1: (a) Verify that $y = x \sin x$ is a solution of the DE $y(y'' + y) = x \sin 2x$.

Solution: We have $y' = \sin x + x \cos x$ and $y'' = \cos x + \cos x - x \sin x = 2 \cos x - x \sin x$ and so

$$
y (y'' + y) = (x \sin x)(2 \cos x - x \sin x + x \sin x)
$$

= (x \sin x)(2 \cos x)
= x(2 \sin x \cos x)
= x \sin 2x.

(b) Find all the solutions of the form $y = ax^2 + bx + c$ to the DE $(y'(x))^2 + 4x = 3y(x) + x^2 + 1$. Solution: For $y = ax^2 + bx + c$ we have $y' = 2ax + b$, so

$$
(y'(x))^{2} + 4x = 3y(x) + x^{2} + 1 \iff (y'(x))^{2} + 4x - 3y(x) - x^{2} - 1 = 0
$$

\n
$$
\iff (2ax + b)^{2} + 4x - 3(ax^{2} + bx + c) - x^{2} - 1 = 0
$$

\n
$$
\iff (4a^{2} - 3a - 1)x^{2} + (4ab + 4 - 3b)x + (b^{2} - 3c - 1) = 0
$$

\n
$$
\iff 4a^{2} - 3a - 1 = 0, \quad 4ab + 4 = 3b, \text{ and } b^{2} = 3c + 1
$$

From $4a^2 - 3a - 1 = 0$ we get $(4a + 1)(a - 1) = 0$ and so $a = -\frac{1}{4}$ or $a = 1$. When $= -\frac{1}{4}$, the equation $4ab + 4 = 3b$ gives $-1 + 4 = 3b$ so $b = 1$, and then the equation $b^2 = 3c + 1$ gives $1 = 3c + 1$ so $c = 0$. When $a = 1, 4ab + 4 = 3b$ gives $4b + 4 = 3b$ so $b = -4$ and then $b^2 = 3c + 1$ gives $16 = 3c + 1$ so $c = 5$. Thus there are two solutions, and they are $y = -\frac{1}{4}x^2 + x$ and $y = x^2 - 4x + 5$.

(c) Find constants r_1 and r_2 such that $y = e^{r_1x}$ and e^{r_2x} are both solutions to the DE $y'' + 3y' + 2y = 0$, show that $y = a e^{r_1 x} + b e^{r_2 x}$ is a solution for any constants a and b, and then find a solution to the DE with $y(0) = 1$ and $y'(0) = 0$.

Solution: Let $y = e^{rx}$. Then $y' = r e^{rx}$ and $y'' = r^2 e^{rx}$ and so $y'' + 3y' + 2y = 0 \iff r^2 e^{rx} + 3r e^{rx} + 2e^{rx} = 0$ \Leftrightarrow $(r^2+3r+2)e^{rx}=0 \Leftrightarrow (r+1)(r+2)e^{rx}=0 \Leftrightarrow r=-1$ or $r=-2$. Thus we can take $r_1=-1$ and $r_2 = -2$.

Now, let $y = ae^{r_1x} + be^{r_2x} = ae^{-x} + be^{-2x}$. Then $y' = -ae^{-x} - 2be^{-2x}$ and $y'' = ae^{-x} + 4be^{-2x}$ and so we have $y'' + 3y' + 2y = ae^{-x} + 4be^{-2x} - 3ae^{-x} - 6be^{-2x} + 2ae^{-x} + 2be^{-2x} = 0$. This shows that $y = a e^{-x} + b e^{-2x}$ is a solution to the DE. Also, note that $y(0) = a + b$ and $y'(0) = -a - 2b$, and so to get $y(0) = 1$ and $y'(0) = 0$ we need $a + b = 1$ and $-a - 2b = 0$. Solve these two equations to get $a = 2$ and $b = -1$. Thus the required solution is $y = 2e^{-x} - e^{-2x}$.

- 2: Find the general solution to each of the following DEs.
	- (a) $xy' + y = \sqrt{x}$

Solution: This DE is linear since we can write it in the form $y' + \frac{1}{x}y = x^{-1/2}$. An integrating factor is $\lambda = e^{\int \frac{1}{x} dx} = e^{\ln x} = x$ and so the solution is $y = \frac{1}{x} \int x \cdot x^{-1/2} dx = \frac{1}{x} \int x^{1/2} dx = \frac{1}{x} (\frac{2}{3} x^{3/2} + c) = \frac{2}{3}$ $\sqrt{x}+\frac{c}{x}$ $\frac{0}{x}$.

(b) $\sqrt{x} y' = 1 + y^2$

Solution: This DE is separable. We can write it as $\frac{dy}{1+y^2} = x^{-1/2} dx$ and then integrate both sides to get $\tan^{-1} y = 2x^{1/2} + c$, that is $y = \tan(2\sqrt{x} + c)$.

(c)
$$
y' = 2xy^2 + y^2 + 8x + 4
$$

Solution: This DE is separable since we can write it as $y' = (2x+1)(y^2+4)$ or as $\frac{dy}{y^2+4} = (2x+1)dx$. Integrate both sides to get

$$
\int \frac{dy}{y^2 + 4} = \int 2x + 1 \, dx
$$

$$
\frac{1}{2} \tan^{-1}(y/2) = x^2 + x + c
$$

$$
y = 2 \tan\left(2(x^2 + x + c)\right)
$$

.

(d) $y' + y \tan x = \sin^2 x$

Solution: This DE is linear. An integrating factor is $\lambda = e^{\int \tan x dx} = e^{\ln(\sec x)} = \sec x = \frac{1}{\sqrt{\tan x}}$ $\frac{1}{\cos x}$ and the solution is

$$
y = \cos x \int \frac{\sin^2 x}{\cos x} dx = \cos x \int \frac{1 - \cos^2 x}{\cos x} dx = \cos x \int \sec x - \cos x dx
$$

$$
= \cos x \left(\ln |\sec x + \tan x| - \sin x + c \right).
$$

- 3: Find the solution to each of the following IVPs.
	- (a) $xy' = y^2 + y$ with $y(1) = 1$.

Solution: This DE is separable. We write it as $\frac{dy}{y^2 + y} = \frac{dx}{x}$ $\frac{dx}{x}$. Integrate both sides, using partial fractions for the integral on the left, to get

$$
\int \frac{1}{y} - \frac{1}{y+1} dy = \int \frac{1}{x} dx
$$

\n
$$
\ln y - \ln(y+1) = \ln x + c
$$

\n
$$
\ln \left(\frac{y}{y+1}\right) = \ln x + c
$$

\n
$$
\frac{y}{y+1} = e^{\ln x + c} = a x,
$$

where $a = \ln c$. Put in $y(1) = 1$ to get $\frac{1}{2}$, so we have $\frac{y}{y+1} = \frac{x}{2}$ $\frac{x}{2}$ so $2y = x(y + 1) = xy + x$, that is $y(2-x) = x$, so the solution is $y = \frac{x}{2}$ $\frac{x}{2-x}$

(b) $xy' + 2y = \ln x$ with $y(1) = 0$.

Solution: This DE is linear since we can write it as $y' + \frac{2}{x}y = \frac{1}{x} \ln x$. An integrating factor is given by $\lambda = e^{\int \frac{2}{x} dx} = e^{2 \ln x} = x^2$ and so the solution is $y = \frac{1}{x}$ x^2 $\int x \ln x dx$. We integrate by parts using $u = \ln x$ and $dv = x dx$ so that $du = \frac{1}{x} dx$ and $v = \frac{1}{2}x^2$ to get

$$
y = \frac{1}{x^2} \int x \ln x \, dx
$$

= $\frac{1}{x^2} \left(\frac{1}{2} x^2 \ln x - \int \frac{1}{2} x \, dx \right)$
= $\frac{1}{x^2} \left(\frac{1}{2} x^2 \ln x - \frac{1}{4} x^2 + c \right)$
= $\frac{c}{x^2} + \frac{1}{2} \ln x - \frac{1}{4}$

Put in $y(1) = 0$ to get $0 = c - \frac{1}{4}$, so we have $c = \frac{1}{4}$ and the solution is $y = \frac{1}{4} \left(\frac{1}{x^2} \right)$ $\frac{1}{x^2} + 2 \ln x - 1.$ (c) $y' + xy = x^3$ with $y(0) = 1$.

Solution: This DE is linear. An integrating factor is $\lambda = e^{\int x dx} = e^{\frac{1}{2}x^2}$. The solution to the DE is

$$
y = e^{-\frac{1}{2}x^2} \int x^3 e^{\frac{1}{2}x^2} dx.
$$

Integrate by parts using $u = x^2$, $du = 2x dx$, $v = e^{\frac{1}{2}x^2}$, $dv = xe^{\frac{1}{2}x^2}$ to get

$$
y = e^{-\frac{1}{2}x^2} \left(x^2 e^{\frac{1}{2}x^2} - \int 2xe^{\frac{1}{2}x^2} dx \right) = e^{-\frac{1}{2}x^2} \left(x^2 e^{\frac{1}{2}x^2} - 2e^{\frac{1}{2}x^2} + c \right) = x^2 - 2 + ce^{-\frac{1}{2}x^2}.
$$

To get $y(0) = 1$ we need $-2 + c = 1$ so $c = 3$. Thus the solution to the IVP is

$$
y = x^2 - 2 + 3e^{-\frac{1}{2}x^2}
$$
 for all x .

4: Solve the initial value problem $y'' - 2y' = 4x$ with $y(0) = 0$ and $y'(0) = 0$. (Hint: first let $u(x) = y'(x)$ so that $y''(x) = u'(x)$ and then solve the resulting DE for $u = u(x)$).

Solution: When we let $u = y'$ so that $u' = y''$, the DE becomes $u' - 2u = 4x$, which is linear. An integrating factor is $\lambda = e^{\int -2 dx} = e^{-2x}$ and so the solution is $y' = u = e^{2x} \int 4x e^{-2x} dx$. We integrate by parts using $u = 4x$ and $dv = e^{-2x} dx$ so that $du = 4 dx$ and $v = -\frac{1}{2} e^{-2x}$ to get

$$
y' = e^{2x} \int 4x e^{-2x} dx = e^{2x} \left(-2x e^{2x} + \int 2e^{-2x} dx \right) = e^{2x} \left(-2x e^{-2x} - e^{-2x} + c_1 \right) = c_1 e^{2x} - 2x - 1.
$$

Put in $y'(0) = 0$ to get $0 = c_1 - 1$ so that $c_1 = 1$, and so we have $y' = e^{2x} - 2x - 1$. Now integrate again to get

$$
y = \int e^{2x} - 2x - 1 \, dx = \frac{1}{2} e^{2x} - x^2 - x + c_2 \, .
$$

Put in $y(0) = 0$ to get $0 = \frac{1}{2} + c_2$, so we have $c_2 = -\frac{1}{2}$, and the solution is $y = \frac{1}{2}e^{2x} - x^2 - x - \frac{1}{2}$.

(b) Solve the IVP $yy'' + (y')^2 = 0$ with $y(1) = 2$ and $y'(1) = 3$.

(Hint: first let $u(y(x)) = y'(x)$ so that $u'(y(x))y'(x) = y''(x)$ and then solve the resulting DE for $u = u(y)$). Solution: Make the substitution $y' = u$, $y'' = u u'$. The DE becomes $y u u' + u^2 = 0$. This is linear since we can write it as $u' + \frac{1}{y}u = 0$. An integrating factor is $\lambda = e^{\int \frac{1}{y} dy} = e^{\ln y} = y$ and the solution is $u=\frac{1}{y}$ $\int 0 dy = \frac{a}{y}$. Put in $x = 1$, $y = 2$, $u = y' = 3$ to get $3 = \frac{a}{2}$ so $a = 6$ and the solution is $u = \frac{6}{y}$, that is $y' = \frac{6}{y}$. This DE is separable since we can write it as $y y' = 6$. Integrate both sides (with respect to x) to get $\frac{1}{2}y^2 = 6x + c$. Put in $x = 1$, $y = 2$ to get $2 = 6 + x$ so $c = -4$ and the solution is $\frac{1}{2}y^2 = 6x - 4$, that is $y = \pm \sqrt{12x - 8}$. Since $y(1) = 2$, we must use the $+$ sign, so $y = \sqrt{12x - 8}$.