

Please work out all six problems.

1.(20%) Let  $y_1$  and  $y_2$  be two solutions of the second order differential equation  $y'' + p(x)y' + q(x)y = 0$  on an open interval  $I$ , where  $p(x)$  and  $q(x)$  are continuous in  $I$ . Show that  
 (a) if  $y_1$  and  $y_2$  are linear dependent, then the Wronskian of  $y_1$  and  $y_2$   $W(y_1, y_2) \equiv 0$  on  $I$ ;  
 (b) if  $y_1$  and  $y_2$  are linear independent, then the Wronskian  $W(y_1, y_2) \neq 0$  at each point of  $I$ .

2.(20%) Show that the initial value problem

$$\begin{cases} y''(x) = -y^3(x) \\ y(0) = 1 \\ y'(0) = 0 \end{cases}$$

admits a unique solution defined for every  $x \in \mathbb{R}$ . Also, show that such a solution is a periodic function.

3.(20%) Let  $a(t)$  be a real-valued continuous function on  $[0, \infty)$  with

$$\int_0^{\infty} |a(t)| dt < \infty.$$

Prove that the solution to the following initial value problem

$$\begin{cases} y''(t) + y(t) = a(t)y(t) \\ y(0) = 1, \quad y'(0) = 0 \end{cases}$$

is bounded on  $[0, \infty)$ .

4.(20%) Solve the differential equation

$$y = xy' + (y')^2 \quad \text{or} \quad y = xp + p^2$$

where  $p = y'$  by differentiating the equation with respect to  $x$ . You need to find the general solution and all singular solutions.

5.(10%) Let  $x(t), y(t)$  be the solution of

$$\begin{cases} x' = y + x^2 \\ y' = x + y^2 \end{cases}$$

with the given initial condition  $(x(t_0), y(t_0))$ . Assume that  $x(t_0) \neq y(t_0)$ . Then show that  $x(t)$  is never equal to  $y(t)$  for all  $t$ .

6.(10%) Show that all solutions  $x(t), y(t)$  of

$$\begin{cases} x' = y(e^x - 1) \\ y' = x + e^y \end{cases}$$

which start in the right half plane ( $x > 0$ ) must remain there for all time.