

Differential Equations
ESAM Preliminary Examination
January 9, 2006, 9-11 a.m.

1. Solve the following differential equations for $y(x)$:

(a) $x^3 y'' - 2x^2 y' + 2xy = 1,$

(b) $\frac{d^4 y}{dx^4} - y = e^x \sin x,$

(c) $\frac{dy}{dx} = xy(y - 2) + x,$

(d) $2 \frac{dy}{dx} = \frac{x + 6y - 2}{x - 2y - 2},$

(e) $y \frac{dy}{dx} = x(e^{x^2} - y^2).$

2. The functions $y_1(x) = 2x + 1$ and $y_2(x) = -1$ satisfy the equation

$$x \frac{d^2 y}{dx^2} - (x + 1) \frac{dy}{dx} + y = -1.$$

Solve the initial value problem

$$x \frac{d^2 y}{dx^2} - (x + 1) \frac{dy}{dx} + y = -1, \quad y(0) = 0, \quad y'(0) = 0.$$

3. Find a particular solution of the system of equations

$$\frac{d\mathbf{x}}{dt} = \begin{pmatrix} -2 & 1 \\ 1 & -2 \end{pmatrix} \mathbf{x} + \begin{pmatrix} 2e^{-t} \\ 3t \end{pmatrix}.$$

4. Consider the equation

$$y' = -y + \sin\left(\frac{1}{t}\right),$$

with the initial condition $y(1) = 0$. Show that $|y(t)| \leq 1$ for $t \geq 1$. It is not necessary to find the solution explicitly.