MATHEMATICAL METHODS 3 (WT3)

Midterm exam

Please solve each exercise on a <u>separate sheet of paper</u> and write your name on <u>all</u> of them!

No documents nor electronic devices allowed. All answers must be justified.

Exercise 1 (4 points).

a) Find a function of the form $y_1 = a + bx^2$ (for some real numbers a and b to be determined), which solves the following ODE

(1)
$$x^2y'' - 2xy' + 2y = 0, \quad x > 0.$$

- b) Find a second solution y_2 , such that y_1 and y_2 are linearly independent. Find all real solutions of (1).
- ${f c})$ Using the method of variation of parameters, find the general real solution of the ODE

$$x^2y'' - 2xy' + 2y = x^2 + 1, \quad x > 0.$$

d) Solve the initial value problem

$$\begin{cases} x^2y'' - 2xy' + 2y = x^2 + 1, & x > 0, \\ y(1) = 2, & y'(1) = 1. \end{cases}$$

Exercise 2 (3 points). Let A be the matrix

$$A = \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}$$

- a) Find the eigenvalues of A.
- b) Find two linearly independent eigenvectors of A.
- c) Find all complex solutions of the system of ODEs

$$\begin{cases} y_1' = y_1 - y_2, \\ y_2' = y_1 + y_2. \end{cases}$$

Then, find all real solutions of the above system of ODEs.

Exercise 3 (3 points). We consider the differential equation

$$(2) y'' - 2xy' + 2y = 0$$

We are looking for solutions of the form

$$y(x) = \sum_{k=0}^{\infty} a_k x^k.$$

- a) Let y be as above. Write y' and y'' as power series. Write y'' 2xy' + 2y as a power series.
- b) Show that y is a solution of (2) if and only if

$$a_{k+2} = +2\frac{(k-1)}{(k+1)(k+2)}a_k, \quad k = 0, 1, 2, \dots$$

c) Find the solution such that $a_0 = 0$ and $a_1 = 3$.