Problem 1. Find the general *real* solution to each of the following differential equations:

(a)
$$y''' + y = 0$$
 (b) $y^{(4)} + 2y'' + y = 0$

Problem 2. Let V and W be real vector spaces.

- (a) Prove that for any linear map $f: V \to W$ and $\mathbf{w} \in W$, the set $\{\mathbf{v} \in V \mid f(\mathbf{v}) = \mathbf{w}\}$ is either empty, has a single element, or has infinitely many elements.
- (b) Suppose $V = W = \mathbb{R}$ are both the vector space of 1-tuples over \mathbb{R} . Find examples of w and f for which each of these three possibilities is realized.

Problem 3. Recall that a falling body with mass m experiences a gravitational force mg (with $g \approx 9.8 \,\mathrm{m/s^2}$) and hence, in the absence of any other forces, its distance y(t) from the earth satisfies my'' = -mq and hence y'' = -q. Taking air resistance into account, we suppose that this imposes a force proportional to the velocity, and hence of the form -ky'for some constant k > 0 (with units of force per velocity, or inverse time). Then y satisfies my'' = -ky' - mg or

$$y'' + \frac{k}{m}y' = -g$$

Prove the following:

- (a) Show that the general solution to this equation is $y = c_1 + c_2 e^{-kt/m} \frac{mg}{k}t$.
- (b) Show that $\lim_{t\to\infty} y'(t) = -mg/k$ for any solution y; this limit is called the *terminal velocity* of the falling body.

Problem 4. Use the method of undetermined coefficients to find the general solution $y: \mathbb{R} \to \mathbb{R}$ to the following inhomogeneous differential equations:

(a)
$$y'' - y = e^{2x}$$
 (b) $y'' + y = \cos x$ (c) $y'' - 2y' + y = xe^x$

Problem 5. Consider the linear differential operator $L = D^2 - 2xD + x^2 - 1$.

- (a) Show that L can be written in the form (D u(x))(D v(x)) for appropriate functions u, v. Hint: You can take u and v to be polynomials in x.
- (b) Use the factorization from (a) to find the general real solution the homogeneous equation $y'' 2xy' + x^2y y = 0$.
- (c) Using the two independent homogeneous solutions y_1 and y_2 found in (b), write down the corresponding Wronskian determinant w(x) and the Green's function G(x, t).
- (d) Use the Green's function from (c) to find a solution $y: \mathbb{R} \to \mathbb{R}$ to the following equations satisfying y(0) = y'(0) = 0. $^{2}/2$

i)
$$y'' - 2xy' + x^2y - y = e^{x^2/2}$$
 (ii) $y'' - 2xy' + x^2y - y = xe^x$

Problem 6. Let $f: \mathbb{R} \to \mathbb{R}$ be a function and suppose that the Laplace transform $\mathcal{L}[f]$ exists.

(a) Prove that $\mathcal{L}[e^{at}f(t)](s) = \mathcal{L}[f](s-a)$ for $a \in \mathbb{R}$.

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- (b) Prove that $\mathcal{L}[f(t-a)](s) = e^{-as}\mathcal{L}[f](s)$ for a > 0, where we assume f(t) = 0 for t < 0.
- (c) Prove that $\mathcal{L}[f(bt)](s) = \frac{1}{L}\mathcal{L}[f](s/b)$ for $b \neq 0$.
- (d) Prove that $\mathcal{L}[t^n](s) = \frac{n!}{s^{n+1}}$ for all $n \ge 0$. Hint: Proceed by induction. You may want to use the formula for $\mathcal{L}[f']$ proven in class.
- (e) Prove that $\mathcal{L}[t^n e^{at}](s) = \frac{n!}{(s-a)^{n+1}}$ for all $n \ge 0$. *Hint: Use (a).*

Problem 7. Use the Laplace transform to find a solution $y: [0, \infty) \to \mathbb{R}$ to the following initial-value problem:

$$y'' + 2y' + y = 1, \ y(0) = y'(0) = 0$$