

1) (1.1) $\frac{dy}{dx} + \ln x = y \ln x$
 $\frac{dy}{y-1} = \ln x \, dx$

$\int \frac{1}{y-1} dy = \int \ln x \, dx$, $y=1$ trivial solution consider when $y \neq 1$

$\ln(y-1) = x \ln x - x + C$

$y = C e^{x \ln x - x} + 1$

$y=1$ is part of the solution at $C=0$

(1.2) $(2xy + x^2 - 1)dy + (y+x)^2 dx = 0$

$M(x,y) = 2xy + x^2 - 1$, $N(x,y) = (y+x)^2$

$M(x,y)'_x = N(x,y)'_y = 2y + 2x \therefore \text{Exact}$

$dF(x,y) = M(x,y) dy + N(x,y) dx$

$F(x,y) = \int (y+x)^2 dx$
 $= \frac{(x+y)^3}{3} + C_y$

$\left(\frac{(x+y)^3}{3}\right)'_y = (x+y)^2$

$C_y = \int M(x,y) - \left(\frac{(x+y)^3}{3}\right)'_y dy$

$= \int 2xy - (x+y)^2 + x^2 - 1 \, dy$

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

$F(x,y) = -\frac{(x+y)^3}{3} + xy^2 + x^2y - y + \frac{(x+y)^3}{3} = C$

$C = -xy^2 - x^2y + y$

(1.3)(a) $x \frac{dy}{dx} - (1+x)y = xy^2$

$x dy = (xy^2 + xy + y) dx$

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

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

$\frac{y'}{y^2} - \frac{x+1}{xy} = 1$, $y=0$ trivial solution consider when $y \neq 0$

Sub $u = \frac{1}{y}$ $u' = -\frac{y'}{y^2}$

$y = \frac{1}{u}$ $y' = -u' y^2$

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

$u' + u\left(\frac{1}{x} + 1\right) = -1$

$$(b) \quad u' + u\left(\frac{1}{x} + 1\right) = -1$$

$$= 0$$

$$u' = -u\left(\frac{1}{x} + 1\right)$$

$$du = -u\left(\frac{1}{x} + 1\right) dx$$

$$\frac{du}{u} = \left(-\frac{1}{x} - 1\right) dx, \text{ trivial solution } u=0 \text{ consider when } u \neq 0$$

$$\int \frac{1}{u} du = \int -\frac{1}{x} - 1 dx$$

$$\ln u = -\ln x - x + C$$

$$u = \frac{C}{xe^x}$$

$$\text{Sub } C = v(x)$$

$$u = \frac{v}{xe^x}$$

$$\frac{v'}{xe^x} = -1 \Rightarrow v' = -xe^x$$

$$dv = -xe^x dx$$

$$\int 1 dv = \int -xe^x dx$$

$$v = (1-x)e^x + C$$

$$u = \frac{(1-x)e^x + C}{xe^x}$$

$$\frac{1}{y} = \frac{C}{xe^x} + \frac{1-x}{xe^x}$$

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

$$2.) \quad (x+1)y'' - (2-x)y' + y = 0, \quad y(0)=2, \quad y'(0)=-1$$

$$y = \sum_{k=0}^{\infty} a_k x^k, \quad y' = \sum_{k=1}^{\infty} k a_k x^{k-1}, \quad y'' = \sum_{k=2}^{\infty} k(k-1) a_k x^{k-2}$$

$$(x+1) \sum_{k=2}^{\infty} k(k-1) a_k x^{k-2} - (2-x) \sum_{k=1}^{\infty} k a_k x^{k-1} + \sum_{k=0}^{\infty} a_k x^k = 0$$

$$= (x+1) \sum_{k=0}^{\infty} (k+2)(k+1) a_{k+2} x^k - (2-x) \sum_{k=0}^{\infty} (k+1) a_{k+1} x^k + \sum_{k=0}^{\infty} a_k x^k$$

$$= \sum_{k=0}^{\infty} [(k+2)(k+1) a_{k+2} - (k+1) a_{k+1} + a_k] x^k = 0$$

$$(k+2)(k+1) a_{k+2} - (k+1) a_{k+1} + a_k = 0$$

$$(k+2)(k+1) a_{k+2} = (k+1) a_{k+1} - a_k$$

$$a_{k+2} = \frac{(k+1) a_{k+1} - a_k}{(k+2)(k+1)}$$

$$a_0 = 2$$

$$a_1 = -1$$

$$a_2 = \frac{(0+1)(-1) - 2}{(0+2)(0+1)} = -\frac{3}{2}$$

$$a_3 = \frac{(1+1)(-\frac{3}{2}) - (-1)}{(1+2)(1+1)} = -\frac{1}{3}$$

$$y(x) = \sum_{k=0}^{\infty} a_k x^k = 2 - x - \frac{3}{2} x^2 + \frac{1}{3} x^3 + \frac{1}{24} x^4 + \frac{1}{40} x^5 \dots$$

$$a_4 = \frac{(2+1)(-\frac{1}{3}) - (-\frac{3}{2})}{(2+2)(2+1)} = \frac{1}{24}$$

$$a_5 = \frac{(3+1)(\frac{1}{24}) - (-\frac{1}{3})}{(3+2)(3+1)} = \frac{1}{40}$$

⋮

3.) (3.1) $y'' - y' - 12y = 0$, $y(0) = 1$, $y'(0) = 3$

$$\lambda^2 - \lambda - 12 = 0$$

$$(\lambda - 4)(\lambda + 3) = 0$$

$$\lambda_1 = 4 \quad \lambda_2 = -3$$

multiplicity of roots: $\lambda_1 \Rightarrow 1$, $\lambda_2 \Rightarrow 1$

Summand of roots: $\lambda_1 \Rightarrow C_1 e^{4x}$, $\lambda_2 \Rightarrow \frac{C_2}{e^{3x}}$

$$y(x) = C_1 e^{4x} + \frac{C_2}{e^{3x}}$$

$$\begin{cases} y = C_1 e^{4x} + \frac{C_2}{e^{3x}} \\ y' = 4C_1 e^{4x} - \frac{3C_2}{e^{3x}} \end{cases}$$

at $x=0$, $y=1$, $y'=3$

$$\begin{cases} 1 = C_2 + C_1 \\ 3 = 4C_1 - 3C_2 \end{cases} \Rightarrow \begin{cases} C_1 = \frac{6}{7} \\ C_2 = \frac{1}{7} \end{cases}$$

$$y(x) = \frac{6e^{4x}}{7} + \frac{1}{7e^{3x}}$$

(3.2) $y'' - 4y' + 3y = e^x - 2x$

$$\lambda^2 - 4\lambda + 3 = 0$$

$$(\lambda - 3)(\lambda - 1) = 0$$

$$\lambda_1 = 3, \quad \lambda_2 = 1$$

Multiplicity: $\lambda_1 = 1$, $\lambda_2 = 1$

Summand: $\lambda_1 = C_1 e^{3x}$, $\lambda_2 = C_2 e^x$

$$y_h = C_1 e^{3x} + C_2 e^x$$

$$y = e^{3x} C_1(x) + e^x C_2(x)$$

$$\begin{cases} C_1'(x) y_1 + C_2'(x) y_2 = 0 \\ C_1'(x) y_1' + C_2'(x) y_2' = \frac{f(x)}{a_0} \end{cases}$$

$$y_1 = e^{3x}, \quad y_2 = e^x$$

$$y_1' = 3e^{3x}, \quad y_2' = e^x$$

$$a_0 y'' = 1, \quad f(x) = e^x - 2x$$

$$\begin{cases} e^{3x} C_1'(x) + e^x C_2'(x) = 0 \\ 3e^{3x} C_1'(x) + e^x C_2'(x) = e^x - 2x \end{cases}$$

$$W = \begin{vmatrix} e^{3x} & e^x \\ 3e^{3x} & e^x \end{vmatrix} = -2e^{4x}$$

$$W_1 = \begin{vmatrix} 0 & e^x \\ e^x - 2x & e^x \end{vmatrix} = 2xe^x - e^{2x}$$

$$W_2 = \begin{vmatrix} e^{3x} & 0 \\ 3e^{3x} & e^x - 2x \end{vmatrix} = e^{4x} - 2xe^{3x}$$

$$C_1'(x) = \frac{1}{2e^{2x}} - \frac{x}{e^{3x}}$$

$$C_2'(x) = \frac{x}{e^x} - \frac{1}{2}$$

$$C_1(x) = \int C_1'(x) dx = C_3 - \frac{9e^x - 12x - 4}{36e^{3x}}$$

$$C_2(x) = \int C_2'(x) dx = -\frac{x+1}{e^x} - \frac{x}{2} + C_4$$

$$y(x) = C_3 e^{3x} - \frac{xe^x}{2} + C_4 e^x - \frac{e^x}{4} - \frac{2x}{3} - \frac{8}{9}$$

4.) $x^3 \frac{\partial u}{\partial x} + y^3 \frac{\partial u}{\partial y} = 0$ $u(x, x) = 1$ and $u(1, 1/2) = e^3$

Assume $u(x, y) = X(x)Y(y)$

$$x^3 X'(x)Y(y) + y^3 X(x)Y'(y) = 0$$

$$\frac{X'(x)}{X(x)} = -\frac{y^3 Y'(y)}{x^3 Y(y)} = k$$

$$\begin{cases} X'(x) = kX(x) \\ Y'(y) = -ky^3 Y(y) \end{cases}$$

$$\begin{cases} X(x) = Ae^{kx} \\ Y(y) = Be^{-ky^4/4} \end{cases}$$

$$u(x, y) = Ae^{kx} Be^{-ky^4/4}$$

$$u(x, y) = AB e^{kx - ky^4/4}$$

$$u(x, x) = AB e^{kx - kx^4/4}$$

$$u(1, 1/2) = AB e^{k - k/64} = e^3$$

$$\begin{cases} \frac{1}{x} \cdot x' = k \\ y y' = -ky^3 \end{cases} \Rightarrow \begin{cases} \ln|x| = kx + C \\ \ln|y| = -ky^4/4 + C \end{cases}$$

* Please see last Page for
Question 4 *

5.) (S.1) $f(t)=0$ does not contribute to the transform so we only consider

$$f(t)=4, \quad t \geq 1$$

$$F(s) = \int_0^{\infty} e^{-st} f(t) dt$$

$$= \int_0^{\infty} e^{-st} 4 dt$$

$$= \left[4 \cdot \int e^{-st} dt \right]_0^{\infty}$$

$$= \left[4 \left(-\frac{1}{s} e^{-st} + C \right) \right]_0^{\infty}$$

$$= \left(-e^{-st} \frac{4}{s} + C \right) \Big|_0^{\infty}$$

$$\lim_{t \rightarrow \infty} \left(-e^{-st} \frac{4}{s} \right) = -\frac{4}{s}$$

$$\lim_{t \rightarrow \infty} \left(-e^{-st} \frac{4}{s} \right) = 0$$

$$0 - \left(-\frac{4}{s} \right)$$

$$= \frac{4}{s}$$

$$(S.2) \quad \mathcal{L} \{ e^{-2t} \cos 4t \}$$

$$= \mathcal{L} \{ \cos(4t) \} (s+2)$$

$$= \left(\frac{s}{s^2+16} \right) (s+2)$$

$$= \frac{s+2}{(s+2)^2+16}$$

$$(S.3) \quad y''(t) - y'(t) + 1 = 0, \quad y(0)=1, \quad y'(0)=1$$

$$y'' - y' = -1$$

$$\mathcal{L} \{ y'' - y' \} = \mathcal{L} \{ -1 \}$$

$$s^2 Y(s) - s y(0) - y'(0) - (s Y(s) - y(0)) = -\frac{1}{s}$$

$$s^2 Y(s) - s Y(s) - s = -\frac{1}{s}$$

$$Y(s) = \frac{s+1}{s^2}$$

$$y(t) = \mathcal{L}^{-1} \left\{ \frac{s+1}{s^2} \right\}$$

$$= \mathcal{L}^{-1} \left\{ \frac{s}{s^2} + \frac{1}{s^2} \right\}$$

$$y(t) = 1+t$$

6.) $\frac{dN}{dt} \propto b N(t)$

$$\Rightarrow \frac{dN}{dt} \propto \cos^2 \pi t \cdot N(t)$$

$$\frac{dN}{dt} = k (\cos^2(\pi t)) N$$

for some proportionality constant k

$$\frac{1}{N} \frac{dN}{dt} = k \cos^2 \pi t$$

$$\int \frac{1}{N} dN = \int k \cos^2 \pi t dt$$

$$\ln |N(t)| = k \left(\frac{t}{2} + \frac{\sin 2\pi t}{4\pi} + C \right)$$

$$N(t) = e^{kC} e^{k \left(\frac{t}{2} + \frac{\sin 2\pi t}{4\pi} \right)}$$

$$= N_0 e^{k \left(\frac{t}{2} + \frac{\sin 2\pi t}{4\pi} \right)} \quad N_0 > 0$$

Consider when $k < 0$ then $e^{k \left(\frac{t}{2} + \frac{\sin 2\pi t}{4\pi} \right)} \rightarrow 0$ as $t \rightarrow \infty$. the population will decrease to 0 and since $\frac{dN}{dt} \leq 0$ for all t the max population is the initial N_0 .

Consider when $k = 0$ the population will stay at the maximum N_0 .

Consider when $k > 0$ then $N_0 > 0$ and then $e^{k \left(\frac{t}{2} + \frac{\sin 2\pi t}{4\pi} \right)} \rightarrow \infty$ as $t \rightarrow \infty$, this means the population growth is unbounded therefore there is no maximum for $N(t)$.

$$* \quad 4.) \quad x^3 \frac{\partial u}{\partial x} + y^3 \frac{\partial u}{\partial y} = 0$$

$$\text{Assume } u(x, y) = X(x) Y(y)$$

$$x^3 \frac{dX}{dx} Y + y^3 X \frac{dY}{dy} = 0$$

$$\begin{cases} \frac{1}{x^3} \frac{dX}{dx} \frac{1}{Y} = k \\ \frac{1}{y^3} \frac{dY}{dy} \frac{1}{X} = -k \end{cases} \Rightarrow \begin{cases} X(x) = c_1 e^{\frac{k}{4} x^4} \\ Y(y) = c_2 e^{-\frac{k}{4} y^4} \end{cases}$$

The absolute values can be ignored if assumed $C \in \mathbb{R}$

$$u(x, y) = c_1 c_2 e^{\frac{k}{4} x^4 - \frac{k}{4} y^4}$$

$$c_1 c_2 e^{\frac{k}{4} x^4 - \frac{k}{4} x^4} = 1$$

$$c_1 c_2 e^{\frac{k}{4} - \frac{k}{4} (1/2)^4} = e^3$$

$$c_1 c_2 = 1$$

$$e^{\frac{k}{4} - \frac{k}{4}} = e^3$$

$$k = 64/5$$

$$c_1 c_2 e^{\frac{64/5}{4} - \frac{64/5}{4} (1/2)^4} = e^3$$

$$c_1 = \frac{1}{Y}, \quad c_2 \in \mathbb{R}; \quad c_2 \neq 0$$

$$\therefore u(x, y) = \frac{1}{y} (c e^{\frac{64/5}{4} x^4 - \frac{64/5}{4} y^4}), \quad \text{where } c \in \mathbb{R} \text{ and } c \neq 0$$