

Review For the Final:

Problem 1 Find the general solutions of the following DEs.

a) $x^2y' - xy - y^2 = 0$

b) $(x^2 - 1)y' + (x - 1)y = 1$

c) $y^2y' + 2xy^3 = 6x$

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d) $y' = \sqrt{x + y}$

Problem 2 A hemispherical bowl (with top radius 4) shaped water tank is slowly losing water at its lower end. As a result, the height of water in the tank, given by $y(t)$ satisfies

$$\frac{dy}{dt} = -\frac{1}{72} \frac{\sqrt{y}}{(8y - y^2)}.$$

a) Solve the DE for $y(t)$ when the tank is initially full.

b) How long does it take for the tank to be empty?

Problem 3 Determine whether the given functions are linearly independent or not.

a) $f(x) = e^x \sin x$, $g(x) = e^x \cos x$.

b) $f(x) = \sin 2x$, $g(x) = \sin x \cos x$ and $h(x) = e^x$.

Problem 4 Find the unique solution to the initial value problem

$$y'' - 7y' + 12y = (x + 2)e^{3x}, \quad y(0) = 0, y'(0) = 2.$$

Problem 5 Find the general solution of the differential equation $y''' - y'' + 4y' + 6y = e^{2x} + 2x$.

Problem 6 Find the general solution to the differential equation $y'' - 2y' + y = \frac{e^x}{1+x^2}$.

Also do the problem 5 of the Exam 2.

Problem 7 Find the Fourier series solution of the end point problem

$$\begin{aligned}x'' + 2x &= 1 \\x(0) &= 0, \quad x(1) = 0.\end{aligned}$$

Problem 8 Find a particular solution of the following equations.

a) $x'' + 2x = \sin t$

b) $x'' + 2x = \sum_{n \text{ odd}} \frac{4}{n} \sin nt$. (Find a formal Fourier series solution.)

Problem 9 Consider the following eigenvalue problem

$$X'' + \lambda X = 0, \quad 0 < x < \pi$$

$$X(0) = 0, \quad X'(\pi) = 0.$$

Show that the eigenvalues λ_n and eigenfunctions X_n are given by

$$\lambda_n = \frac{(2n-1)^2}{4}, \quad X_n = \sin \frac{(2n-1)x}{2}, \quad n = 1, 2, \dots$$

You may use the following fact: $\cos x = 0$ if and only if $x = \frac{n\pi}{2}, n = 1, 3, 5, \dots$ (i.e. n : odd).

Problem 10 Consider a bar of length π having an initial temperature given by x , $0 < x < \pi$. Assume that the temperature at the end $x = 0$ is held 0 and the end at $x = \pi$ is insulated. Find the temperature $u(x, t)$.

You may use the problem 9.

Problem 11 By separating the variables, solve the following wave equation

$$\begin{aligned}4u_{xx} &= u_{tt}, & 0 < x < \pi, t > 0 \\u(0, t) &= 0, u(\pi, t) = 0, & t \geq 0. \\u(x, 0) &= 1, u_t(x, 0) = 0, & 0 < x < \pi.\end{aligned}$$

Problem 12 Find the solution of the following problem. You are not required to determine the coefficients.

$$u_{xx} + u_{yy} = 0, \quad 0 < x < 2, 0 < y < 2$$

$$u(x, 0) = u(x, 2) = 0$$

$$u(0, y) = 0.$$