

1. 10 pts. Solve $(y^2 + 2xy)dx - x^2dy = 0$ by finding an integrating factor of the form

$$\exp \left[\int \left(\frac{\partial M/\partial y - \partial N/\partial x}{N} \right) dx \right] \quad \text{or} \quad \exp \left[\int \left(\frac{\partial N/\partial x - \partial M/\partial y}{M} \right) dy \right].$$

2. 10 pts. Solve the differential equation $x^2y'' + (y')^2 = 0$ using the reduction of order method.

3. 10 pts. Solve the initial-value problem using the reduction of order method:

$$y'' + yy' = 0, \quad y(0) = 1, \quad y'(0) = -1.$$

4. 10 pts. each Find the general solution to the differential equation.

(a) $y'' + 4y' - y = 0$

(b) $2y'' - 3y' + 4y = 0$

5. 15 pts. Solve the initial-value problem by the method of undetermined coefficients:

$$y'' + y' + y = \sin x, \quad y(1) = 1, \quad y'(1) = 1.$$

6. 15 pts. Use the method of variation of parameters to find a particular solution to

$$y'' + 2y' + 5y = e^{-x} \sec 2x,$$

then find the general solution.

7. 10 pts. One solution to $xy'' - (2x + 1)y' + (x + 1)y = 0$ is $y_1(x) = e^x$. Find the general solution to the differential equation.

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).

For $y'' + p(x)y' + q(x) = f(x)$,

$$y_p(x) = y_1(x) \int \frac{-f(x)y_2(x)}{y_1(x)y_2'(x) - y_1'(x)y_2(x)} dx + y_2(x) \int \frac{f(x)y_1(x)}{y_1(x)y_2'(x) - y_1'(x)y_2(x)} dx$$

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. $\int \csc x dx = -\ln |\csc x + \cot x| + c$