

**Prob. 1** (12 pts)

Consider the differential equation  $x^2y'' + 5xy' + (4 - x^2)y = 0$ . The indicial equation has repeated roots  $-2, -2$  (no need to check this). Find two linearly independent solutions about  $x = 0$ .

**Prob. 2** (10 pts)

Use matrix exponential technique to solve the system

$$x'(t) = \begin{pmatrix} 1 & 0 & -1 \\ -1 & 0 & 3 \\ 1 & 0 & -1 \end{pmatrix} x(t)$$

**Prob.3** (12 pts)

Solve the problem  $x' = Ax$  where  $A = \begin{pmatrix} -1 & -5 \\ 10 & 9 \end{pmatrix}$

**Prob.4** (11 pts)

Solve the system  $x'(t) = \begin{pmatrix} -1 & 0 & 0 \\ 3 & -1 & 0 \\ 4 & 2 & -1 \end{pmatrix} x(t)$

**Prob.5** (15 pts)

Find a differential equation whose complementary and particular solutions are

$$y_c = C_1e^x + C_2e^{2x} \text{ and } y_p = \frac{3}{4} + \frac{1}{2}x - xe^{2x}, \text{ respectively.}$$

**Prob. 6** (12 pts)

Consider the initial value problem  $y' + \frac{x}{x+5}y = \frac{x^2}{x-1}$ ,  $y(2) = 0$ . What is the largest interval on which a unique solution is guaranteed to exist?

- (a)  $(-5, \infty)$
- (b)  $(-5, 1)$
- (c)  $(1, +\infty)$
- (d)  $[1, +\infty)$
- (e)  $(-\infty, +\infty)$

**Prob. 7** (10 pts)

The solution of the initial value problem

$$\left(\frac{x^2}{y^2} + \frac{3x}{y^4}\right) \frac{dy}{dx} = \frac{2x}{y} + \frac{1}{y^3}, \quad y(1) = 1$$

is

- (a)  $2x^2y^2 - y^3 - x = 0$
- (b)  $2x^2y^2 + y^3 - 3x = 0$
- (c)  $x^2y^2 + 2y^3 - 3x = 0$
- (d)  $x^2y^2 - 2y^3 + x = 0$
- (e)  $x^2y^2 - 3y^3 + 2x = 0$

**Prob. 8** (12 pts)

A solution of the problem  $-ydx + (x + \sqrt{xy})dy = 0$ ,  $y(1/4) = 1$  satisfies

- (a)  $y(-1) = e$
- (b)  $y(1) = e$
- (c)  $y(\sqrt{2}) = e$
- (d)  $y(\pi) = e$
- (e)  $y(e) = e$



**Prob. 9** (15 pts)

Consider the differential equation  $y'' + 4y = \sec 2t \csc 2t$ . The general solution of the corresponding homogeneous equation is  $y_c = C_1 \cos 2t + C_2 \sin 2t$  (no need to verify this). A particular solution of the non-homogeneous equation would be

- (a)  $y_p = -\frac{1}{4} \cos 2t \ln |\sec 2t + \tan 2t| + \frac{1}{4} \sin 2t \ln |\csc 2t - \cot 2t|$
- (b)  $y_p = -\cos^2 2t \ln |\sec 2t + \tan 2t| + \frac{1}{4} \sin^2 2t \ln |\csc 2t - \cot 2t|$
- (c)  $y_p = -\frac{1}{4} \cos^2 2t \ln |\csc 2t - \cot 2t| + \frac{1}{4} \sin^2 2t \ln |\sec 2t + \tan 2t|$
- (d)  $y_p = -\cos 2t \ln |\csc 2t - \cot 2t| + \sin 2t \ln |\sec 2t + \tan 2t|$
- (e)  $y_p = -\ln |\sec 2t + \tan 2t| + \ln |\csc 2t - \cot 2t|$

**Prob. 10** (10 pts)

Consider the differential equation  $(1 - x^2)y'' - 2y' + 3y = 0$ . Find the recurrence relation in the process of finding a series solution about  $x_0 = 0$ .

(a)  $a_{n+1} = \frac{-4n-5}{-2(n+1)}a_n$

(b)  $a_{n+2} = \frac{n^2-n-3}{(n+2)(n+1)}a_n + \frac{2}{n+2}a_{n+1}$

(c)  $a_{n+2} = \frac{-n^2+n+3}{(n+2)(n-1)}a_n - \frac{2}{n+2}a_{n+1}$

(d)  $a_{n+2} = \frac{n^2-n-3}{n(n+1)}a_n$

(e)  $a_{n+1} = \frac{n^2+n-1}{2(n+1)}a_n$

**Prob. 11** (11 pts)

Consider the following non-homogeneous system of differential equations

$$x' = \begin{pmatrix} 2 & -1 \\ 4 & -2 \end{pmatrix} x + \begin{pmatrix} 0 \\ -2t^{-3} \end{pmatrix}$$

The general solution of the corresponding system is

$$x_c = C_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} + C_2 \begin{pmatrix} t \\ 2t - 1 \end{pmatrix}$$

(No need to verify this). Find a particular solution of the non-homogeneous equation

- a)  $v(t) = \begin{pmatrix} t^{-1} + \ln t \\ \ln t \end{pmatrix}$
- b)  $v(t) = \begin{pmatrix} t^{-1} - \ln t \\ t^{-3} + \sqrt{t} \end{pmatrix}$
- c)  $v(t) = \begin{pmatrix} t^{-1} \\ 2t^{-1} + t^{-2} \end{pmatrix}$
- d)  $v(t) = \begin{pmatrix} t^{-1} + 2 \ln t \\ t^{-3} + \ln t \end{pmatrix}$
- e)  $v(t) = \begin{pmatrix} t^{-1} + 5 \ln t \\ t^{-3} + \ln t \end{pmatrix}$

**Prob. 12** (14 pts)

Let  $f(x)$  be a function satisfying  $f''(x) - 2f'(x) + f(x) = 2e^x$ . Which one of the following statement is true

(a) If  $f_1(x)$  and  $f_2(x)$  are solutions of this equation then  $f_1(x) + f_2(x)$  is also a solution of this non-homogeneous equation

(b) This differential equation does not admit any solution

(c) If  $f(x) > 0$  for all  $x$  then  $f'(x) > 0$  for all  $x$  as well

(d) If  $f_1(x)$  and  $f_2(x)$  are solutions of this equation then  $\frac{f_1(x)}{f_2(x)}$  must also be a solution of this non-homogeneous equation

(e) If  $f'(x) > 0$  for all  $x$  then  $f(x) > 0$  for all  $x$  as well