

1. 15 pts. Solve the nonlinear ODE

$$xy'' = y' + x(y')^2.$$

Assume the first arbitrary constant that arises in your work is positively valued. (Hint: recall the Bernoulli equations.)

2. Consider the equation $y'' + 3y = -48x^2e^{3x}$.

- (a) 10 pts. Use the Method of Undetermined Coefficients to find a particular solution to the equation.
- (b) 5 pts. Give the general solution to the equation.

3. 20 pts. Use the Method of Undetermined Coefficients to solve the IVP

$$\frac{d^2x}{dt^2} + \omega^2x = F_0 \cos \gamma t, \quad x(0) = 0, \quad x'(0) = 0,$$

assuming $\omega > 0$.

4. 20 pts. Use the Method of Variation of Parameters to find a particular solution to

$$y'' - 2y' + 2y = e^x \tan x,$$

and then find a general solution.

Method of Undetermined Coefficients. Let $P_m(x)$ be a nonzero polynomial of degree m , and let $y_p(x)$ denote a particular solution to $a_n y^{(n)} + \cdots + a_1 y' + a_0 y = f(x)$.

1. If $f(x) = P_m(x)e^{\alpha x}$, then

$$y_p(x) = x^s e^{\alpha x} \sum_{k=0}^m A_k x^k,$$

where $s = 0$ if α is not a root of the auxiliary equation, otherwise s equals the multiplicity of α as a root of the auxiliary equation.

2. If $f(x) = P_m(x)e^{\alpha x} \cos \beta x$ or $f(x) = P_m(x)e^{\alpha x} \sin \beta x$ for $\beta \neq 0$, then

$$y_p(x) = x^s e^{\alpha x} \left(\cos \beta x \sum_{k=0}^m A_k x^k + \sin \beta x \sum_{k=0}^m B_k x^k \right),$$

where $s = 0$ if $\alpha + i\beta$ is not a root of the auxiliary equation, otherwise s equals the multiplicity of $\alpha + i\beta$ as a root of the auxiliary equation.

Method of Variation of Parameters (2nd-Order Case).

$$u_1(x) = \frac{1}{a_2} \int \frac{-y_2(x)f(x)}{y_1(x)y_2'(x) - y_1'(x)y_2(x)} dx \quad \text{and} \quad u_2(x) = \frac{1}{a_2} \int \frac{y_1(x)f(x)}{y_1(x)y_2'(x) - y_1'(x)y_2(x)} dx$$

Some Most Excellent Formulae.

1. $\int \frac{1}{\sqrt{a^2 - x^2}} dx = \sin^{-1} \left(\frac{x}{a} \right) + c$, for $a \in (0, \infty)$
2. $\int \frac{1}{a^2 + x^2} dx = \frac{1}{a} \tan^{-1} \left(\frac{x}{a} \right) + c$, for $a \neq 0$
3. $\int \frac{1}{x\sqrt{x^2 - a^2}} dx = \frac{1}{a} \sec^{-1} \left| \frac{x}{a} \right| + c$, for $a \in (0, \infty)$
4. $\int \tan x dx = -\ln |\cos x| + c = \ln |\sec x| + c$
5. $\int \cot x dx = \ln |\sin x| + c$
6. $\int \sec x dx = \ln |\sec x + \tan x| + c$
7. $\int \csc x dx = -\ln |\csc x + \cot x| + c$