

1. Express the solution of the initial value problem

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

as an integral.

2. Find the general solutions of the differential equations.

(a) $x^3 + 3y - xy' = 0$

(b) $xy^2 + 3y^2 - x^2y' = 0$

(c) $6xy^3 + 2y^4 + (9x^2y^2 + 8xy^3)y' = 0$

3. Solve the differential equation

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

by regarding y as the independent variable rather than x .

4. (a) Consider the ODE $y(1 + x^3)y' = x^2$. Determine where in the xy -plane existence and uniqueness issues to an associated initial value problem may occur.

- (b) Solve the IVP $y(1 + x^3)y' = x^2$, $y(0) = y_0$ and determine how the interval in which the solution exists depends on the initial value y_0 .

5. Consider the IVP $y' = ty^2$, $y(0) = 1$.

- (a) Explain why this IVP has a unique solution.

- (b) Covert the IVP into an equivalent integral equation.

- (c) Set up the approximate integral equation used in Picard's method and carry out the iteration for three steps.

- (d) Solve the IVP by separation of variables.

- (e) Determine the series representation of the solution to the IVP and compare it to the successive approximations computed above.

Reduction of Order

The general form of a second-order differential equation has the form

$$F(x, y, y', y'') = 0.$$

Reduction of order is the idea of using a change of variable to produce an equivalent, lower-order differential equation.

1. *dependent variable missing*

When y is not explicitly present in the ODE, the ODE has the general form $F(x, y', y'') = 0$.

- (a) Explain how the introduction of the new dependent variable $p(x) = y'$ converts the second-order ODE into a first-order system in p .
- (b) Solve the equation $xy'' - y' = 3x^2$. (Note that in the end your solution for y will have two arbitrary constants; as it should.)

2. *independent variable missing*

When x is not explicitly present in the ODE, the ODE has the general form $F(y, y', y'') = 0$. (Equations of this form are known as **autonomous**.)

- (a) Explain how the introduction of the new dependent variable $p(y) = y'$ converts the second-order ODE into a first-order system where y can be momentarily interpreted as the independent variable. (Hint: Take care with the derivative computed to replace the y'' term.)
- (b) Solve the equation $y'' + k^2y = 0$ (where k a positive constant). (This is actually ill-posed. At some point you are going to have to choose a sign convention. This will yield a solution. The other sign convention would yield a separate solution. We will learn a much easier way to do this problem in the near future.)