

- 1.a. (15 points) Find the general solution to the equation  $y' = 2y/x^3$ . This equation is separable, *i.e.*,

$$\int \frac{dy}{y} = \int \frac{2dx}{x^3} \implies \ln|y| = -\frac{1}{x^2} + c \implies y = Ce^{-x^{-2}}.$$

- b. (10 points) Find all solutions that satisfy the initial condition  $y(1) = 1$ .

$$1 = Ce^{-1^{-2}} \implies C = e \implies y = e^{1-x^{-2}}.$$

- c. (10 points) Find all solutions that satisfy the initial condition  $y(0) = 0$ . If we define  $y(0) = \lim_{x \rightarrow 0} y(x)$ , then for all the solutions in 1.a,  $y(0) = 0$ . In fact, we can allow  $C$  to take different values for  $t > 0$  and  $t < 0$ , so each element of the two parameter family of smooth functions:

$$y(t) = \begin{cases} C_1 e^{-x^{-2}} & \text{if } x > 0; \\ 0 & \text{if } x = 0; \\ C_2 e^{-x^{-2}} & \text{if } x < 0 \end{cases}$$

solves the equation and satisfies the initial condition.

2. Consider the differential equation  $\frac{dy}{dx} = -\frac{2x + y^2}{2xy}$ .

- (5 points) What is the order of this equation? **First.**
- (5 points) Is this a linear differential equation? **No.**
- (20 points) Find the general solution to this equation. **So we hope that it may be exact and write it as:**

$$2x + y^2 + 2xy \frac{dy}{dx} = 0.$$

Computing the partial derivatives:

$$\frac{\partial}{\partial y}(2x + y^2) = 2y = \frac{\partial}{\partial x}(2xy)$$

confirms that it is exact. Then

$$\begin{aligned} \frac{\partial \psi(x, y)}{\partial x} = 2x + y^2 &\implies \psi(x, y) = \int (2x + y^2) dx = x^2 + xy^2 + c(y) \\ 2xy = \frac{\partial \psi(x, y)}{\partial y} = 2xy + c'(y) &\implies c'(y) = 0 \implies c(y) = c \\ \implies \frac{d}{dx}(x^2 + xy^2 + c) = 0 &\implies x^2 + xy^2 = k \implies y = \pm \sqrt{x + k/x}. \end{aligned}$$

3. Suppose  $y_1(t) = e^{-t} \cos(3t)$  is a solution to a second order, linear, constant coefficient, homogeneous differential equation.
- a. (15 points) What is the general solution to this equation? We assume that the coefficients are real. In that case the roots of the characteristic equation are complex conjugates,  $-1 \pm 3i$ , and  $y(t) = e^{-t}(c_1 \cos(3t) + c_2 \sin(3t))$ .
- b. (20 points) What is this equation? The characteristic equation must be  $0 = (r - (-1 + 3i))(r - (-1 - 3i)) = (r + 1)^2 + 3^2 = r^2 + 2r + 10$ . Thus the ODE must be  $y'' + 2y' + 10y = 0$ .

4. (Extra credit: 10 points) Let  $y(x)$  be a differentiable function of a real variable  $x$ . Consider the two differential operators  $D[\cdot]$  and  $x[\cdot]$  defined by:

$$\begin{aligned}D[y] &= y' \\x[y] &= xy.\end{aligned}$$

Find the most general solution  $y(x)$  to the equation:

$$(Dx - xD)[y] = x^3 e^x.$$

Hint: Remember that if  $P[\cdot]$  and  $Q[\cdot]$  are differential operators,  $PQ[y] = P[Q[y]]$ .

$$(Dx - xD)[y] = D[xy] - xD[y] = xy' + y - xy' = y, \text{ so } y = x^3 e^x.$$