

1. Solve the following differential equations, with initial conditions, if given.

a) (5 points) $(y^2 \cos(x) - 3x^2 y - 2x)dx + (2y \sin(x) - x^3 + \ln(y))dy = 0$, $y(0) = e$.

b) (5 points) $6xydx + (4y + 9x^2)dy = 0$

c) (5 points) $y'' - 2y' + y = e^x / (1 + x^2)$

d) (5 points) $Y' = \begin{pmatrix} 3 & -2 \\ 2 & -2 \end{pmatrix} \cdot Y$

e) (5 points) $(3x + 1)y'' - (9x + 6)y' + 9y = 0$, given that $y_1 = e^{3x}$ is a solution

f) (5 points) $y'' + 4y = 3\sin(2x)$, $y(0) = 2$, $y'(0) = -1$

g) (5 points) $x^2 y'' - 4xy' + 4y = 0$

2. a) (35 points) Solve in a series centered at $x = 0$. You must first decide whether to use a regular series or a Frobenius series.

i) $(1 - x^2)y'' - xy' + \alpha^2 y = 0$, where α is a constant.

ii) $2xy'' + y' + xy = 0$.

Discuss the radius of convergence of the solutions. In case a) for what values of the constant α are polynomial solutions obtained?

b) For the equation $(x + 2)^2(x - 1)y'' + 3(x - 1)y' - 2(x + 2)y = 0$, say which points on the real line are regular, and which are regular singular.

3. a) (10 points) Compute the inverse Laplace transform of

$$\text{i) } \frac{(s-2)e^{-s}}{s^2-4s+3}, \quad \text{ii) } \frac{1}{s^3(s+1)}.$$

b) (5 points) Compute the Laplace transform of the square wave function f , defined by $f(t) = 1$, if t lies in an interval $[2n, 2n+1)$, and $f(t) = -1$ if t lies in an interval $[2n+1, 2n+2)$, n an integer.

c) (15 points) Solve the initial value problem

$$y'' + y = u_{\pi/2}(t) + \delta(t - \pi) - u_{3\pi/2}(t), \quad y(0) = 0, y'(0) = 0.$$

Solve the same problem, but with the initial conditions $y(0) = 1, y'(0) = 3$.