per gallon is pumped into a vat which initially contains  $400$  gallons of beer at  $3\%$  alcohol. Beer is pumped into the tank at

the rate of 3 gal./min. and the well-stirred mixture is pumped out of the tank at the rate of 4 gal./min.

- a.) How many gallons of beer are in the vat after 10 minutes ? after 1 hour ? after 6 hours and 40 minutes ?
- b.) What is the percentage of alcohol in the vat after 10 minutes ? after 1 hour ?
- c.) When will the percentage of alcohol in the vat be 4% ? (HINT: Use a calculator with an equation solver to solve for t or just estimate the solution by trial-and-error.)

## Worksheet 2

### Solutions

Let  $S$  be lbs. of salt in tank at time  $t$ .

$$1.) \frac{dS}{dt} = (\text{Rate In}) - (\text{Rate Out})$$

$$= \left( \frac{\frac{1}{2} \text{ lb.}}{\text{gal.}} \right) \left( \frac{2 \text{ gal.}}{\text{min.}} \right) - \left( \frac{S \text{ lbs.}}{100 \text{ gal.}} \right) \left( \frac{2 \text{ gal.}}{\text{min.}} \right) \rightarrow$$

$$\boxed{\frac{dS}{dt} = 1 - \frac{1}{50} S} \rightarrow \int \frac{1}{1 - \frac{1}{50} S} dS = \int dt \rightarrow$$

$$-50 \ln \left| 1 - \frac{1}{50} S \right| = t + C \quad \text{and}$$

$$t = 0 \text{ min.}, S = 5 \text{ lbs.} \rightarrow$$

$$-50 \ln \left( \frac{9}{10} \right) = 0 + C \rightarrow C = -50 \ln \left( \frac{9}{10} \right) \rightarrow$$

$$-50 \ln \left( 1 - \frac{1}{50} S \right) = t - 50 \ln \left( \frac{9}{10} \right) \rightarrow$$

$$(\text{since } S < 50) \rightarrow$$

$$\ln \left( 1 - \frac{1}{50} S \right) = \frac{-1}{50} t + \ln \left( \frac{9}{10} \right) \rightarrow$$

$$e^{\ln \left( 1 - \frac{1}{50} S \right)} = e^{\frac{-1}{50} t + \ln \left( \frac{9}{10} \right)} \rightarrow$$

$$1 - \frac{1}{50} S = e^{\frac{-1}{50} t} e^{\ln \left( \frac{9}{10} \right)} \rightarrow$$

$$1 - \frac{1}{50} S = \frac{9}{10} e^{\frac{-1}{50} t} \rightarrow$$

$$\frac{1}{50} S = 1 - \frac{9}{10} e^{\frac{-1}{50} t} \rightarrow$$

$$\boxed{S = 50 - 45 e^{\frac{-1}{50} t}}$$

$$a.) t = 10 \text{ min.} \rightarrow S = 50 - 45 e^{-\frac{1}{5}t} \approx 13.2 \text{ lbs.}$$

$$t = 60 \text{ min.} \rightarrow S = 50 - 45 e^{-\frac{6}{5}} \approx 36.4 \text{ lbs.}$$

$$b.) \lim_{t \rightarrow \infty} S = \lim_{t \rightarrow \infty} (50 - 45 e^{-\frac{1}{5}t})$$

$$= 50 - 45(e^{-\infty}) = 50 - 45(0)$$

$$= 50 \text{ lbs.}$$

Let  $S$  be lbs. of salt in tank at time  $t$

$$2.) \frac{dS}{dt} = (\text{Rate In}) - (\text{Rate Out})$$

$$= \left( \frac{0 \text{ lbs.}}{\text{gal.}} \right) \left( \frac{4 \text{ gal.}}{\text{min.}} \right) - \left( \frac{S \text{ lbs.}}{200-t \text{ gal.}} \right) \left( \frac{5 \text{ gal.}}{\text{min.}} \right) \rightarrow$$

$$\boxed{\frac{dS}{dt} = \frac{-5S}{200-t}} \rightarrow \int \frac{1}{S} dS = \int \frac{-5}{200-t} dt \rightarrow$$

$$\ln S = 5 \ln(200-t) + C; \text{ and}$$

$$t = 0 \text{ min.}, S = 50 \text{ lbs.} \rightarrow$$

$$\ln 50 = 5 \ln 200 + C \rightarrow$$

$$C = \ln 50 - \ln 200^5 = \ln \left( \frac{50}{200^5} \right) \rightarrow$$

$$C = \ln \left( \frac{1}{6,400,000,000} \right) \rightarrow$$

$$\ln S = 5 \ln(200-t) + \ln \left( \frac{1}{6,400,000,000} \right) \rightarrow$$

$$\ln S = \ln(200-t)^5 + \ln \left( \frac{1}{6,400,000,000} \right) \rightarrow$$

$$e^{\ln S} = e^{\ln(200-t)^5} e^{\ln \left( \frac{1}{6,400,000,000} \right)} \rightarrow$$

$$S = e^{\ln(200-t)^5} e^{\ln \left( \frac{1}{6,400,000,000} \right)} \rightarrow$$

$$S = \frac{1}{6,400,000,000} (200-t)^5$$

a.) Tank loses  $5 - 4 = 1$  gal./min so in 20 minutes there are  $200 - 20 = 180$  gal. of solution.

b.)  $t = 20$  min.  $\rightarrow S \approx 29.52$  lbs.,  
 $t = 120$  min.  $\rightarrow S \approx 0.512$  lbs.

c.) (See a.) The tank is empty in 200 minutes.

Let  $S$  be lbs. of salt in tank at time  $t$ .

$$\begin{aligned} 3.) \quad \frac{dS}{dt} &= (\text{Rate In}) - (\text{Rate Out}) \\ &= \left( \frac{\frac{1}{2} \text{ lb.}}{\text{gal.}} \right) \left( \frac{6 \text{ gal.}}{\text{min.}} \right) - \left( \frac{S \text{ lbs.}}{100+2t \text{ gal.}} \right) \left( \frac{4 \text{ gal.}}{\text{min.}} \right) \rightarrow \end{aligned}$$

$$\frac{dS}{dt} = 3 - \frac{4}{100+2t} \cdot S \quad \rightarrow$$

$$\boxed{\frac{dS}{dt} + \frac{4}{100+2t} \cdot S = 3} \quad (\text{First-order linear});$$

$$\left\{ \mu = e^{\int \frac{4}{100+2t} dt} = e^{4 \cdot \frac{1}{2} \ln(100+2t)} \right.$$

$$= e^{2 \ln(100+2t)} = e^{\ln(100+2t)^2}$$

$$= (100+2t)^2. \quad \left. \right\} \rightarrow$$

$$(100+2t)^2 \cdot \frac{dS}{dt} + 4(100+2t) \cdot S = 3(100+2t)^2 \rightarrow$$

$$D[(100+2t)^2 \cdot S] = 3(100+2t)^2 \rightarrow$$

$$(100+2t)^2 \cdot S = \int 3(100+2t)^2 dt \rightarrow$$

$$(100+2t)^2 \cdot S = \frac{1}{2}(100+2t)^3 + C \rightarrow$$

$$\left\{ \begin{array}{l} t=0, S=10 \text{ lbs.} \rightarrow \\ 100^2(10) = \frac{1}{2}(100)^3 \rightarrow \end{array} \right.$$

$$c = -40(100)^2 = -400,000 \rightarrow$$

$$\left. \begin{array}{l} \\ \\ \end{array} \right\} \rightarrow$$

$$(100+2t)^2 \cdot S = \frac{1}{2}(100+2t)^3 - 400,000 \rightarrow$$

$$\boxed{S = \frac{1}{2}(100+2t) - \frac{400,000}{(100+2t)^2}} ;$$

a.) The tank gains  $6 - 4 = 2 \text{ gal./min}$

$$\text{i.) } t = 10 \text{ min} : 100 + 2(10) = 120 \text{ gal.}$$

$$\text{ii.) } t = 60 \text{ min} : 100 + 2(60) = 220 \text{ gal.}$$

b.) i.)  $t = 10 \text{ min} :$

$$S = \frac{1}{2}(120) - \frac{400,000}{(120)^2} \approx 32.22 \text{ lbs.}$$

ii.)  $t = 60 \text{ min} :$

$$S = \frac{1}{2}(220) - \frac{400,000}{(220)^2} \approx 101.74 \text{ lbs.}$$

c.)  $S = 40$  lbs :

$$40 = \frac{1}{2}(100+2t) - \frac{400,000}{(100+2t)^2} \rightarrow$$

$$40 = 50 + t - \frac{400,000}{(100+2t)^2} \rightarrow$$

$$\frac{400,000}{(100+2t)^2} = 10 + t \rightarrow \text{(using a calculator)}$$

$$t \approx 14.23 \text{ min.}$$

4.) Let  $S$  be the gallons of alcohol in the tank at time  $t$ . Then

$$\frac{dS}{dt} = (\text{Rate In}) - (\text{Rate Out})$$

$$= \left( \frac{0.06 \text{ gal. alc.}}{1 \text{ gal. beer}} \right) \left( \frac{3 \text{ gal. beer}}{\text{min.}} \right)$$

$$- \left( \frac{S \text{ gal. alc.}}{400-t \text{ gal. beer}} \right) \left( \frac{4 \text{ gal. beer}}{\text{min.}} \right)$$

$$\rightarrow \frac{dS}{dt} = 0.18 - \frac{4}{400-t} \cdot S$$

$$\rightarrow \frac{dS}{dt} + \frac{4}{400-t} \cdot S = 0.18$$

$$\rightarrow \frac{dS}{dt} + \frac{-4}{t-400} \cdot S = 0.18 \quad \begin{matrix} \text{(First-order)} \\ \text{Linear} \end{matrix}$$

$$\left\{ \begin{array}{l} \mu = e^{\int \frac{-4}{t-400} dt} = e^{-4 \ln(t-400)} \\ \quad = e^{\ln(t-400)^{-4}} = (t-400)^{-4} \end{array} \right\} \rightarrow$$

$$(t-400)^{-4} \cdot \frac{dS}{dt} - 4(t-400)^{-5} S = 0.18(t-400)^{-4} \rightarrow$$

$$D[(t-400)^{-4} \cdot S] = 0.18(t-400)^{-4} \rightarrow$$

$$(t-400)^{-4} S = \int 0.18(t-400)^{-4} dt \rightarrow$$

$$(t-400)^{-4} S = (0.18) \left(-\frac{1}{3}\right) (t-400)^{-3} + C$$

$$\left\{ t=0, S = (3\%) (400) = 12 \text{ gal.} \right. \rightarrow$$

$$\left. \frac{12}{(400)^4} = \frac{0.06}{(400)^3} + C \rightarrow C = \frac{-12}{400^4} \right\} \rightarrow$$

$$(t-400)^{-4} S = -0.06(t-400)^{-3} - \frac{12}{400^4} \rightarrow$$

$$S = -0.06(t-400) - \frac{12}{400^4} (t-400)^4 \rightarrow$$

$$\boxed{S = 24 - 0.06t - \frac{12}{400^4} (t-400)^4} ;$$

a.) The water loses  $4 - 3 = 1 \text{ gal./min.}$

i.)  $t = 10 \text{ min.} : 400 - 10(1) = 390 \text{ gal.}$

ii.)  $t = 60 \text{ min.} : 400 - 60(1) = 340 \text{ gal.}$

iii.)  $t = 400 \text{ min.} : 400 - 400(1) = 0 \text{ gal.}$

b.) i.)  $t = 10 \text{ min.} :$

$$S = 24 - 0.6 - \frac{12}{400^4} (-390)^4 \approx 12.56 \text{ gal. alc.,}$$

390 gal. beer so % of alcohol is  
 $\frac{12.56}{390} \approx 3.22\%$

ii.)  $t = 60 \text{ min.} :$

$$S = 24 - 3.6 - \frac{12}{400^4} (-340)^4 \approx 14.14 \text{ gal. alc.,}$$

340 gal. beer so % of alcohol is  
 $\frac{14.14}{340} \approx 4.16\%$

c.)  $4\% = \frac{\text{gal. alc.}}{\text{gal. beer}} = \frac{24 - 0.06t - \frac{12}{400^4}(t-400)^4}{400 - t}$

$$\rightarrow 16 - 0.04t = 24 - 0.06t - \frac{12}{400^4}(t-400)^4$$

$$\rightarrow \frac{12}{400^4}(t-400)^4 = 8 - 0.02t \rightarrow (\text{using a calculator})$$

$$t \approx 50.57 \text{ min.}$$