

1. (5 points) Evaluate

$$\int_1^e \ln(x) dx.$$

*Solution.* We first compute the indefinite integral  $\int \ln(x) dx$ . We write  $\ln(x)$  as the product  $1 \cdot \ln(x)$  and use integration by parts. Since 1 is an algebraic function and  $\ln(x)$  is logarithmic, LIATE tells us to choose

$$f(x) = \ln(x), \quad g(x) = 1.$$

We get

$$f'(x) = \frac{1}{x}, \quad G(x) = x$$

and therefore

$$\int \ln(x) dx = x \ln(x) - \int \frac{1}{x} \cdot x dx = x \ln(x) - x + C.$$

It follows that the value of the definite integral is given by

$$\int_1^e \ln(x) dx = [x \ln(x) - x]_1^e = e \ln(e) - e - (1 \ln(1) - 1) = 1.$$

□

2. (5 points) Solve the differential equation

$$\frac{1}{\sqrt{t+1}} y' + y = 1.$$

*First solution.* We rewrite the equation as

$$\frac{1}{\sqrt{t+1}} \cdot \frac{dy}{dt} = 1 - y,$$

and separate the variables. We obtain

$$\frac{dy}{1-y} = \sqrt{t+1} dt, \tag{*}$$

unless  $1 - y = 0$  (in which case we shouldn't be dividing by  $0 = 1 - y$ ).

If  $1 - y = 0$ , or equivalently  $y = 1$ , we easily see that we obtain a (constant) solution for our equation.

Assuming  $y \neq 1$ , and integrating the equality (\*) we get

$$\int \frac{dy}{1-y} = \int \sqrt{t+1} dt,$$

or equivalently

$$-\ln|1-y| = \frac{2}{3} \cdot (t+1)^{3/2} + C.$$

Multiplying both sides by  $-1$  and exponentiating, this yields

$$|1 - y| = e^{-\frac{2}{3} \cdot (t+1)^{3/2} - C} = e^{\frac{2}{3} \cdot (t+1)^{3/2}} \cdot e^{-C},$$

i.e.

$$1 - y = \pm e^{-C} \cdot e^{-\frac{2}{3} \cdot (t+1)^{3/2}}.$$

We denote the nonzero constant  $\pm e^{-C}$  by  $A$ , and obtain

$$y = 1 - A \cdot e^{-\frac{2}{3} \cdot (t+1)^{3/2}}.$$

Observing that  $A = 0$  yields the solution  $y = 1$  obtained earlier, we conclude that it's okay to allow  $A$  to take the value zero also, and hence all the solutions of our original equation are given by the formula

$$y = 1 - A \cdot e^{-\frac{2}{3} \cdot (t+1)^{3/2}},$$

where  $A$  is an arbitrary constant. □

*Second solution.* We treat our equation as a first order linear differential equation. Multiplying both sides by  $\sqrt{t+1}$  yields

$$y' + \sqrt{t+1} \cdot y = \sqrt{t+1}, \tag{**}$$

i.e. in the usual notation

$$a(t) = b(t) = \sqrt{t+1}.$$

We have

$$A(t) = \int a(t) dt = \frac{2}{3} (t+1)^{3/2},$$

hence the integrating factor is given by

$$I(t) = e^{A(t)} = e^{\frac{2}{3} (t+1)^{3/2}}.$$

Multiplying both sides of (\*\*) by  $I(t)$  and integrating, we obtain

$$y \cdot e^{A(t)} = \int e^{A(t)} \cdot b(t) dt,$$

i.e.

$$y \cdot e^{\frac{2}{3} (t+1)^{3/2}} = \int e^{\frac{2}{3} (t+1)^{3/2}} \cdot \sqrt{t+1} dt.$$

We make the substitution  $u = A(t)$  yields  $du = \sqrt{t+1} dt$

$$y \cdot e^{\frac{2}{3} (t+1)^{3/2}} = \int e^u du = e^u + C = e^{\frac{2}{3} (t+1)^{3/2}} + C.$$

Dividing by  $e^{\frac{2}{3} (t+1)^{3/2}}$  yields

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

where  $C$  is an arbitrary constant. □