

系級：_____ 學號：_____ 姓名：_____

1. 某一國家之人口增加率與該國現有人口成正比。如果兩年後人口數增加為兩倍且三年後人口數為 20,000，求最初國內之人口數？（ $\ln 2 = 0.6932$ ）（10%）

2. 試以分離變數法或結合變數變換法求解下述微分方程式

(1) $\frac{dy}{dx} = \frac{y \cos x}{1 + 2y^2}$, $y(0) = 1$ (8%) (112 北科土木)

(2) $\frac{dy}{dx} = \frac{1 + x + y}{2 + x + y}$ (8%)

(3) $\frac{dy}{dx} = -\frac{2x + y - 3}{x + y - 1}$ (8%)

3. 已知微分方程式為 $y(\ln y)dx + (x - \ln y)dy = 0$

(1) 此微分方程式為線性或非線性？(2%) 並以一階線性法求解。(7%)

(若為線性，直接求解；若非線性，則轉換成線性，再求解)

(2) 此微分方程式為正合(exact)或非正合？(2%) 並以正合法求解。(7%)

(若正合，直接求解；若非正合，先求出積分因子，再求解)

4. 已知微分方程式為 $y' + \frac{3}{x}y = -2xy^{\frac{5}{2}}$

(1) 此為何種類型之微分方程式？(Clairaut、Bernoulli 或是 Riccati) (2%)

(2) 此為線性或非線性？(2%)

(3) 試求此微分方程式之解 $y(x) = ?$ (8%)

5. 已知微分方程式為 $y' = 1 + (y - x)^2$ (112 台大生物產業)

(1) 此為何種類型之微分方程式？(Clairaut、Bernoulli 或是 Riccati) (2%)

(2) 此為線性或非線性？(2%)

(3) 試求此微分方程式之解 $y(x) = ?$ (8%)

6. 試解下列各微分方程

(1) $xy' - y = \frac{y}{\ln y - \ln x}$ (8%)

(2) $2xydx + (4y + 3x^2)dy = 0$ (8%)

(3) $y'(y' + y) = x(x + y)$ (8%)

<參考解答>

1. 某一國家之人口增加率與該國現有人口成正比。如果兩年後人口數增加為兩倍且三年後人口數為 20,000，求最初國內之人口數？

設人口數為 $y(t)$ 且初始人口數為 y_0 ，即 $y(0) = y_0$

$$\frac{dy}{dt} = ky \Rightarrow y(t) = Ce^{kt}$$

$$\text{又 } y(0) = y_0 \Rightarrow C = y_0$$

$$\therefore y(t) = y_0 e^{kt}$$

$$\text{且 } y(2) = 2y_0 \Rightarrow 2 = e^{2k} \Rightarrow k = \frac{\ln 2}{2} = 0.3466$$

$$y(3) = 20000 \Rightarrow 20000 = y_0 e^{0.3466 \cdot 3} \Rightarrow y_0 = 7070$$

$\therefore$ 最初人口 7070 人

2. 試以分離變數法或結合變數變換法求解下述微分方程式

$$(1) \frac{dy}{dx} = \frac{y \cos x}{1 + 2y^2}, \quad y(0) = 1 \quad (8\%)$$

$$(2) \frac{dy}{dx} = \frac{1 + x + y}{2 + x + y} \quad (8\%)$$

$$(3) \frac{dy}{dx} = -\frac{2x + y - 3}{x + y - 1} \quad (8\%)$$

$$(1) \frac{dy}{dx} = \frac{y \cos x}{1 + 2y^2} \Rightarrow \frac{1 + 2y^2}{y} dy = \cos x dx$$
$$\Rightarrow \int \left(\frac{1}{y} + 2y \right) dy = \int \cos x dx$$

$$\Rightarrow \ln|y| + y^2 = \sin x + C$$

$$\text{又 } y(0) = 1 \Rightarrow C = 1$$

$$\therefore \ln|y| + y^2 = \sin x + 1$$

$$(2) \frac{dy}{dx} = \frac{1 + x + y}{2 + x + y}$$

$$\text{令 } u = x + y \Rightarrow \frac{du}{dx} = 1 + \frac{dy}{dx}$$

$$\begin{aligned}
\text{代回 ODE 可得 } \frac{du}{dx} - 1 &= \frac{1+u}{2+u} \Rightarrow \frac{du}{dx} = \frac{3+2u}{2+u} \\
&\Rightarrow \int \frac{u+2}{2u+3} du = \int dx \\
&\Rightarrow \int \left(\frac{1}{2} + \frac{\frac{1}{2}}{2u+3} \right) du = \int dx \\
&\Rightarrow \frac{u}{2} + \frac{1}{4} \ln|2u+3| = x + C_1 \\
&\Rightarrow 2(y-x) + \ln|2x+2y+3| = C
\end{aligned}$$

$$(3) \frac{dy}{dx} = -\frac{2x+y-3}{x+y-1}$$

$$\text{令 } x = u + a \Rightarrow dx = du$$

$$y = v + b \Rightarrow dy = dv$$

$$\text{代回 ODE 可得 } \frac{dv}{du} = -\frac{2u+v+(2a+b-3)}{u+v+(a+b-1)}$$

$$\text{可得 } \begin{cases} 2a+b-3=0 \\ a+b-1=0 \end{cases} \Rightarrow \begin{cases} a=2 \\ b=-1 \end{cases}$$

$$\therefore \frac{dv}{du} = -\frac{2u+v}{u+v} \Rightarrow \frac{dv}{du} = -\frac{2+\frac{v}{u}}{1+\frac{v}{u}}$$

$$\text{令 } t = \frac{v}{u} \Rightarrow v = ut \Rightarrow \frac{dv}{du} = t + u \frac{dt}{du} \text{ 代回 ODE 可得}$$

$$t + u \frac{dt}{du} = -\frac{2+t}{1+t} \Rightarrow u \frac{dt}{du} = -\frac{2+t}{1+t} - t = -\frac{2+2t+t^2}{1+t}$$

$$\Rightarrow -\frac{t+1}{t^2+2t+2} dt = \frac{1}{u} du$$

$$\Rightarrow -\int \frac{t+1}{t^2+2t+2} dt = \int \frac{1}{u} du$$

$$\text{令 } s = t^2 + 2t + 2 \Rightarrow ds = 2(t+1)dt$$

$$\therefore \Rightarrow -\int \frac{t+1}{t^2+2t+2} dt = \int \frac{1}{u} du \Rightarrow -\int \frac{1}{s} ds = 2 \int \frac{1}{u} du$$

$$\Rightarrow -\ln|s| = 2\ln|u| + \ln C_1$$

$$\Rightarrow su^2 = \frac{1}{C_1}$$

$$\Rightarrow (t^2 + 2t + 2)u^2 = C_2$$

$$\begin{aligned} &\Rightarrow \left(\frac{v^2}{u^2} + 2\frac{v}{u} + 2\right)u^2 = C_2 \\ &\Rightarrow v^2 + 2uv + 2u^2 = C_2 \\ &\Rightarrow (y+1)^2 + 2(x-2)(y+1) + 2(x-2)^2 = C_2 \\ &\Rightarrow 2x^2 + 2xy + y^2 - 6x - 2y = C \end{aligned}$$

3. 已知微分方程式為 $y(\ln y)dx + (x - \ln y)dy = 0$

(1) 此微分方程式為線性或非線性? (2%) 並以一階線性法求解。(7%)

(若為線性，直接求解；若非線性，則轉換成線性，再求解)

(2) 此微分方程式為正合(exact)或非正合? (2%) 並以正合法求解。(7%)

(若正合，直接求解；若非正合，先求出積分因子，再求解)

$$(1) \frac{dy}{dx} + \frac{y \cdot \ln y}{x - \ln y} = 0$$

$$\frac{dx}{dy} + \frac{1}{y \cdot \ln y} x = \frac{1}{y}$$

若以 x 為自變數， y 為應變數，則此為一階非線性微分方程式

若以 y 為自變數， x 為應變數，則此為一階線性微分方程式

$$\frac{dx}{dy} + \frac{1}{y \cdot \ln y} x = \frac{1}{y}$$

$$\text{積分因子 } \mu = e^{\int p(y)dy} = e^{\int \frac{1}{y \cdot \ln y} dy} = e^{\int \frac{1}{\ln y} d(\ln y)} = e^{\ln(\ln y)} = \ln y$$

同乘積分因子後可得

$$\ln y \frac{dx}{dy} + \frac{1}{y} x = \frac{\ln y}{y} \Rightarrow \frac{d}{dy}(x \cdot \ln y) = \frac{\ln y}{y}$$

$$\Rightarrow x \cdot \ln y = \int \frac{\ln y}{y} dy = \int \ln y d(\ln y) = \frac{1}{2}(\ln y)^2 + C$$

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

(2) $y(\ln y)dx + (x - \ln y)dy = 0$

$$\text{令 } M = y(\ln y) \Rightarrow \frac{\partial M}{\partial y} = \ln y + 1$$

$$N = x - \ln y \Rightarrow \frac{\partial N}{\partial x} = 1$$

由判斷式 $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$ 可知，此為非正合 ODE

$$\text{由 } \frac{1}{M} \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) = -\frac{1}{y} \text{ 可知積分因子 } \mu = \mu(y)$$

$$\therefore \mu = e^{-\int \frac{1}{y} dy} = e^{-\ln y} = \frac{1}{y}$$

同乘積分因子後可得

$$(\ln y)dx + \frac{x - \ln y}{y} dy = 0$$

此為正合 ODE

$$\therefore \text{可知 } \bar{M} = \frac{\partial \phi}{\partial x} = \ln y \Rightarrow \phi = x \cdot \ln y + f(y)$$

$$\bar{N} = \frac{\partial \phi}{\partial y} = \frac{x - \ln y}{y} \Rightarrow \phi = x \cdot \ln y - \frac{1}{2}(\ln y)^2 + g(x)$$

$$\text{比較後可得 } \phi(x, y) = x \cdot \ln y - \frac{1}{2}(\ln y)^2 = C$$

4. 已知微分方程式為 $y' + \frac{3}{x}y = -2xy^{\frac{5}{2}}$

(1) 此為何種類型之微分方程式? (Clairaut、Bernoulli 或是 Riccati) (2%)

(2) 此為線性或非線性? (2%)

(3) 試求此微分方程式之解 $y(x) = ?$ (8%)

(1) 此為 Bernoulli ODE

(2) 此為非線性

$$(3) y' + \frac{3}{x}y = -2xy^{\frac{5}{2}} \Rightarrow y^{-\frac{5}{2}}y' + \frac{3}{x}y^{-\frac{3}{2}} = -2x$$

$$\text{令 } u = y^{-\frac{3}{2}} \Rightarrow \frac{du}{dx} = -\frac{3}{2}y^{-\frac{5}{2}} \cdot y' \text{ 代回上式可得}$$

$$-\frac{2}{3} \frac{du}{dx} + \frac{3}{x}u = -2x \Rightarrow \frac{du}{dx} - \frac{9}{2x}u = 3x$$

此為一階線性微分方程式

$$\text{積分因子 } \mu = e^{\int -\frac{9}{2x} dx} = e^{-\frac{9}{2} \ln x} = x^{-\frac{9}{2}}$$

同乘積分因子後可得

$$x^{-\frac{9}{2}} \frac{du}{dx} - \frac{9}{2} x^{-\frac{11}{2}} u = 3x^{-\frac{7}{2}} \Rightarrow \frac{d}{dx}(x^{-\frac{9}{2}}u) = 3x^{-\frac{7}{2}}$$

$$\Rightarrow x^{-\frac{9}{2}}u = -\frac{6}{5}x^{-\frac{5}{2}} + C$$

$$\Rightarrow u = -\frac{6}{5}x^2 + C \cdot x^{\frac{9}{2}}$$

$$\Rightarrow y^{-\frac{3}{2}} = -\frac{6}{5}x^2 + C \cdot x^{\frac{9}{2}}$$

5. 已知微分方程式為 $y' = 1 + (y - x)^2$

- (1) 此為何種類型之微分方程式? (Clairaut、Bernoulli 或是 Riccati) (2%)
- (2) 此為線性或非線性? (2%)
- (3) 試求此微分方程式之解 $y(x) = ?$ (8%)

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

此為 Riccati ODE

(2) 此為非線性

(3) 由觀察可得一解 $S = x$

令 $y = S + \frac{1}{V} = x + \frac{1}{V} \Rightarrow \frac{dy}{dx} = 1 - \frac{V'}{V^2}$ 代回 ODE 可得

$$1 - \frac{V'}{V^2} = \left(x + \frac{1}{V}\right)^2 - 2x\left(x + \frac{1}{V}\right) + x^2 + 1 \Rightarrow V' = -1$$

$$\Rightarrow V = -x + C$$

$$\therefore y = S + \frac{1}{V} = x - \frac{1}{x - C}$$

6. 試解下列各微分方程

(1) $xy' - y = \frac{y}{\ln y - \ln x}$ (8%)

(2) $2xydx + (4y + 3x^2)dy = 0$ (8%)

(3) $y'(y' + y) = x(x + y)$ (8%)

(1) $xy' - y = \frac{y}{\ln y - \ln x} \Rightarrow xdy - ydx = \frac{y}{\ln \frac{y}{x}} dx$

$$\Rightarrow \frac{xdy - ydx}{x^2} = \frac{1}{x^2} \cdot \frac{y}{\ln \frac{y}{x}} dx$$

$$\Rightarrow \frac{\ln \frac{y}{x}}{\frac{y}{x}} d\left(\frac{y}{x}\right) = \frac{1}{x} dx$$

(令 $u = \frac{y}{x}$ 並對兩邊積分) $\Rightarrow \int \frac{\ln u}{u} du = \int \frac{1}{x} dx$

$$\Rightarrow \int \ln u d(\ln u) = \int \frac{1}{x} dx$$

$$\Rightarrow \frac{1}{2} (\ln|u|)^2 = \ln|x| + C$$

$$\Rightarrow \frac{1}{2} \left(\ln \left| \frac{y}{x} \right| \right)^2 = \ln|x| + C$$

$$\begin{aligned} (2) \quad & 2xydx + (4y + 3x^2)dy = 0 \\ & \Rightarrow x(2ydx + 3xdy) + 4ydy = 0 \\ & \Rightarrow x \frac{d(x^2y^3)}{xy^2} + 4ydy = 0 \\ & \Rightarrow \int d(x^2y^3) + \int 4y^3dy = 0 \\ & \Rightarrow x^2y^3 + y^4 = C \end{aligned}$$

$$\begin{aligned} (3) \quad & y'(y' + y) = x(x + y) \\ & \text{令 } u = y' \text{ 代回 ODE 可得} \\ & u(u + y) = x(x + y) \\ & \Rightarrow u^2 + uy - xy - x^2 = 0 \\ & \Rightarrow (u - x)(u + x) + y(u - x) = 0 \\ & \Rightarrow (u - x)(u + x + y) = 0 \\ & \Rightarrow u = x \text{ or } u + x + y = 0 \end{aligned}$$

$$u = x \Rightarrow y' = x \Rightarrow y = \frac{1}{2}x^2 + C_1 \Rightarrow y - \frac{1}{2}x^2 - C_1 = 0$$

$$\begin{aligned} u + x + y = 0 \Rightarrow y' + y = -x & \Rightarrow e^x y' + e^x y = -xe^x \\ & \Rightarrow \frac{d}{dx}(e^x y) = -xe^x \end{aligned}$$

$$\Rightarrow e^x y = -\int xe^x dx = -e^x(x - 1) + C_2$$

$$\Rightarrow y = -x + 1 + C_2 e^{-x}$$

$$\Rightarrow y + x - 1 - C_2 e^{-x} = 0$$

$$\therefore \text{ 此 ODE 的解為 } (y - \frac{1}{2}x^2 - C_1)(y + x - 1 - C_2 e^{-x}) = 0$$