I. Differential equations.

Find the solutions of the following first order linear differential equations

1.
$$7y' + 2y = 2x^3 - 5x^2 + 4x - 1$$
.
2. $y' + y = xe^{-x}$.
3. $y' - 2y = \cos(x) + 2\sin(x)$.
4. $y'' - 2y' + y = x$, $y(0) = y'(0) = 0$.
5. $y'' + 9y = x + 1$, $y(0) = 0$.

6. $(x+1)y' + xy = x^2 - 2x + 1$, y(1) = 1, where x > -1.

Solution

1. First, the solutions of the homogeneous equation 7y' + 2y = 0 are $y(x) = \lambda e^{-\frac{2x}{7}}$, where $\lambda \in \mathbb{R}$. Now, we look for a polynomial solution (necessarily of degree 3). We see that $P(x) = ax^3 + bx^2 + cx + d$ is a solution of the differential equation if and only if

$$7(3ax^{2} + bx + c) + 2(ax^{3} + bx^{2} + cx + d) = 2x^{3} - 5x^{2} + 4x - 1$$

which gives the solution $P(x) = x^3 - 13x^2 + 93x - 326$. Therefore, the general solution is the family

$$y_{\lambda}(x) = \lambda e^{-\frac{2x}{7}} + x^3 - 13x^2 + 93x - 326, \quad \lambda \in \mathbb{R}$$

2. Here, $y(x) = \lambda e^{-x}$ ($\lambda \in \mathbb{R}$) are the solutions of the homogeneous equation. Let $y_0(x) = \lambda(x)e^{-x}$ be a solution of the (non-homogeneous) differential equation. Then we get

$$y'_0(x) + y_0(x) = \lambda'(x)e^{-x} = xe^{-x}$$

if and only if $\lambda'(x) = x$, so that $\lambda(x) = \frac{x^2}{2}$ is a solution, and $y_0(x) = \frac{x^2}{2}e^{-x}$ is a solution of the equation, and the general solution is the family

$$y_{\lambda}(x) = \left(\frac{x^2}{2} + \lambda\right) e^{-x}, \quad \lambda \in \mathbb{R}.$$

3. As previously, we find

$$y_{\lambda}(x) = \lambda e^{2x} - \frac{4}{5}\cos(x) - \frac{3}{5}\sin(x), \quad \lambda \in \mathbb{R}.$$

4. The solution of the homogeneous equation is $y(x) = \lambda_1 e^x + \lambda_2 x e^x$ ($\lambda_1, \lambda_2 \in \mathbb{R}$), and the linear solution $x \mapsto x + 2$ a solution of the equation. Therefore, we find that the general solution is

$$y(x) = \lambda_1 e^x + \lambda_2 x e^x + (x+2),$$

and the conditions y(0) = y'(0) = 0 give

$$\lambda_1 + 2 = 0, \quad \lambda_1 + \lambda_2 + 1 = 0$$

so that $\lambda_1 = -2$ and $\lambda_2 = 1$. Finally, we deduce that the solution is

$$y(x) = (x-2)e^x + (x+2).$$

5. The solutions are

$$y_{\lambda}(x) = -\frac{1}{9}\cos(3x) + \lambda\sin(x) + \frac{x+1}{9}, \quad \lambda \in \mathbb{R}.$$

$$y' = -\frac{x}{x+1}y = \left(-1 + \frac{1}{1+x}\right)y$$

which holds if and only if

$$y(x) = \lambda e^{-x + \log(1+x)} = \lambda(x+1)e^{-x}$$
, for some $\lambda \in \mathbb{R}$.

Now, looking for a polynomial solution of degree 1 of the differential equation, one easily infers that $y_0(x) = x - 3$ is such solution. Therefore, we have

$$y(x) = \lambda (1+x) e^{-x} + x - 3x$$

Now, the condition y(1) = 1 yields $2\lambda e^{-1} - 2 = 1$, or $\lambda = \frac{3e}{2}$. Finally, the unique solution is

$$y(x) = \frac{3}{2}(1+x)e^{1-x} + x - 3$$

II. Differential equations (2).

Solve the following differential equations :

- 1. $(1 + e^x)y'' + 2e^xy' + (2e^x + 1)y = xe^x$, with the change of function $z = (1 + e^x)y$.
- 2. $y'' y' e^{2x}y = e^{3x}$, with the change of variable $t = e^x$.

Solution:

1. The function z is smooth and y is a solution of the differential equation if and only if

$$z'' + z = xe^x,$$

which implies that

$$z(x) = \lambda_1 \cos(x) + \lambda_2 \sin(x) + \frac{x-1}{2}e^x,$$

and

$$y(x) = \frac{1}{1+e^x} \left(\lambda_1 \cos(x) + \lambda_2 \sin(x) + \frac{x-1}{2} e^x \right) \quad \text{for some } \lambda_1, \lambda_2 \in \mathbb{R}.$$

2. y is a solution of the equation if and only

$$z'' - z = t,$$

and we find the solutions of this equation to be

$$z(t) = \lambda_1 e^t + \lambda_2 e^{-t} - t.$$

Finally, we have

$$y(x) = \lambda_1 e^{e^x} + \lambda_2 e^{-e^x} - e^x, \quad \lambda_1, \lambda_2 \in \mathbb{R}.$$

III. Extrema (1). Find the local and global extrema of the following functions.

1. $f(x, y) = x^2 + y^2 + xy + 1$. 2. $f(x, y) = x^2 + y^2 + 4xy - 2$. 3. $f(x, y) = y(x^2 + \log^2(y))$, with y > 0.

Solution:

1. As $\nabla f(x,y) = (2x + y, x + 2y)$, so (0,0) is the only critical point of f. Furthermore, as

$$f(x,y) = \left(x + \frac{y}{2}\right)^2 + \frac{3y^2}{4} + 1 \ge 1 = f(0,0),$$

so (0,0) is the unique global minimum of f.

2. We have

$$f(0,0) = -2$$

while

$$f(x,0) = 5x^2 - 2 > f(0,0),$$

while $f(x, -x) = -1 = 2x^2 - 2 = f(0, 0)$.

3. We have $\nabla f(x,y) = (2xy, x^2 + \log^2(y) + 2\log(y))$. As y > 0, we obtain x = 0, $\log^2(y) + 2\log(y) = 0$, which holds $\log(y) (\log(y) + 2) = 0$, so that y = 1 or $y = e^{-2}$.

IV. Extrema (2). Find the maximum of the following functions on the given compact sets $K \subset \mathbb{R}^2$:

- 1. f(x,y) = xy(1-x-y) on $K = \{(x,y) : x, y \ge 0, x+y \le 1\}.$
- 2. $f(x,y) = x y + x^3 + y^3$ on $K = [0,1]^2$.
- 3. $f(x,y) = \sin(x)\sin(y)\sin(x+y)$ on $K = \left[0, \frac{\pi}{2}\right]^2$.

Solution:

1. On the boundary ∂K , x = 0, y = 0, so that f = 0 on ∂K . As f(1/4, 1/4) > 0 the maximum of f is attained in an interior point of K. As

$$\nabla f(x, y) = (y(1 - 2x - y), x(1 - x - 2y))$$

the only critical points on K is

$$x = y = \frac{1}{3}.$$

Therefore, the only local maximum of f is (1/3, 1/3) and the maximum is equal to 1/27.

2. As $\partial_x f(x, y) = 1 + 3x^2 > 0$, f has no critical point in the interior of K. Therefore, the maximum of f must be attained on the boundary of K. We have

$$f(x,0) = x + x^3,$$

which has its maximum at (1,0). As $f(0,y) = -y + y^3 \le 2$ if $y \in [0,1]$, and $f(1,y) = 2 - y + y^3 \le 2 - y + y = 2$, this implies that the maximum of f on K is equal to 3, attained uniquely at $(1,0) \in \partial K$.

3. We first study f in the interior of K. By the addition formula, we have

$$\nabla f(x,y) = (\sin(y)\sin(2x+y), \sin(x)\sin(x+2y)),$$

so that (x, y) is a critical point of f if and only if

$$\begin{cases} 2x + y = \pi \\ x + 2y = \pi. \end{cases}$$

Therefore, the only critical point of f is $\left(-\frac{\pi}{3}, \frac{\pi}{3}\right)$, and $f\left(\frac{\pi}{3}, \frac{\pi}{3}\right) = \frac{3\sqrt{3}}{2}$.

Now, we study f on ∂K . As f(0,t) = f(t,0) = 0, and by symmetry, we deduce that we only need to study $t \mapsto f(\pi/2,t)$ on $\left[0,\frac{\pi}{2}\right]$. As

$$f\left(\frac{\pi}{2},t\right) = \sin(t)\sin\left(t + \frac{\pi}{2}\right) = \sin(t)\cos(t) = \frac{1}{2}\sin(2t),$$

this implies that the maximum of $t \mapsto f(\pi/2, t)$ on $\left[0, \frac{\pi}{2}\right]$ is equal to $\frac{1}{2}$. As $\frac{1}{2} \leq \frac{3\sqrt{3}}{2}$, we deduce that $\max_{K} f = \frac{3\sqrt{3}}{2}$, attained uniquely in $(\pi/3, \pi/3)$.

V. Implicit functions. Show that the relation

$$e^{xy} + y^2 - xy - 3y + 2x = -1$$

defines y as a function of x for x close to 0 and y close to 1. Compute y'(0). Solution: Let $f(x, y) = e^{xy} + y^2 - xy + 2x + 1$. We have

$$\partial_y f(x,y) = xe^{xy} + 2y - x - 3 \implies \partial_y f(0,1) = -1 \neq 0$$

As we also have f(0,1), we deduce by the theorem of implicit functions that there exists open intervals $I, J \subset \mathbb{R}$ such that $0 \in I, j \in J$, and a smooth (as f is smooth) function $g: I \to J$ such that

$$\forall (x,y) \in I \times J, f(x,y) = 0 \Leftrightarrow y = g(x).$$

Now, we have g(0) = 1, and for all $x \in I$, we have

$$e^{xg(x)} + g(x)^2 - xg(x) - 3g(x) + 2x + 1 = 0.$$

By differentiating this relation, we get

$$(g(x) + xg'(x))e^{xg(x)} + 2g'(x)g(x) - g(x) - xg'(x) - 3g'(x) + 2 = 0,$$

and by evaluating at x = 0, and recalling that g(0) = 1, we find

$$1 + 2g'(0) - 1 - 3g'(0) + 2 = 0 \Leftrightarrow g'(0) = 2.$$

VI. Line integrals. Compute the line integrals

$$\int_{\gamma} f(s) \cdot d\vec{s},$$

in \mathbb{R}^2 where

- 1. f(x,y) = (xy, x + y), where γ is the arc of parabola $y = x^2$, $-1 \le x \le 2$ in direct orientation.
- 2. $f(x,y) = (y\sin(x), x\cos(y))$, where γ is the line segment from (0,0) to (1,1).
- 3. f(x,y)=(y,2x) and γ is the boundary (with usual orientation) of the domain defined by the equations

$$\begin{cases} x^2 + y^2 - 2x \le 0\\ x^2 + y^2 - 2y \le 0 \end{cases}$$

Solution:

1. We have

$$\int_{\gamma} f(s) \cdot d\vec{s} = \int_{-1}^{2} (x^3 + (x + x^2) \times 2x) dx = \frac{69}{4}.$$

2. We have

$$\begin{aligned} \int_{\gamma} f(s) \cdot d\vec{s} &= \int_{0}^{1} x(\cos(x) + \sin(x)) dx \\ &= \left[x(\sin(x) - \cos(x)) \right]_{0}^{1} - \int_{0}^{1} (\sin(x) - \cos(x)) dx \\ &= \sin(1) - \cos(1) + \left[\cos(x) + \sin(x) \right]_{0}^{1} = \sin(1) - \cos(1) + (\cos(1) + \sin(1)) - 1 = 2\sin(1) - 1. \end{aligned}$$

3. The domain is a reunion of two quarters of disks, that we parametrise by polar coordinates, as follows

$$\gamma_1(t) = (\cos(t), 1 + \sin(t)), \quad -\frac{\pi}{2} \le t \le 0$$

 $\gamma_2(t) = (1 + \cos(t), \sin(t)), \quad \frac{\pi}{2} \le t \le \pi.$

Therefore, we have

$$\begin{aligned} \int_{\gamma} f(s) \cdot d\vec{s} &= \int_{\gamma_1} f(s) \cdot d\vec{s} + \int_{\gamma_2} f(s) \cdots d\vec{s} \\ &= \int_{-\frac{\pi}{2}}^{0} \left(-(1 + \sin(t)) \sin(t) + 2\cos^2(t) \right) dt + \int_{\frac{\pi}{2}}^{\pi} \left(-\sin^2(t) + 2(1 + \cos(t)) \cos(t) \right) dt \\ &= \left(\frac{\pi}{4} + 1 \right) + \left(\frac{\pi}{4} - 2 \right) \\ &= \frac{\pi}{2} - 1 \end{aligned}$$

where we used the duplication formula.

VII. Change of variable.

1. Compute

$$\int_{\Delta} \frac{dxdy}{1+x^2+y^2},$$

where $\Delta = \{(x, y) : x^2 + y^2 \le 1, \ 0 \le x, y \le 1\}.$

2.

$$\int_B \frac{dxdydz}{\sqrt{x^2 + y^2 + (z - a)^2}}$$

where B is the unit ball in \mathbb{R}^3 , and a > 1. Solution:

1. Taking polar coordinates, we have

$$\int_{\Delta} \frac{dxdy}{1+x^2+y^2} = \frac{1}{4} \times 2\pi \int_0^1 \frac{r}{1+r^2} = \frac{\pi}{2} \left[\frac{1}{2} \log(1+r^2) \right] = \frac{\pi}{4} \log(2).$$

2. Taking spherical coordinates

$$\begin{cases} x = r \sin(\theta) \sin(\varphi) \\ y = r \cos(\theta) \sin(\varphi) \\ z = r \cos(\varphi) \end{cases}$$

we find

$$\int_{B} \frac{dxdydz}{\sqrt{x^{2} + y^{2} + (z - a)^{2}}} = \int_{0}^{1} \int_{-\pi}^{\pi} \int_{0}^{\pi} \frac{r^{2}\sin(\varphi)}{\sqrt{r^{2} + a^{2} - 2ar\cos(\varphi)}} d\theta d\varphi dr$$
$$= 2\pi \int_{0}^{1} r^{2} \left(\int_{0}^{\pi} \frac{\sin(\varphi)d\varphi}{\sqrt{r^{2} + a^{2} - 2ar\cos(\varphi)}} \right) dr.$$

Now, making the change of variable $t = r^2 + a^2 - 2ar\cos(\varphi)$, we obtain (as $dt = 2ar\sin(\varphi)d\varphi$)

$$\int_{B} \frac{dxdydz}{\sqrt{x^{2} + y^{2} + (z-a)^{2}}} = 2\pi \int_{0}^{1} r^{2} \left(\int_{(r-a)^{2}}^{(r+a)^{2}} \frac{dt}{2ar\sqrt{t}} \right) dr$$
$$= \frac{4\pi}{a} \int_{0}^{1} r^{2} dr = \frac{4\pi}{3a}.$$

VIII. Fubini's theorem

By using Fubini's theorem to evaluate the following integral (one can admit that it converges) in two different ways

$$\int_{[0,\infty)\times[0,\infty)}\frac{dxdy}{(1+x^2y)(1+y)},$$

deduce the value of

$$\int_0^\infty \frac{\log(x)}{x^2 - 1} dx.$$

Solution: As the function integrated is positive and locally bounded, we can use directly Fubini's theorem on bounded domains. For all y > 0, by classical growth comparison theorem, the integral

$$\int_0^\infty \frac{dx}{(1+x^2y)(1+y)}$$

converges and we compute directly

$$\int_0^\infty \frac{dx}{(1+x^2y)(1+y)} = \frac{1}{1+y} \left[\frac{1}{\sqrt{y}}\arctan(x\sqrt{y})\right]_0^\infty = \frac{\pi}{2\sqrt{y}(1+y)}$$

as $\arctan(x\sqrt{y}) \xrightarrow[x \to \infty]{\pi} \frac{\pi}{2}$ (recall that y > 0) and $\arctan(0) = 0$. Now, as

$$\frac{1}{\sqrt{y}(1+y)}\sim \frac{1}{y^{\frac{3}{2}}} \quad \text{as } y\to\infty.$$

the following integral converges

$$\int_0^\infty \frac{dy}{\sqrt{y}(1+y)}$$

Now, the change of variable $t = \sqrt{y}$ yields

$$\int_{0}^{\infty} \frac{dy}{\sqrt{y}(1+y)} = 2\int_{0}^{\infty} \frac{dt}{1+t^{2}} = 2\left[\arctan(t)\right]_{0}^{\infty} = \pi$$

Therefore, we have

$$\int_0^\infty \int_0^\infty \frac{dxdy}{(1+x^2y)(1+y)} = \int_0^\infty \left(\int_0^\infty \frac{dx}{(1+x^2y)(1+y)} \right) dy = \frac{\pi^2}{2}.$$
 (1)

Now, we fix x > 0 and $x \neq 1$ and we make the decomposition

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

which implies that we have for all R > 0

$$\begin{split} &\int_0^R \frac{dy}{(1+x^2y)(1+y)} = \frac{1}{1-x^2} \int_0^R \left(-\frac{x^2}{1+x^2y} + \frac{1}{1+y} \right) dy = \frac{1}{1-x^2} \left[-\log(1+x^2y) + \log(1+y) \right]_0^R \\ &= \frac{1}{1-x^2} \log\left(\frac{1+R}{1+Rx^2}\right) \underset{R \to \infty}{\longrightarrow} \frac{1}{1-x^2} \log\left(\frac{1}{x^2}\right) = \frac{2\log(x)}{x^2-1}, \end{split}$$

where we used

$$\frac{1+R}{1+Rx^2} = \frac{1+\frac{1}{R}}{x^2+\frac{1}{R}} \xrightarrow[R \to \infty]{} \frac{1}{x^2}.$$

Finally, we have

$$\int_0^\infty \left(\int_0^\infty \frac{dy}{(1+x^2)(1+y)} \right) dx = 2 \int_0^\infty \frac{\log(x)}{x^2 - 1} dx$$

and by Fubini and (1), we obtain

$$\int_0^\infty \frac{\log(x)}{x^2 - 1} dx = \frac{\pi^2}{4}.$$

Remark 1. One can see directly that this integral converges as follows. First, at infinity, we have

$$\frac{\log(x)}{x^2 - 1} \sim \frac{\log(x)}{x^2} = O\left(\frac{1}{|x|^{2-\varepsilon}}\right), \quad \text{for all } \varepsilon > 0$$

so the integral converges at infinity (by a standard comparison argument). Now, one also needs to analyse the behaviour as $x \to 1$ and $x \to 0$. As $x^2 - 1 = (x + 1)(x - 1)$, one needs to check that

$$\int_{0}^{1} \log(x) dx, \quad \text{and} \quad \int_{\frac{1}{2}}^{2} \frac{\log(x)}{x-1} dx \tag{2}$$

converge. For the first integral, the change of variable $y = -\log(x)$ yields

$$\int_{0}^{1} |\log(x)| dx = -\int_{0}^{1} \log(x) dx = \int_{0}^{\infty} y e^{-y} dy < \infty$$

which converges as $e^{-y} \leq \frac{1}{1+|y|^3}$ for y large enough (for example). Now, as $\log(x) \simeq x - 1$ when $x \to 1$, the function

$$\frac{\log(x)}{x-1}$$

is bounded in $\left[\frac{1}{2}, 2\right]$, so the second integral in (2) converges.

IX. Potential.

Is the vector-field $F(x, y, z) = (3x^2y + z^3, 3y^2z + x^3, 3xz^2 + y^3)$ conservative on \mathbb{R}^3 ? If it is, then determine a potential for F.

Solution: We check directly that F is exact by an explicit computation. As \mathbb{R}^2 is a starred domain, this implies that F derives from a potential, and by integrating with respect to the different variables, we find that

$$F = \nabla f$$
,

where $f : \mathbb{R}^3 \to \mathbb{R}, (x, y, z) \mapsto x^3y + xz^3 + y^3z$.

X. Green's theorem. The Piriform curve C in \mathbb{R}^2 is the set

$$C = \{ (x, y) \in \mathbb{R}^2 \mid y^2 = x^3(2 - x) \}.$$

A parametrization of C is given by $\gamma: \left[-\frac{\pi}{2}, \frac{3\pi}{2}\right] \to \mathbb{R}^2$,

$$\gamma(t) = \begin{pmatrix} 1 + \sin(t) \\ \cos(t)(1 + \sin(t)) \end{pmatrix}$$

The Piriform curve is the boundary of the set

$$\Omega = \mathbb{R}^2 \left\{ (x, y) : 0 \le x \le 2 \text{ and } -\sqrt{x^3(2-x)} \le y \le \sqrt{x^3(2-x)} \right\}.$$

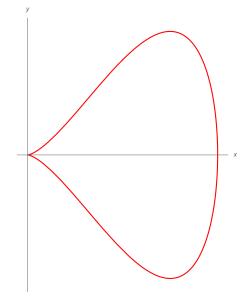


Figure 1: The Piriform curve

Compute the area of Ω .

Solution: As this curve is clockwise parametrised, we choose the parametrisation of $-\gamma$ to get the area, so that by Green's theorem

$$Area(\Omega) = -\int_{-\gamma} y \, dx = \int_{\gamma} y \, dx = \int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} \cos^2(t)(1+\sin(t))dt$$
$$= \int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} \cos^2(t) \, dt + \int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} \cos^2(t)\sin(t) \, dt$$
$$= \int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} \frac{1+\cos(2t)}{2} \, dt = \pi.$$

Here, we used the formula

$$\int_{-\pi/2}^{3\pi/2} \cos^2(t) \sin(t) \, dt = \left[-\frac{1}{3} \cos^3(t) \right]_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} = 0$$

XI. Integration by substitution The cardioid C is the curve in \mathbb{R}^2 defined by

$$C = \{(x,y) \in \mathbb{R}^2 \mid (x^2 + y^2 - 2x)^2 = 4(x^2 + y^2)\}$$

 ${\cal C}$ is the boundary of the set

$$\Omega := \{ (tx, ty) \in \mathbb{R}^2 \mid t \in [0, 1], \ (x, y) \in C \}.$$

Compute the area of $\Omega.$

Solution Using polar coordinates $x = r \cos(\varphi)$ and $y = r \sin(\varphi)$, we have for all $(x, y) \neq (0, 0)$:

$$4(x^2 + y^2) = (x^2 + y^2 - 2x)^2 \Leftrightarrow 4r^2 = (r^2 - 2r\cos(\varphi))^2$$
$$\Leftrightarrow 2r = |r^2 - 2r\cos(\varphi)| = r|r - 2\cos(\varphi)|$$
$$\Leftrightarrow 2 = |r - 2\cos(\varphi)|.$$

Therefore, the function

$$C \setminus \{(0,0)\} \ni (r\cos(\varphi), r\sin(\varphi)) \mapsto r - 2\cos(\varphi)$$

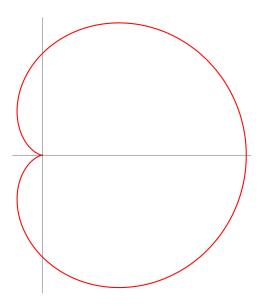


Figure 2: The cardioid

is pointwise equal to -2 and 2. As $C \setminus \{(0,0)\}$ is connected, this function is constant. As $(4,0) = (4\cos(0), 4\sin(0)) \in C \setminus \{(0,0)\}$ and $4 - 2\cos(0) = 2$ we deduce that for all $(x, y) \neq (0,0)$

$$\begin{aligned} 4(x^2+y^2) &= (x^2+y^2-2x)^2 \Leftrightarrow 2 = r-2\cos(\varphi) \\ \Leftrightarrow r &= 2(1+\cos(\varphi)) \end{aligned}$$

Therefore, we have

$$Area(\Omega) = \int_{\Omega} 1 \, dx dy = \int_{0}^{2\pi} \int_{0}^{2(1+\cos(\varphi))} r \, dr d\varphi$$
$$= \int_{0}^{2\pi} \left[\frac{r^2}{2} \right]_{0}^{2(1+\cos(\varphi))} \, d\varphi$$
$$= \int_{0}^{2\pi} 2(1+\cos(\varphi))^2 \, d\varphi$$
$$= 2 \int_{0}^{2\pi} 1 + \cos^2(\varphi) + 2\cos(\varphi) \, d\varphi$$
$$= 2 \left(2\pi + \int_{0}^{2\pi} \frac{1+\cos(2\varphi)}{2} \, d\varphi \right)$$
$$= 2 \left(2\pi + \pi \right) = 6\pi.$$