

1. Define $y = u(x)e^{2x}$ so

$$y' = 2ue^{2x} + u'e^{2x}, \quad y'' = e^{2x}u'' + 4e^{2x}u' + 4e^{2x}u, \quad \text{and} \quad y'' - 4y' + 4y = e^{2x}u'' = 0.$$

Therefore $u'' = 0$ and $u = c_1x + c_2$. Taking $c_1 = 1$ and $c_2 = 0$ we see that a second solution is $y_2 = xe^{2x}$.

3. Define $y = u(x) \cos 4x$ so

$$y' = -4u \sin 4x + u' \cos 4x, \quad y'' = u'' \cos 4x - 8u' \sin 4x - 16u \cos 4x$$

and

$$y'' + 16y = (\cos 4x)u'' - 8(\sin 4x)u' = 0 \quad \text{or} \quad u'' - 8(\tan 4x)u' = 0.$$

If $w = u'$ we obtain the linear first-order equation $w' - 8(\tan 4x)w = 0$ which has the integrating factor $e^{-8 \int \tan 4x dx} = \cos^2 4x$. Now

$$\frac{d}{dx} [(\cos^2 4x)w] = 0 \quad \text{gives} \quad (\cos^2 4x)w = c.$$

Therefore $w = u' = c \sec^2 4x$ and $u = c_1 \tan 4x$. A second solution is $y_2 = \tan 4x \cos 4x = \sin 4x$.

5. Define $y = u(x) \cosh x$ so

$$y' = u \sinh x + u' \cosh x, \quad y'' = u'' \cosh x + 2u' \sinh x + u \cosh x$$

and

$$y'' - y = (\cosh x)u'' + 2(\sinh x)u' = 0 \quad \text{or} \quad u'' + 2(\tanh x)u' = 0.$$

If $w = u'$ we obtain the linear first-order equation $w' + 2(\tanh x)w = 0$ which has the integrating factor $e^{2 \int \tanh x dx} = \cosh^2 x$. Now

$$\frac{d}{dx} [(\cosh^2 x)w] = 0 \quad \text{gives} \quad (\cosh^2 x)w = c.$$

Therefore $w = u' = c \operatorname{sech}^2 x$ and $u = c \tanh x$. A second solution is $y_2 = \tanh x \cosh x = \sinh x$.

7. Define $y = u(x)e^{2x/3}$ so

$$y' = \frac{2}{3}e^{2x/3}u + e^{2x/3}u', \quad y'' = e^{2x/3}u'' + \frac{4}{3}e^{2x/3}u' + \frac{4}{9}e^{2x/3}u$$

and

$$9y'' - 12y' + 4y = 9e^{2x/3}u'' = 0.$$

Therefore $u'' = 0$ and $u = c_1x + c_2$. Taking $c_1 = 1$ and $c_2 = 0$ we see that a second solution is $y_2 = xe^{2x/3}$.

9. Identifying $P(x) = -7/x$ we have

$$y_2 = x^4 \int \frac{e^{-\int (-7/x) dx}}{x^8} dx = x^4 \int \frac{1}{x} dx = x^4 \ln |x|.$$

A second solution is $y_2 = x^4 \ln |x|$.

11. Identifying $P(x) = 1/x$ we have

$$y_2 = \ln x \int \frac{e^{-\int dx/x}}{(\ln x)^2} dx = \ln x \int \frac{dx}{x(\ln x)^2} = \ln x \left(-\frac{1}{\ln x} \right) = -1.$$

A second solution is $y_2 = 1$.

13. Identifying $P(x) = -1/x$ we have

$$\begin{aligned} y_2 &= x \sin(\ln x) \int \frac{e^{-\int -dx/x}}{x^2 \sin^2(\ln x)} dx = x \sin(\ln x) \int \frac{x}{x^2 \sin^2(\ln x)} dx \\ &= x \sin(\ln x) \int \frac{\csc^2(\ln x)}{x} dx = [x \sin(\ln x)] [-\cot(\ln x)] = -x \cos(\ln x). \end{aligned}$$

A second solution is $y_2 = x \cos(\ln x)$.

15. Identifying $P(x) = 2(1+x)/(1-2x-x^2)$ we have

$$\begin{aligned} y_2 &= (x+1) \int \frac{e^{-\int 2(1+x)dx/(1-2x-x^2)}}{(x+1)^2} dx = (x+1) \int \frac{e^{\ln(1-2x-x^2)}}{(x+1)^2} dx \\ &= (x+1) \int \frac{1-2x-x^2}{(x+1)^2} dx = (x+1) \int \left[\frac{2}{(x+1)^2} - 1 \right] dx \\ &= (x+1) \left[-\frac{2}{x+1} - x \right] = -2 - x^2 - x. \end{aligned}$$

A second solution is $y_2 = x^2 + x + 2$.

17. Define $y = u(x)e^{-2x}$ so

$$y' = -2ue^{-2x} + u'e^{-2x}, \quad y'' = u''e^{-2x} - 4u'e^{-2x} + 4ue^{-2x}$$

and

$$y'' - 4y = e^{-2x}u'' - 4e^{-2x}u' = 0 \quad \text{or} \quad u'' - 4u' = 0.$$

If $w = u'$ we obtain the linear first-order equation $w' - 4w = 0$ which has the integrating factor $e^{-4\int dx} = e^{-4x}$. Now

$$\frac{d}{dx}[e^{-4x}w] = 0 \quad \text{gives} \quad e^{-4x}w = c.$$

Therefore $w = u' = ce^{4x}$ and $u = c_1e^{4x}$. A second solution is $y_2 = e^{-2x}e^{4x} = e^{2x}$. We see by observation that a particular solution is $y_p = -1/2$. The general solution is

$$y = c_1e^{-2x} + c_2e^{2x} - \frac{1}{2}.$$

19. Define $y = u(x)e^x$ so

$$y' = ue^x + u'e^x, \quad y'' = u''e^x + 2u'e^x + ue^x$$

and

$$y'' - 3y' + 2y = e^x u'' - e^x u' = 5e^{3x}.$$

If $w = u'$ we obtain the linear first-order equation $w' - w = 5e^{2x}$ which has the integrating factor $e^{-\int dx} = e^{-x}$. Now

$$\frac{d}{dx}[e^{-x}w] = 5e^x \quad \text{gives} \quad e^{-x}w = 5e^x + c_1.$$

Therefore $w = u' = 5e^{2x} + c_1e^x$ and $u = \frac{5}{2}e^{2x} + c_1e^x + c_2$. The general solution is

$$y = ue^x = \frac{5}{2}e^{3x} + c_1e^{2x} + c_2e^x.$$

21. (a) For m_1 constant, let $y_1 = e^{m_1x}$. Then $y_1' = m_1e^{m_1x}$ and $y_1'' = m_1^2e^{m_1x}$. Substituting into the differential equation we obtain

$$\begin{aligned} ay_1'' + by_1' + cy_1 &= am_1^2e^{m_1x} + bm_1e^{m_1x} + ce^{m_1x} \\ &= e^{m_1x}(am_1^2 + bm_1 + c) = 0. \end{aligned}$$

Thus, $y_1 = e^{m_1x}$ will be a solution of the differential equation whenever $am_1^2 + bm_1 + c = 0$. Since a quadratic equation always has at least one real or complex root, the differential equation must have a solution of the form $y_1 = e^{m_1x}$.

- (b) Write the differential equation in the form

$$y'' + \frac{b}{a}y' + \frac{c}{a}y = 0,$$

and let $y_1 = e^{m_1x}$ be a solution. Then a second solution is given by

$$\begin{aligned} y_2 &= e^{m_1x} \int \frac{e^{-bx/a}}{e^{2m_1x}} dx \\ &= e^{m_1x} \int e^{-(b/a+2m_1)x} dx \\ &= -\frac{1}{b/a + 2m_1} e^{m_1x} e^{-(b/a+2m_1)x} \quad (m_1 \neq -b/2a) \\ &= -\frac{1}{b/a + 2m_1} e^{-(b/a+m_1)x}. \end{aligned}$$

Thus, when $m_1 \neq -b/2a$, a second solution is given by $y_2 = e^{m_2x}$ where $m_2 = -b/a - m_1$. When $m_1 = -b/2a$ a second solution is given by

$$y_2 = e^{m_1x} \int dx = xe^{m_1x}.$$

- (c) The functions

$$\begin{aligned} \sin x &= \frac{1}{2i}(e^{ix} - e^{-ix}) & \cos x &= \frac{1}{2}(e^{ix} + e^{-ix}) \\ \sinh x &= \frac{1}{2}(e^x - e^{-x}) & \cosh x &= \frac{1}{2}(e^x + e^{-x}) \end{aligned}$$

are all expressible in terms of exponential functions.