

Catch-up Exam

Exercise 1 (./06pts)

Calculate the following integrals:

1. $\int \frac{x^3+2x^2+3x-1}{x^2+2x+1} dx$.
2. $\int \ln(x^2 + 2x - 3) dx$.
3. $\int \cos^3(x) \sin^2(x) dx$.

Exercise 2 (./04pts)

Let $I_n, n \in \mathbb{R}_+^*$, defined as follows

$$I_n = \int_0^\infty x^{n-1} n e^{-x} dx$$

1. Show that $I_n = (n-1)I_{n-1}$, for all $n \in \mathbb{R}_+^*$.
2. Check that if $n \in \mathbb{N}$ then $I_n = (n-1)!$.
3. If we know that the value of $I_{1/2} = \sqrt{\pi}$, then what is the value of $I_{7/2}$.

Exercise 3 (./04pts)

Solve the following second order differential equation.

$$y'' + 4y' - 5y = \sin(x) + e^x.$$

Exercise 4 (./06pts)

Let consider the following differential equation

$$x^2 (y' + y^2) = xy - 1, \tag{1}$$

1. Check that $y = \frac{1}{x}$ is a solution of the equation (1).
2. Finds the general solution of the equation (1).

Solution:

Exo 1:

$$F(x) = \int \ln(x^2 + 2x - 3) dx = \int 1 * \ln(x^2 + 2x - 3) dx$$

$$\begin{cases} u' = 1 \\ v = \ln(x^2 + 2x - 3) \end{cases} \Rightarrow \begin{cases} u = x \\ v' = \frac{2x+2}{x^2+2x-3} \end{cases}$$

$$\Rightarrow F(x) = x \ln(x^2 + 2x - 3) - \int \frac{2x^2 + 2x}{x^2 + 2x - 3} dx$$

$$x^2 + 2x - 3 = 0 \Rightarrow \Delta = 16 \Rightarrow \begin{cases} x_1 = -3 \\ x_2 = 1 \end{cases}$$

$$\Rightarrow I = \int 2 + \frac{a}{x+3} + \frac{b}{x-1} dx$$

$$\frac{2x^2 + 2x}{x^2 + 2x - 3} = 2 + \frac{a}{x+3} + \frac{b}{x-1} \Rightarrow \begin{cases} a = -3 \\ b = 1 \end{cases}$$

$$\Rightarrow I = \int 2 + \frac{-3}{x+3} + \frac{1}{x-1} dx$$

$$= 2x - 3 \ln(|x+3|) + \ln(|x-1|) + C \quad / C \in \mathbb{R}$$

$$\Rightarrow F(x) = x \ln(x^2 + 2x - 3) + 2x - 3 \ln(|x+3|) + \ln(|x-1|) + C \quad / C \in \mathbb{R}$$

$$G(x) = \int \cos^3(x) \sin^2(x) dx = \int \cos^2(x) \sin^2(x) \cos(x) dx$$

$$\text{we put } t = \sin(x) \Rightarrow dt = \cos(x) dx$$

$$\Rightarrow G(t) = \int (1-t^2)t^2 dt = \int t^2 - t^4 dt$$

$$= \frac{1}{3} t^3 - \frac{1}{5} t^5 + C \quad / C \in \mathbb{R} \quad (1)$$

then

$$G(x) = \frac{1}{3} \sin^3(x) - \frac{1}{5} \sin^5(x) + C$$

o.w

EX02

$$I_n = \int_0^{+\infty} x^n e^{-x} dx, \quad n \in \mathbb{N}_+$$

$$\textcircled{1} \quad I_n = \int_0^{+\infty} x^n e^{-x} dx = ? \quad \left\{ \begin{array}{l} u = x^n \\ v = e^{-x} \end{array} \right. \Rightarrow \left\{ \begin{array}{l} u' = nx^{n-1} \\ v' = -e^{-x} \end{array} \right.$$

$$\Rightarrow I_n = -x^n e^{-x} \Big|_0^{+\infty} + \int_0^{+\infty} n x^{n-1} e^{-x} dx$$

$$= n \int_0^{+\infty} x^{n-1} e^{-x} dx$$

$$I_n = n I_{n-1}$$

o.w

② ~~let~~ $n \in \mathbb{N}$.

• we have for $n=0 \Rightarrow I_0 = \int_0^{+\infty} e^{-x} dx = 1 = 0! \quad (*)$

o.w

• From the first question we have

$$I_n = n I_{n-1}$$

$$= n * (n-1) I_{n-2}$$

$$= n * (n-1) * \dots * 1 * I_0 \quad / \text{As } I_0 = 1 \text{ then}$$

$$I_n = n!$$

——— (**) o.w

o.w

from (*) and (**) we deduce that $I_n = n! \quad \forall n \in \mathbb{N}$

3) we have $I_{1/2} = \sqrt{\pi}/2$

we have from the first question $I_n = (n-1) I_{n-1}$ see

$$\begin{aligned} I_{7/2} &= \frac{7}{2} I_{5/2} \\ &= \frac{7}{2} \times \frac{5}{2} I_{3/2} \\ &= \frac{7}{2} \times \frac{5}{2} \times \frac{3}{2} I_{1/2} \\ &= \frac{7}{2} \times \frac{5}{2} \times \frac{3}{2} \frac{\sqrt{\pi}}{2} \end{aligned}$$



$$I_{7/2} = \frac{105}{16} \sqrt{\pi}$$

EX06:

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

① $y = 1/x$ is a solution of (1)?

$$y = 1/x \Rightarrow y' = -1/x^2 \xrightarrow{\text{in (1)}} x^2 \left(-\frac{1}{x^2} + \left(\frac{1}{x} \right)^2 \right) = x \frac{1}{x} - 1.$$

$$\Rightarrow 0 = 0 \text{ see } y = 1/x \text{ is a solution of (1).}$$

solution of (1).

② To find the general solution of (1) we must transform it to a Bernoulli equation ($n=2$) using

$$\text{the substitution } z = y - y_0 = y - \frac{1}{x}.$$

$$\Rightarrow y = z + \frac{1}{x} \Rightarrow y' = z' - \frac{1}{x^2}.$$

$$x^2 \left(z' - \frac{1}{x^2} + \left(z + \frac{1}{x} \right)^2 \right) = x \left(z + \frac{1}{x} \right) - 1$$

$$(1) \Rightarrow n^2 \left(\left(z^{-1/x} \right)^2 + \left(z^{1/x} \right)^2 \right) = x \left(z^{1/x} \right) - 1.$$

$$\Rightarrow z' + z/x = -z^2$$

$$\Rightarrow -z^2 z' - z^{-1}/x = 1 \quad \text{--- Bernoulli } n=2. \quad \text{--- (**)}$$

$$u = z^{-1} \Rightarrow u' = -z^{-2} z' \quad \text{--- (***)} \quad \text{O.W.}$$

$$(**) \Rightarrow u' - u/x = 1. \quad \text{--- (***)} \quad \text{O.W.}$$

$$\Rightarrow u' - u/x = 0 \quad \text{--- (****)} \quad \text{O.W.}$$

$$\Rightarrow u = Kx \quad / K \in \mathbb{R}_+.$$

$$u_G = K(x)x \Rightarrow u'_G = K'(x)x + K(x), \quad \text{Substitute } u_G \text{ and } u'_G \text{ in (***) we get:}$$

$$xK'(x) + K(x) - \frac{K(x)x}{x} = 1. \quad \text{O.W.}$$

$$\Rightarrow K'(x) = \frac{1}{x} \Rightarrow \boxed{K(x) = \ln(|x|) + C} \quad / C \in \mathbb{R}$$

so the solution of (*** is given by

$$\boxed{u_G = (\ln(|x|) + C)x} \quad C \in \mathbb{R} \quad \text{O.W.}$$

$$\text{hence } z = \frac{1}{u_G} = \left[(\ln(|x|) + C)x \right]^{-1}. \quad \text{O.W.}$$

consequently:

$$y = \frac{1}{(\ln(|x|) + C)x} + \frac{1}{x} \quad / C \in \mathbb{R}. \quad \text{O.W.} \quad \text{end}$$

EX03: /04

$$y'' + 4y' - 5y = e^x$$

① Homogeneous solution

$$y'' + 4y' - 5y = 0 \Rightarrow R^2 + 4R - 5 = 0$$

$$\Delta = 36 \Rightarrow \sqrt{\Delta} = 6$$

$$\Rightarrow \begin{cases} R_1 = \frac{-4-6}{2} = -5 \\ R_2 = \frac{-4+6}{2} = 1 \end{cases}$$

$$\Rightarrow \begin{cases} R_1 = -5 \\ R_2 = 1 \end{cases}$$

$$\Rightarrow y_H = C_1 e^x + C_2 e^{-5x}$$

Homogeneous

② Particular solution: $y_p = ax e^x$ / as e^x is a solution

$$y_p = ax e^x$$

$$\Rightarrow y_p' = ax e^x + a e^x$$

$$y_p'' = ax e^x + 2a e^x$$

$$\Rightarrow (ax e^x + 2a e^x) + 4(ax e^x + a e^x) - 5ax e^x = e^x$$

$$\Rightarrow 6a = 1 \Rightarrow a = \frac{1}{6}$$

$$\Rightarrow y_p = \frac{1}{6} x e^x$$

③ general solution: $y_G = y_H + y_p$

$$\Rightarrow y_G = \left(C_1 + \frac{1}{6} x \right) e^x + C_2 e^{-5x}$$