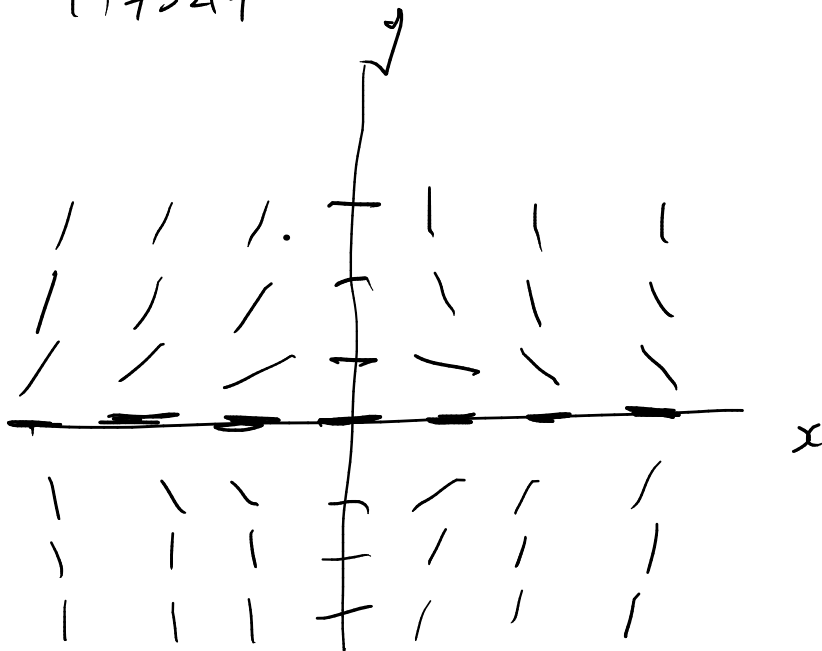


Tianlu Qi 147327

i)



ii) If φ is a solution

$$\varphi' = \begin{cases} -x\sqrt{\varphi} & \text{if } \varphi \geq 0 \\ x\sqrt{-\varphi} & \text{if } \varphi < 0 \end{cases}$$

Then let $f = -\varphi$

$$\begin{aligned} f' &= (-\varphi)' = -\varphi' = \begin{cases} x\sqrt{\varphi} & \text{if } \varphi \geq 0 \\ -x\sqrt{-\varphi} & \text{if } \varphi < 0 \end{cases} \\ &= \begin{cases} x\sqrt{-f} & \text{if } -f \geq 0 \\ -x\sqrt{f} & \text{if } -f < 0 \end{cases} \\ &= \begin{cases} x\sqrt{-f} & \text{if } f \leq 0 \\ -x\sqrt{f} & \text{if } f > 0 \end{cases} \quad (\text{Inequality theorem}) \end{aligned}$$

$$\text{As } f=0 \Rightarrow f'=0 = -x\sqrt{f}|_{f=0} = x\sqrt{f}|_{f=0}$$

$$f' = \begin{cases} x\sqrt{-f} & \text{if } f < 0 \\ -x\sqrt{f} & \text{if } f \geq 0 \end{cases}$$

Therefore $f = -\varphi$ is also a solution

Tianru Qi 1473217

i) When $y \geq 0$

$$y' = -x\sqrt{y}$$

- if $\varphi = 0$, $\varphi' = 0 = -x\sqrt{\varphi} / \varphi = 0$

Hence $\varphi_c = 0$ is a valid solution $\forall x \in \mathbb{R}$

- if $\varphi > 0$, use separable diff eq. theorem

$$y' = -x\sqrt{y} = f(x)g(y)$$

$$\text{where } f = -x, \quad g = \sqrt{y}$$

$$\Rightarrow \int \frac{1}{g} g' = \int f$$

$$\Rightarrow \int \frac{1}{\sqrt{y}} y' = \int -x$$

$$\Rightarrow 2\sqrt{y} = -\frac{x^2}{2} + C$$

$$\Rightarrow \sqrt{y} = -\frac{x^2}{4} + C \quad \text{where } C - \frac{x^2}{4} > 0$$

$$\Rightarrow y = \left(C - \frac{x^2}{4}\right)^2$$

Therefore

$$\varphi_c(x) = \left(C - \frac{x^2}{4}\right)^2, \quad C > \frac{x^2}{4} > 0$$

are solutions.

- The domain $C > \frac{x^2}{4} \Rightarrow |x| < \sqrt{2C}$
But because $\lim_{x \rightarrow \sqrt{2C}^-} \varphi_c(x) = 0 = \lim_{x \rightarrow -\sqrt{2C}^+} \varphi_c(x)$

- The family of non-negative solutions is

$$\varphi_c = \begin{cases} \left(C - \frac{x^2}{4}\right)^2 & \text{if } |x| < \sqrt{2C} \\ 0 & \text{if } |x| \geq \sqrt{2C} \end{cases}, \quad \varphi_c \in C^1(\mathbb{R})$$

Tianrui Qi 1473217

1 iv) For all $y_0 \in \mathbb{R}$

The IVP $y(0) = y_0$ is uniquely solvable

If $y_0 = 0$, $\varphi = 0$

If $y_0 > 0$ $\varphi = \begin{cases} (\sqrt{y_0} - \frac{x^2}{4})^2 & \text{if } \sqrt{y_0} - \frac{x^2}{4} > 0 \\ 0 & \text{otherwise} \end{cases}$

If $y_0 < 0$ $\varphi = \begin{cases} (\sqrt{-y_0} - \frac{x^2}{4})^2 & \text{if } \sqrt{-y_0} - \frac{x^2}{4} > 0 \\ 0 & \text{otherwise} \end{cases}$

Tianrui Q: 1473217

2. i) let $u = x + y$, $y' = u^2$

$$u' = 1 + y' = 1 + u^2 = f(x)g(u)$$

where $f = 1$, $g = 1 + u^2$

ii) For $g(u) = 1 + u^2 \geq 1 > 0$, this is separable

$$u' = 1 + u^2 \Rightarrow \frac{1}{1+u^2} u' = 1$$

$$\Rightarrow \int \frac{1}{1+u^2} u' = \int 1$$

$$\int 1 = x, \quad \int \frac{1}{1+u^2} = \arctan u$$

Hence

$$\arctan u = x + C, \quad |x + C| < \frac{\pi}{2}$$

$$u = \tan(x + C)$$

For $u = x + y$, $y = u - x$

$$y = \tan(x + C) - x \text{ is the solution, given } |x + C| < \frac{\pi}{2}$$

3 2) $y' + \sin x \ y = 0$

By the homogeneous theorem.
All solutions are of the form

$$\varphi = e^{-\int P}, \text{ where } P(x) = \sin x$$

$$\int P = \int \sin x = -\cos x + C$$

$$\Rightarrow \varphi_c(x) = e^{\cos x} e^C$$

iii) the homogeneous diff eq is

$$y' + y \sin x = \sin^3 x$$

- Guess $\varphi = \varphi_0 e^{\cos x}$, for solution φ
where $\varphi_0(x)$ is the variation of the constant e^C in the homogeneous solution

$$\begin{aligned} \text{Then } \varphi' &= \varphi_0' e^{\cos x} + \varphi_0 e^{\cos x} (-\sin x) \\ &= \varphi_0' e^{\cos x} + \varphi (-\sin x) \end{aligned}$$

$$\Rightarrow \varphi' + \varphi \sin x = \varphi_0' e^{\cos x}$$

$$\sin^3 x = \varphi_0' e^{\cos x}$$

$$\varphi_0' = \sin^3 x e^{-\cos x}$$

$$\varphi_0 = \int \sin^3 x e^{-\cos x}$$

$$\begin{aligned} \text{Because } \sin^3 x &= \sin x (1 - \cos^2 x) \\ &= \sin x - \sin x \cos^2 x \end{aligned}$$

continued next page

$$3 \text{ ii)} \quad p_0 = \int (\sin x - \sin x \cos^2 x) e^{-\cos x}$$

$$= \int \sin x e^{-\cos x} - \int \sin x \cos^2 x e^{-\cos x}$$

$$\int \sin x e^{-\cos x} = e^{-\cos x}$$

$$\int \sin x \cos^2 x e^{-\cos x} = \int (-u)^2 e^u \quad \text{if } u = -\cos x \\ du = \sin x dx \\ = \int u^2 e^u$$

By integration by parts

$$= u^2 e^u - 2u e^u + 2e^u$$

$$\begin{array}{rcl} + & u^2 & e^u \\ - & 2u & e^u \\ + & 2 & e^u \\ - & 0 & e^u \end{array}$$

$$p_0 = e^u - u^2 e^u + 2u e^u - 2e^u$$

$$= e^u (1 - u^2 + 2u - 2)$$

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

Hence, a particular solution is

$$\varphi = p_0 e^{\cos x}$$

$$= -\cos^2 x - 2\cos x - 1$$

Tianhui Qi 1473217

3 (ii) The general solution
where $y(1) = y_0$, is

$$\varphi = [C + e^{-\cos x}(-\cos^2 x - 2\cos x - 1)] e^{\cos x}$$
$$= Ce^{\cos x} + (-\cos^2 x - 2\cos x - 1)$$

$$\varphi(1) = Ce^1 + (-1 - 2 - 1)$$
$$= Ce - 4 = y_0$$

$$\Rightarrow C = \frac{y_0 + 4}{e}$$

$$\text{Hence } \varphi(x) = \frac{y_0 + 4}{e} e^{\cos x} + (-\cos^2 x - 2\cos x - 1)$$
$$= (y_0 + 4)e^{\cos x - 1} + [-\cos^2 x - 2\cos x - 1]$$

with $\varphi(0) = y_0$
is the general solution

1* • If $\forall x \in (0, 1], y(x) \neq 0$

Then by the theorem of separable equations

$$F = \int_1^x f \quad G = \int_1^y \frac{1}{y} = \ln|y|$$

$$\Rightarrow \ln|y| = F + C$$

$$\Rightarrow y = \pm e^C e^F$$

If for some solution $y = \pm e^C e^F$

and $\lim_{x \rightarrow 0^+} y = 0$

then $\lim_{x \rightarrow 0^+} \pm e^C e^{F(x)} = 0$

$$\Leftrightarrow \lim_{x \rightarrow 0^+} F(x) = -\infty \quad \left(\text{for } \pm e^C \text{ is constant} \right)$$

and $\lim_{x \rightarrow -\infty} e^x = 0$

so $\lim_{x \rightarrow 0^+} \int_1^x f = -\infty$

— If within $(0, 1]$, $f(x)$ is bounded by

$$|f| \leq N$$

for some $N \geq 0$

then $\left| \lim_{x \rightarrow 0^+} \int_1^x f \right| \leq 2N$, which does not

head to infinity

therefore f must not be bounded within $(0, 1]$
namely at $x=0$ — as $f(x)$ is continuous in $(0, 1]$

so $\lim_{x \rightarrow 0^+} f(x) = -\infty$

which is a restriction of $f(x)$.

continued next page

Tianran Qi 1473217

1* • if for some $x' \in (0, 1]$, the solution φ
 $\varphi(x') = 0$

then if for some other $\alpha \in (0, 1]$

$$\varphi(\alpha) \neq 0$$

set $(\alpha, \varphi(\alpha))$ as the IVP for
the non-zero differential equation solution

\Rightarrow But that unique solution has no roots
therefore such α cannot exist.

so $\varphi(x) = 0 \quad \forall x \in (0, 1]$, solving $y' = y f(x)$

By which for any $f(x)$

$\lim_{x \rightarrow 0^+} \varphi(x) = 0$, with no $f(x)$ restrictions

• Hence the only restriction on $f(x)$ is

$$\lim_{x \rightarrow 0^+} f(x) = -\infty$$

for any solution φ

$$\lim_{x \rightarrow 0^+} \varphi = 0$$

