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

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

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

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

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

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

Now, let $y = a e^{r_1 x} + b e^{r_2 x} = a e^{-x} + b e^{-2x}$. Then $y' = -a e^{-x} - 2b e^{-2x}$ and $y'' = a e^{-x} + 4b e^{-2x}$ and so we have $y'' + 3y' + 2y = a e^{-x} + 4b e^{-2x} - 3a e^{-x} - 6b e^{-2x} + 2a e^{-x} + 2b e^{-2x} = 0$. 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) $x y' + y = \sqrt{x}$ 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 $y = \frac{1}{x} \int x \cdot x^{-1/2} dx = \frac{1}{x} \int x^{1/2} dx = \frac{1}{x} \left(\frac{2}{3}x^{3/2} + c\right) = \frac{2}{3}\sqrt{x} + \frac{c}{x}$.

(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 $\lambda = e^{\int \tan x \, dx} = e^{\ln(\sec x)} = \sec x = \frac{1}{\cos x}$ 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 $\frac{dy}{y^2 + y} = \frac{dx}{x}$. Integrate both sides, using partial fractions for the integral on the left, to get

$$\int \frac{1}{y} - \frac{1}{y+1} \, dy = \int \frac{1}{x} \, dx$$
$$\ln y - \ln(y+1) = \ln x + c$$
$$\ln \left(\frac{y}{y+1}\right) = \ln x + c$$
$$\frac{y}{y+1} = e^{\ln x + c} = a \, x \, ,$$

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

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

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

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

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

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 $y y'' + (y')^2 = 0$ 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 $yu u' + u^2 = 0$. 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 yy' = 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 $y = \sqrt{12x - 8}$.