Math 242 Final Exam, Friday 12 December

Name:

Last 4 digits of SSN:

Show all **work clearly**, **make sentences**. No work means no credit. The points are: ex1: 10, ex2: 10, ex3: 10, ex4: 15, ex5: 15, ex6: 15, ex7: 15, ex8: 10, ex9: 20, ex10: 15, ex11: 15 (Total=150 pts).

Exercise 1 1. We give a differential equation y' = f(x, y). Write the algorithm of the Euler method. Apply this algorithm to find the first two $(y_0 \text{ and } y_1)$ value of an approximate solution of the differential equation

$$y' = 3x + 2y, \quad y(0) = 1,$$

and with step size h = 0.5.

2. Method of variation of parameters in the case n=2: We consider the second-order linear differential equation

$$y'' + P(x)y' + Q(x)y = f(x),$$

where P, Q and f are continuous. A general solution is given by:

$$y_c(x) = c_1 y_1(x) + c_2 y_2(x),$$

where c_1 and c_2 are constants.

What will be the form of a particular solution? To find this solution, what system of equations, with unknown c'_1 and c'_2 , do we have to solve?

Exercise 2 Solve the initial value problem:

$$xy' = 2y + x^3 \cos x, \quad y(\pi) = 1.$$

 ${\bf Exercise}~{\bf 3}~{\bf Find}$ a general solution of the differential equation

$$3xy' = 1 + y^2.$$

Exercise 4 We consider the following differential equation:

$$xy' + 6y = 3xy^{4/3}.$$

- 1. What kind of equation is it?
- 2. What substitution do we have to do?
- 3. What differential equation do we obtain after the substitution?
- 4. Solve this last differential equation and then find the expression of y.

Exercise 5 Show that the differential equation

$$(1 + ye^{xy}) dx + (2y + xe^{xy}) dy = 0,$$

is exact and then solve it.

Exercise 6 We give the differential equation:

$$\frac{dx}{dt} = 6x - 2x^2.$$

1. What are the critical points? Use a phase diagram to determine whether each critical point is stable or unstable.

2. Solve this differential equation with x(0) = 1.

Exercise 7 Give the form of a particular solution in each case, but do not determine the values of the coefficients:

1.
$$y^{(114)} + 59y' = x^3 + 46x - 13$$
,

2.
$$y^{(3)} + y'' - y' - y = (x^2 + 1)e^{-x}$$
,

3.
$$y^{(3)} + y'' - y' - y = 5e^{4x}(13x^2 + 101x - 964)\cos(7x)$$
.

Exercise 8 Find the form of a solution of the following differential equation

$$y^{(3)} - 5y'' + 8y' - 4y = 0.$$

Hint: 1 is a root of the characteristic equation.

Exercise 9 Solve the initial value problem without the Laplace transform:

$$y'' - 6y' + 8y = 24xe^{-2x}, \quad y(0) = 5/12, \ y'(0) = 13/6.$$

Exercise 10 1) Find the Laplace transform of the following functions:

$$f_1(t) = t\cos(2t), \quad f_2(t) = \frac{2\sin 3t}{t}.$$

We recall that $\lim_{x\to\infty} \arctan x = \pi/2$ and that $\int \frac{1}{a^2+x^2} dx = 1/a \arctan(x/a)$. 2) Find the inverse Laplace transform of:

$$F(s) = \frac{s+6}{s^2 - 10s + 41}.$$

 $\bf Exercise~11~$ Solve the initial value problem using the Laplace transform:

$$y'' - 5y' + 6y = -3e^{2x},$$
 $y(0) = -1, y'(0) = 2.$