

Final Exam

Exercise 1 (./04pts)

Let f a real function defined by

$$f(x) = \frac{5(x-2)}{x(x-5)}.$$

1. Calculates the antiderivative of f .
2. Calculates the value of the surface delimited by the curve of f , the axe $y = 0$, and the lines $x = 1$ and $x = 3$.

Exercise 2 (./05pts)

Let consider the following integrals

$$I(x) = \int e^x \cos^2(x) dx \text{ and } J(x) = \int e^x \sin^2(x) dx.$$

1. Compute $F(x) = I(x) + J(x)$.
2. Compute $G(x) = I(x) - J(x)$.
3. Deduce the expressions of I and J .

Note: $\cos(2\theta) = \cos^2(\theta) - \sin^2(\theta)$.

Exercise 3 (./07pts)

Discuss the solutions of the following differential equation according to the real parameter n .

$$y' - y = xy^n, \text{ with } n \in \mathbb{R}, x > 0 \text{ and } y > 0.$$

Exercise 4 (./04pts)

1. Solve the following second order differential equation.

$$y'' + 2y' + 5y = 4e^{-x}.$$

2. Determines the solution that passed from the origin $(0, 0)$ and the point $(\pi/4, 0)$.

Good luck

Correction of the Final Exam

Solution of the Exercise 1

1. $\int f(x)dx = ?$ (**02pts**). From the expression of f , one notes that the problem concerns the calculation of an integral of a rational (fractional) function whose degree of the polynomial of the dominant is less than that of the nominator. Then f can be simplified as follows:

$$f(x) = \frac{5(x-2)}{x(x-5)} = \frac{a}{x} + \frac{b}{x-5}, \text{ with } a, b \text{ and } c \text{ are a real constants that will be determined.}$$

Let's determine the value of the above constants

$$\begin{cases} xf(x) &= \frac{5(x-2)}{(x-5)} = a + \frac{bx}{x-5} & \text{and if we put } x = 0 \text{ then we get } a = 2 \\ (x-5)f(x) &= \frac{5(x-2)}{x} = \frac{a(x-5)}{x} + b & \text{and if we put } x = 5 \text{ then we get } b = 3 \end{cases}$$

so,

$$\int f(x)dx = \int \frac{2}{x} + \frac{3}{x-5} dx = 2 \ln(|x|) + 3 \ln(|x-5|) + c \text{ with } c \in \mathbb{R}.$$

2. Calculates the surface delimited by the curve of f , the axe $y = 0$, the axe $x = 1$ and $x = 3$ (**02pts**). Before calculating the Surface we must study the sign of f on the interval $[1; 3]$. The following table summarizes the subintervals

values	1	2	3	5
x	+	+	+	+
$x - 2$	-	-	+	+
$x - 5$	-	-	-	-
$f(x)$	+	+	-	-

$$\begin{aligned} \int_1^3 |f(x)|dx &= \int_1^2 f(x)dx + \int_2^3 (-f(x))dx \\ &= \int_1^2 \frac{5(x-2)}{x(x-5)} dx - \int_2^3 \frac{5(x-2)}{x(x-5)} dx \\ &= \left[2 \ln(x) + 3 \ln(5-x) \right]_1^2 - \left[2 \ln(x) + 3 \ln(5-x) \right]_2^3 \\ &= 4 \ln(3) - 5 \ln(2). \end{aligned}$$

Solution of the Exercise 2

1. $F(x) = ?$

$$\begin{aligned} F(x) &= I(x) + J(x) \\ &= \int \sin^2(x/2)e^x dx + \int \cos^2(x/2)e^x dx \\ &= \int (\sin^2(x/2) + \cos^2(x/2)) e^x dx = \int e^x dx \\ &= e^x + c_1, \text{ with } c_1 \in \mathbb{R}. \end{aligned} \tag{1}$$

2. $G(x) = ?$

$$\begin{aligned}
 G(x) &= I(x) - J(x) \\
 &= \int \sin^2(x/2)e^x dx - \int \cos^2(x/2)e^x dx \\
 &= \int (\sin^2(x/2) - \cos^2(x/2)) e^x dx \\
 &= \int \cos(x)e^x dx
 \end{aligned} \tag{2}$$

To calculate the latter, we use integration by parts. So posing:

$$\begin{cases} u = \cos(x) \\ v' = e^x \end{cases} \implies \begin{cases} u' = -\sin(x) \\ v = e^x \end{cases}$$

hence,

$$\begin{aligned}
 G(x) &= \int \cos(x)e^x dx \\
 &= \cos(x)e^x + \int \sin(x)e^x dx
 \end{aligned} \tag{3}$$

To calculate the latter, we use also integration by parts. So posing:

$$\begin{cases} u = \sin(x) \\ v' = e^x \end{cases} \implies \begin{cases} u' = \cos(x) \\ v = e^x \end{cases}$$

hence,

$$\begin{aligned}
 G(x) &= \cos(x)e^x + \int \sin(x)e^x dx \\
 &= \cos(x)e^x + \sin(x)e^x - \int \sin(x)e^x dx \\
 &= \cos(x)e^x + \sin(x)e^x - G(x).
 \end{aligned} \tag{4}$$

From the formula (4) we deduce that

$$G(x) = \frac{(\cos(x) + \sin(x)) e^x}{2} + c_2, \text{ with } c_2 \in \mathbb{R}.$$

3. $I(x) = ?$ and $J(x) = ?$ To find the expressions of I and J we must solve the following system

$$\begin{cases} I + J = F(x), & \dots\dots\dots(E_1) \\ I - J = G(x), & \dots\dots\dots(E_2) \end{cases}$$

hence

- From $(E_1) + (E_2)$ we get $2I = F(x) + G(x) \implies I = \frac{F(x)+G(x)}{2}$ i.e.

$$I = \frac{1}{4}(2 + \sin(x) + \cos(x))e^x + k_1, \text{ with } k_1 \in \mathbb{R}.$$

- From $(E_1) - (E_2)$ we get $2J = F(x) - G(x) \implies J = \frac{F(x)-G(x)}{2}$ i.e.

$$J = \frac{1}{4}(2 - \sin(x) - \cos(x))e^x + k_2, \text{ with } k_2 \in \mathbb{R}.$$

Solution of the Exercise 3

$$y' - y = xy^n. \tag{5}$$

For the resolution of this equation three situations are possible, namely:

case $n = 0$ resolution of a linear differential equation with second member

$$y' - y = x.$$

- homogeneous solution :

$$y' - y = 0 \Rightarrow \frac{y'}{y} = 1 \Rightarrow \int \frac{dy}{y} = \int 1 dx \Rightarrow \ln(y) = x + c \Rightarrow y = ke^x.$$

- the general solution (using the variation of the constant method): Let $k \equiv k(x)$, then

$$y = k(x)e^x \text{ and } y' = k'(x)e^x + k(x)e^x.$$

$$\Rightarrow (k'(x)e^x + k(x)e^x) - (k(x)e^x) = x$$

$$\Rightarrow k'(x) = xe^{-x}$$

$$\Rightarrow k(x) = \int xe^{-x} dx \text{ (to be computed by integration by parts)}$$

$$\Rightarrow k(x) = -(x+1)e^{-x}.$$

The integral is calculated using the method of integration by parts and this by considering:

$$\begin{cases} u = x \\ v' = e^{-x} \end{cases} \implies \begin{cases} u' = 1 \\ v = -e^{-x} + c \end{cases}$$

Finally, we conclude that the general solution of the considered equation is given by:

$$y = (-(x+1)e^{-x} + c)e^x = ce^x - (x+1).$$

case $n = 1$ is a linear equation without second member (with separate variables).

$$y' - (x+1)y = 0 \Rightarrow \frac{y'}{y} = x+1 \Rightarrow \int \frac{dy}{y} = \int x+1 dx \Rightarrow \ln(y) = \frac{1}{2}x^2 + x + c.$$

Hence the general solution of the equation is given by:

$$y = e^{\frac{1}{2}x^2 + x + c}$$

case $n \neq 0$ and $n \neq 1$ resolution of a Bernoulli's differential equation.

$$y' - y = xy^n \Rightarrow y^{-n}y' - y^{1-n} = x$$

The first step in solving a Bernoulli differential equation is linearizing the given equation using the substitution $z = y^{1-n}$. if we put $z = y^{1-n}$ then $z' = (1-n)y^{-n}y'$, and by replacing these two expressions in the original equation we will have

$$z' - (1-n)z = (1-n)x$$

- The homogeneous solution of the new equation.

$$\begin{aligned} z' - (1-n)z = 0 &\Rightarrow \frac{z'}{z} = (1-n) \\ &\Rightarrow \int \frac{dz}{z} = \int (1-n) dx \\ &\Rightarrow \ln(z) = (1-n)x + c \\ &\Rightarrow z = ke^{(1-n)x} \end{aligned}$$

- the general solution (using the variation of the constant method): Let $k \equiv k(x)$, then

$$y = ke^{(1-n)x} \text{ and } y' = k'(x)e^{(1-n)x} + (1-n)k(x)e^{(1-n)x}.$$

Hence,

$$\begin{aligned} &\Rightarrow \left(k'(x)e^{-(n-1)x} + (1-n)k(x)e^{-(n-1)x} \right) - \left((1-n)k(x)e^{-(n-1)x} \right) = (1-n)x \\ &\Rightarrow k'(x) = (1-n)xe^{(n-1)x} \\ &\Rightarrow k(x) = \int (1-n)xe^{(n-1)x} dx \text{ (to be computed by integration by parts)} \\ &\Rightarrow k(x) = -\left(x + \frac{1}{n-1} \right) e^{-(n-1)x} + c. \end{aligned}$$

The integral is calculated using the method of integration by parts and this by considering:

$$\begin{cases} u = x \\ v' = (1-n)e^{-(1-n)x} \end{cases} \implies \begin{cases} u' = 1 \\ v = -e^{-(1-n)x} \end{cases}$$

Finally, we conclude that the general solution of the considered equation is given by:

$$z = \left(-\left(x + \frac{1}{n-1} \right) e^{-(n-1)x} + c \right) e^{-(n-1)x} = ce^{-(n-1)x} - \left(x + \frac{1}{n-1} \right).$$

Finally, as $z = y^{1-n}$ we conclude that the general solution of the original equation given in (5) is

$$y = z^{\frac{1}{1-n}} = \left(ce^{-(n-1)x} - \left(x + \frac{1}{n-1} \right) \right)^{\frac{1}{1-n}}.$$

Solution of the Exercise 4 (./04pts)

1. Solve the following second order differential equation.

$$y'' + 2y' + 5y = 4e^{-x}.$$

(a) The homogenous solution

$$y_h'' + 2y_h' + 5y_h = 0. \tag{6}$$

Let put $R^2 = y''$, $R = y'$ and $1 = y$ then (6) becomes $R^2 + 2R + 5 = 0$.

$$\Delta = 2^2 - 4 * 5 = -16 < 0 \Rightarrow \sqrt{\Delta} = 4i.$$

This implied that the solution of the second order equation are complex, where

$$R_1 = \frac{-2 + \sqrt{\Delta}}{2} = -1 + 2i \quad \text{and} \quad R_2 = \frac{-2 - \sqrt{\Delta}}{2} = -1 - 2i.$$

Consequently the solution y_h is

$$y_h = (c_1 \cos(2x) + c_2 \sin(2x))e^{-x}$$

(b) The particular solution: The particular solution written in the general form of $4e^{-x} \Rightarrow y_p = ae^{-x}$.

$$y_p = ae^{-x} \Rightarrow y_p' = -ae^{-x} \text{ and } y_p'' = ae^{-x}$$

so,

$$ae^{-x} + 2(-ae^{-x}) + 5(ae^{-x}) = 4e^{-x} \Rightarrow a = 1 \Rightarrow y_p = e^{-x}$$

(c) The general solution is given as follow:

$$y_g = y_h + y_p = (c_1 \cos(2x) + c_2 \sin(2x) + 1)e^{-x}.$$

2. Determines the solution that passed from the origin (0, 0) and the point $(\pi/4, 0)$.

$$\begin{cases} (c_1 \cos(0) + c_2 \sin(0) + 1)e^0 = 0 \\ (c_1 \cos(\pi/2) + c_2 \sin(\pi/2) + 1)e^{-\pi/4} = 0 \end{cases} \Rightarrow \begin{cases} c_1 + 1 = 0, \\ c_2 + 1 = 0, \end{cases} \Rightarrow \begin{cases} c_1 = -1 \\ c_2 = -1 \end{cases}$$

Finally,

$$y_0 = (1 - \cos(2x) - \sin(2x))e^{-x}.$$