

- ① (a) This is nonlinear, because the derivative is squared.
 (b) Linear.
 (c) Linear.
 (d) This is nonlinear, since the derivative is an argument to a nonlinear function.

② See the answer to exam 2 from Fall, 2007, problem (2)

$$\begin{aligned} \textcircled{3} \quad e^{(-4+3i)t} &= e^{-4t} \cos 3t + i e^{-4t} \sin 3t \\ - [e^{(-4-3i)t} &= e^{-4t} \cos 3t - i e^{-4t} \sin 3t] \\ \hline \div 2i \quad \frac{e^{(-4+3i)t} - e^{(-4-3i)t}}{2i} &= 2i e^{-4t} \sin 3t \\ \frac{e^{(-4+3i)t} - e^{(-4-3i)t}}{2i} &= \boxed{e^{-4t} \sin(3t)} \end{aligned}$$

④ $r^2 + 4r + 4 = (r+2)^2 = 0$. $r = -2$ is a double root, so the general solution to the homogeneous equation is $\boxed{y_h(t) = C_1 e^{-2t} + C_2 t e^{-2t}}$

A particular solution to the nonhomogeneous equation is of the form: $y_p(t) = A \cos 2t + B \sin 2t$.

$$y_p' = -2A \sin 2t + 2B \cos 2t$$

$$y_p'' = -4A \cos 2t - 4B \sin 2t$$

$$\begin{aligned} y_p'' + 4y_p' + 4y_p &= (-4A + 8B + 4A) \cos(2t) + (-4B - 8A + 4B) \sin(2t) \\ &= 8B \cos(2t) - 8A \sin(2t) = \sin(2t) \end{aligned}$$

Thus, $8B = 0 \Rightarrow B = 0$

$-8A = 1 \Rightarrow A = -\frac{1}{8}$, so

$$y_p(t) = -\frac{1}{8} \cos(2t)$$

Thus

$$y(t) = y_p(t) + y_h(t)$$

$$y(0) = \boxed{-\frac{1}{8} + C_1 = 0} \Rightarrow \boxed{C_1 = \frac{1}{8}}$$

$$y'(t) = \frac{1}{4} \sin(2t) - 2C_1 e^{-2t} + C_2 e^{-2t} - 2C_2 t e^{-2t}$$

$$y'(0) = \boxed{-2C_1 + C_2 = 0} \Rightarrow C_2 = 2C_1 \quad (\text{continued})$$

$$\Rightarrow \boxed{C_2 = \frac{1}{4}}$$

Thus, the solution is:

$$y(t) = -\frac{1}{8} \cos(2t) + \frac{1}{8} e^{-2t} + \frac{1}{4} t e^{-2t}$$

$$(5) y(x) = \sum_{n=0}^{\infty} a_n x^n$$

$$y' = \sum_{n=1}^{\infty} n a_n x^{n-1} \Rightarrow x y' = \sum_{n=1}^{\infty} n a_n x^n$$

$$y'' = \sum_{n=2}^{\infty} n(n-1) x^{n-2} a_n = \sum_{m=0}^{\infty} (m+2)(m+1) x^m a_{m+2} \quad \leftarrow \begin{matrix} m = n-2 \\ n = m+2 \end{matrix}$$

$$\text{So } y'' + x y' + y = a_0 + 2a_2 + \sum_{n=1}^{\infty} [a_n + n a_n + (n+2)(n+1) a_{n+2}] x^n = 1.$$

$$\text{This gives: } a_0 + 2a_2 = 1 \Rightarrow a_2 = \frac{1-a_0}{2}$$

$$\text{and } (n+1)a_n + (n+2)(n+1)a_{n+2} = 0, \quad n \geq 1$$

$$\Rightarrow a_{n+2} = -\frac{a_n}{n+2}, \quad n \geq 1.$$

$$\text{The initial conditions give } a_0 = 3, \quad a_1 = 4$$

$$a_2 = \frac{1-a_0}{2} = \frac{1-3}{2} = -1 = a_2$$

$$a_3 = -\frac{a_1}{3} = -\frac{4}{3}$$

$$a_4 = -\frac{a_2}{4} = \frac{1}{4}$$

$$a_5 = -\frac{a_3}{5} = \frac{-4/3}{5} = \frac{4}{15}$$

$$\therefore y(x) \approx 3 + 4x - x^2 - \frac{4}{3}x^3 + \frac{1}{4}x^4 + \frac{4}{15}x^5$$