

A Level Pure Mathematics

Practice Test 4: Differential Equations

Instructions:

Answer all questions. Show your working clearly.

Calculators may be used unless stated otherwise.

Time allowed: 2 hours

Section A: Concepts and Classification

1. Explain with examples:

- (a) Order vs. degree of differential equations
- (b) Separable vs. non-separable equations
- (c) Transient vs. steady-state solutions
- (d) Bifurcation points in differential equations
- (e) Well-posed vs. ill-posed problems
- (f) Integral curves and solution families

2. Classify these equations:

- (a) $x \frac{d^2 y}{dx^2} + \left(\frac{dy}{dx} \right)^2 = y$
- (b) $\frac{d^5 y}{dx^5} - 3 \frac{d^3 y}{dx^3} + 2y = x^3$
- (c) $\arctan \left(\frac{dy}{dx} \right) + xy = 1$
- (d) $\left(\frac{d^2 y}{dx^2} \right)^3 + x \frac{dy}{dx} - y^2 = 0$
- (e) $\frac{dy}{dx} + P(x)y = Q(x)y^{1/3}$ (generalized Bernoulli)
- (f) $\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$ (wave equation)

3. Verify these solutions:

- (a) $y = Ae^{3x} + Be^{-2x}$ satisfies $\frac{d^2 y}{dx^2} - \frac{dy}{dx} - 6y = 0$
- (b) $y = C_1 x + C_2 x \ln x$ satisfies $x^2 \frac{d^2 y}{dx^2} - x \frac{dy}{dx} + y = 0$
- (c) $y = e^{-x} \sin x$ is a solution to $\frac{d^2 y}{dx^2} + 2 \frac{dy}{dx} + 2y = 0$
- (d) $xy = C$ represents solutions to $x \frac{dy}{dx} + y = 0$

4. Find differential equations for:

- (a) $y = Ce^{-3x} + D$ (exponential with constant)
- (b) $y = C_1 e^{2x} \cos x + C_2 e^{2x} \sin x$ (complex exponentials)
- (c) $(x - h)^2 + (y - k)^2 = r^2$ (circles of radius r)

(d) $y = Cx^n$ where n is constant

5. Phase plane analysis:

- (a) For $\frac{dy}{dx} = (y-1)(y-3)$, find critical points
- (b) Classify stability of each equilibrium
- (c) Sketch phase portrait with flow directions
- (d) Describe basin of attraction for stable equilibria

Section B: Direct Integration and Elementary Methods

6. Integrate directly:

- (a) $\frac{dy}{dx} = 7x^3 - 4x + 3$
- (b) $\frac{dy}{dx} = 3e^{-x} - 2$
- (c) $\frac{dy}{dx} = \frac{6}{3x+2}$
- (d) $\frac{dy}{dx} = \csc^2(2x)$
- (e) $\frac{dy}{dx} = \frac{4x^3}{x^4+1}$
- (f) $\frac{dy}{dx} = (2x+1)e^{x^2+x}$

7. Solve with conditions:

- (a) $\frac{dy}{dx} = 15x^2 + 8x$, $y(1) = 8$
- (b) $\frac{dy}{dx} = 5e^{3x}$, $y(0) = 4$
- (c) $\frac{dy}{dx} = \cos(3x)$, $y(\pi/6) = 2$
- (d) $\frac{dy}{dx} = \frac{5}{x+4}$, $y(0) = \ln 4$ (for $x > -4$)
- (e) $\frac{dy}{dx} = 3x\sqrt{x^2+1}$, $y(0) = 7$

8. Higher derivatives:

- (a) $\frac{d^2y}{dx^2} = 12x^2 - 6$, $y(0) = 4$, $y'(0) = -3$
- (b) $\frac{d^2y}{dx^2} = 3e^x$, $y(0) = 2$, $y'(0) = 1$
- (c) $\frac{d^3y}{dx^3} = 18x$, $y(0) = 0$, $y'(0) = 3$, $y''(0) = -2$
- (d) $\frac{d^2y}{dx^2} = \sin(2x)$, $y(0) = 1$, $y(\pi/4) = 2$

9. Kinematics applications:

- (a) Acceleration $a = 10t - 8$. Find $v(t)$ and $s(t)$ if $v(0) = 3$, $s(0) = 1$.
- (b) Object dropped from 200m height. Find time to hit ground and impact velocity.
- (c) Spring equation $\frac{d^2x}{dt^2} = -16x$. Solve for $x(0) = 2$, $\dot{x}(0) = 4$.
- (d) Curve has second derivative $6x$. Find equation through $(1, 2)$ with slope 5.

10. Growth and decay:

- (a) Population grows at $\frac{dP}{dt} = 0.08P$. If $P(0) = 2000$, find $P(t)$ and doubling time.
- (b) Radioactive substance decays: $\frac{dN}{dt} = -0.03N$. Find half-life.
- (c) Investment: $\frac{dA}{dt} = 0.05A + 500$. Solve if $A(0) = 10000$.
- (d) Chemical concentration: $\frac{dc}{dt} = -kc^2$ where $k > 0$.

Section C: Separation of Variables

11. Solve by separation:

(a) $\frac{dy}{dx} = 6xy^4$

(b) $\frac{dy}{dx} = \frac{y^3}{x^2}$

(c) $\frac{dy}{dx} = e^{3x-2y}$

(d) $\frac{dy}{dx} = \frac{x^2 \cos x}{y^3}$

(e) $\frac{dy}{dx} = \frac{\sin x}{\cos y}$

(f) $\frac{dy}{dx} = \frac{x^2 y}{x^3 + 27}$

12. Initial value problems:

(a) $\frac{dy}{dx} = 4xy, y(0) = 3$

(b) $\frac{dy}{dx} = \frac{3y}{x}, y(1) = 8$ (for $x > 0$)

(c) $\frac{dy}{dx} = \frac{x^4}{y^3}, y(0) = 2$

(d) $\frac{dy}{dx} = y(5 - y), y(0) = 2$

(e) $\frac{dy}{dx} = \frac{3x}{\sqrt{16 - y^2}}, y(0) = 0$

13. Complex separable forms:

(a) $(9 + y^2) \frac{dy}{dx} = 4xy$

(b) $\frac{dy}{dx} = \frac{ye^{4x}}{x^4 + 1}$

(c) $\cos^2 y \frac{dy}{dx} = \sin(2x)$

(d) $\frac{dy}{dx} = \frac{x^3(1+y^2)}{y(1+x^4)}$

(e) $y^2 \ln y \frac{dy}{dx} = x^3$

14. Applications:

(a) Malthusian growth: $\frac{dP}{dt} = 0.06P, P(0) = 1200$. When does population reach 5000?

(b) Drug elimination: $\frac{dC}{dt} = -0.2C$. If $C(0) = 50$ mg/L, find time for concentration to drop to 10 mg/L.

(c) Newton's law: $\frac{dT}{dt} = -k(T - 22)$. Object cools from 95°C to 75°C in 5 minutes. Find k and time to reach 30°C.

(d) Verhulst model: $\frac{dP}{dt} = rP(1 - \frac{P}{K})$ with $r = 0.2, K = 2000, P(0) = 100$.

15. Separability tests:

(a) $\frac{dy}{dx} = x^2y + xy^2$ (separable)

(b) $\frac{dy}{dx} = x^2 + xy + y^2$ (not separable)

(c) $\frac{dy}{dx} = \cos(x - y)$ (not separable)

(d) $\frac{dy}{dx} = e^{2x-3y}$ (separable)

(e) $\frac{dy}{dx} = \frac{xy}{x^2 + 1}$ (separable)

Section D: Linear First-Order Equations

16. Integrating factor method:

- (a) $\frac{dy}{dx} + 6y = e^{5x}$
- (b) $\frac{dy}{dx} - 4y = 3x^3$
- (c) $\frac{dy}{dx} + \frac{5y}{x} = x^4$ (for $x > 0$)
- (d) $\frac{dy}{dx} + y \tan x = \sec x \tan x$
- (e) $x \frac{dy}{dx} + 5y = x^3$
- (f) $\frac{dy}{dx} + 4xy = 2xe^{-2x^2}$

17. With initial conditions:

- (a) $\frac{dy}{dx} + 5y = 15e^{3x}$, $y(0) = 2$
- (b) $\frac{dy}{dx} - 3y = 9x$, $y(0) = 1$
- (c) $\frac{dy}{dx} + 4y = 12$, $y(0) = 0$
- (d) $\frac{dy}{dx} + \frac{3y}{x} = 6x$, $y(1) = 4$ (for $x > 0$)

18. Advanced forms:

- (a) $\frac{dy}{dx} + y \csc x = \cot x \csc x$
- (b) $(x^2 + 4) \frac{dy}{dx} + 2xy = x^2 + 4$
- (c) $\frac{dy}{dx} + \frac{4y}{x^2+1} = \frac{4x}{x^2+1}$
- (d) $x^4 \frac{dy}{dx} + 3x^3y = x^6$ (for $x > 0$)

19. Engineering applications:

- (a) LC circuit: $L \frac{di}{dt} + \frac{q}{C} = V_0$ with $q = \int i dt$. Find $i(t)$.
- (b) Salt mixing: 300L tank, solution enters at 4 L/min (3 kg/L salt), exits at 4 L/min. Find salt concentration over time.
- (c) Compound interest: $\frac{dA}{dt} = 0.07A - 1500$ (7% rate, £1500 annual withdrawal).
- (d) Air resistance: $m \frac{dv}{dt} + cv = mg$ for $m = 2$ kg, $c = 0.1$, $g = 9.8$.

20. Method comparison:

- (a) Solve $\frac{dy}{dx} = 5xy + 5x$ by separation
- (b) Solve as linear: $\frac{dy}{dx} - 5xy = 5x$
- (c) Verify both give same result
- (d) Discuss advantages and computational complexity

Section E: Second-Order Homogeneous Equations

21. Characteristic equation method:

- (a) $\frac{d^2y}{dx^2} - 8 \frac{dy}{dx} + 15y = 0$
- (b) $\frac{d^2y}{dx^2} + 12 \frac{dy}{dx} + 36y = 0$
- (c) $\frac{d^2y}{dx^2} - 10 \frac{dy}{dx} + 29y = 0$
- (d) $\frac{d^2y}{dx^2} + 64y = 0$
- (e) $\frac{d^2y}{dx^2} - 49y = 0$

(f) $\frac{d^2y}{dx^2} + 10\frac{dy}{dx} + 26y = 0$

22. Solution types:

- (a) $m^2 - 10m + 21 = 0$ (distinct real)
- (b) $m^2 + 14m + 49 = 0$ (repeated real)
- (c) $m^2 + 6m + 25 = 0$ (complex conjugate)
- (d) $m^2 - 100 = 0$ (distinct real)
- (e) $m^2 + 16 = 0$ (pure imaginary)

23. Boundary value problems:

- (a) $\frac{d^2y}{dx^2} - 11\frac{dy}{dx} + 28y = 0$, $y(0) = 3$, $y'(0) = 1$
- (b) $\frac{d^2y}{dx^2} + 10\frac{dy}{dx} + 25y = 0$, $y(0) = 1$, $y'(0) = -3$
- (c) $\frac{d^2y}{dx^2} + 36y = 0$, $y(0) = 0$, $y'(0) = 6$
- (d) $\frac{d^2y}{dx^2} - 12\frac{dy}{dx} + 37y = 0$, $y(0) = 2$, $y'(0) = 4$

24. Physical interpretation:

- (a) Free vibrations: mass-spring systems
- (b) Electrical oscillations: LC circuits
- (c) Damping effects: overdamped, critical, underdamped
- (d) Energy considerations and conservation

25. Higher-order:

- (a) $\frac{d^3y}{dx^3} - 5\frac{d^2y}{dx^2} + 8\frac{dy}{dx} - 4y = 0$
- (b) $\frac{d^4y}{dx^4} - 256y = 0$
- (c) Solution structure for general n th order

Section F: Non-homogeneous Second-Order Equations

26. Undetermined coefficients:

- (a) $\frac{d^2y}{dx^2} - 7\frac{dy}{dx} + 12y = 24$
- (b) $\frac{d^2y}{dx^2} + 36y = 108x^2$
- (c) $\frac{d^2y}{dx^2} - \frac{dy}{dx} - 20y = e^{5x}$
- (d) $\frac{d^2y}{dx^2} + 25y = \cos(4x)$
- (e) $\frac{d^2y}{dx^2} - 25y = 5e^{-5x}$
- (f) $\frac{d^2y}{dx^2} + 8\frac{dy}{dx} + 16y = x^2 + 4$

27. Resonance cases:

- (a) $\frac{d^2y}{dx^2} + 36y = \sin(6x)$ (resonance)
- (b) $\frac{d^2y}{dx^2} - 9\frac{dy}{dx} + 20y = e^{4x}$ (resonance)
- (c) $\frac{d^2y}{dx^2} + 9y = \cos(3x)$ (resonance)
- (d) Why multiply particular solution by x ?

28. Complete solutions:

- (a) $\frac{d^2y}{dx^2} + 16y = 32, y(0) = 3, y'(0) = 0$
- (b) $\frac{d^2y}{dx^2} - 16y = 32x, y(0) = 0, y'(0) = 4$
- (c) $\frac{d^2y}{dx^2} + 6\frac{dy}{dx} + 9y = 9e^{-3x}, y(0) = 2, y'(0) = -3$

29. Trial function guide:

- (a) Polynomial forcing functions
- (b) Exponential forcing functions
- (c) Trigonometric forcing functions
- (d) Product and combination rules

30. Variation of parameters:

- (a) $\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + 4y = \frac{e^{2x}}{x}$
- (b) When standard methods fail
- (c) Wronskian determinant application

Section G: Physical Systems and Applications

31. Harmonic oscillators:

- (a) Mass-spring: $m\frac{d^2x}{dt^2} + kx = 0$ with $x(0) = 5, \dot{x}(0) = 0, m = 4 \text{ kg}, k = 36 \text{ N/m}$
- (b) Calculate period, frequency, and maximum velocity
- (c) Energy analysis: kinetic and potential
- (d) Simple pendulum approximation for small angles

32. Damped oscillations:

- (a) $m\frac{d^2x}{dt^2} + c\frac{dx}{dt} + kx = 0$ with $m = 1, c = 7, k = 10$ (overdamped)
- (b) Critical damping: $m = 1, c = 10, k = 25$ with $x(0) = 4, \dot{x}(0) = -5$
- (c) Underdamped: $m = 2, c = 6, k = 20$ with $x(0) = 3, \dot{x}(0) = 0$
- (d) Damping ratio and quality factor calculations

33. Forced systems:

- (a) $\frac{d^2x}{dt^2} + 49x = 98\cos(6t)$ with zero initial conditions
- (b) Steady-state amplitude and phase relationships
- (c) Resonance condition: $\frac{d^2x}{dt^2} + 36x = 72\cos(6t)$
- (d) Frequency response and bandwidth

34. Circuit analysis:

- (a) RLC series: $L\frac{d^2q}{dt^2} + R\frac{dq}{dt} + \frac{q}{C} = V(t)$
- (b) Component values: $L = 0.8 \text{ H}, R = 8, C = 0.125 \text{ F}, V = 24 \text{ V}$
- (c) Transient and steady-state behavior
- (d) Impedance and frequency response

35. Biological and economic models:

- (a) Population cycles: $\frac{d^2P}{dt^2} + a\frac{dP}{dt} + bP = cK$ where K is carrying capacity
- (b) Market dynamics: $\frac{d^2p}{dt^2} + \frac{dp}{dt} + p = D$ (price oscillations)
- (c) Stability conditions and equilibrium analysis
- (d) Parameter sensitivity and control

Section H: Advanced Techniques

36. Homogeneous first-order:

- (a) $\frac{dy}{dx} = \frac{4x+3y}{2x}$ (substitute $v = \frac{y}{x}$)
- (b) $\frac{dy}{dx} = \frac{x^2-2xy+y^2}{x^2}$
- (c) $(3x^2 + 2xy)dx + (x^2 + 3y^2)dy = 0$
- (d) Homogeneity test and transformation

37. Bernoulli equations:

- (a) $\frac{dy}{dx} + 5y = 3xy^4$ (substitute $v = y^{1-n}$)
- (b) $x\frac{dy}{dx} + 4y = 2y^3$
- (c) $\frac{dy}{dx} - \frac{4y}{x} = \frac{y^3}{x^4}$

38. Exact equations:

- (a) $(5x^4 + 4y)dx + (4x + 6y)dy = 0$
- (b) $(e^x \sin y + 3x^2)dx + (3y^2 + e^x \cos y)dy = 0$
- (c) Integrating factor determination

39. Special substitutions:

- (a) $\frac{d^2y}{dx^2} + \frac{4}{x}\frac{dy}{dx} = 0$ (let $v = \frac{dy}{dx}$)
- (b) $y\frac{d^2y}{dx^2} = 4\left(\frac{dy}{dx}\right)^2$
- (c) Euler-Cauchy: $x^2\frac{d^2y}{dx^2} + 5x\frac{dy}{dx} + 4y = 0$

40. Systems introduction:

- (a) $\frac{dx}{dt} = 5x + 3y, \frac{dy}{dt} = 3x + 5y$
- (b) Matrix formulation and eigenvalues
- (c) Phase plane sketching
- (d) Stability classification

Section I: Modeling and Synthesis

41. Major modeling project - select one:

- (a) Infectious disease spread with immunity loss
- (b) Ecosystem dynamics with competition
- (c) Chemical reaction networks with catalysis
- (d) Economic cycles with policy intervention
- (e) Structural engineering with multiple modes
- (f) Climate modeling with feedback mechanisms

Complete analysis including:

- (a) Model derivation from physical laws
- (b) Mathematical classification and solution approach
- (c) Analytical solutions where feasible
- (d) Numerical methods for complex cases

- (e) Parameter estimation and model validation
- (f) Sensitivity analysis and uncertainty quantification
- (g) Policy implications and predictions
- (h) Model limitations and future improvements

42. Numerical methods:

- (a) Euler method for $\frac{dy}{dx} = y - x^2$, $y(0) = 2$
- (b) Modified Euler (midpoint method)
- (c) Runge-Kutta fourth-order method
- (d) Error estimation and convergence

43. Boundary problems:

- (a) $\frac{d^2y}{dx^2} + k^2y = 0$ with $y(0) = y(L) = 0$
- (b) Eigenfunction expansion
- (c) Heat equation separation of variables
- (d) Fourier series connections

44. Theory and existence:

- (a) Picard-Lindelöf theorem conditions
- (b) Uniqueness vs. non-uniqueness examples
- (c) Continuation of solutions
- (d) Blow-up phenomena

45. Integration and review:

- (a) Complete classification system
- (b) Solution strategy selection
- (c) Common mistakes and prevention
- (d) Historical perspective and modern developments
- (e) Interdisciplinary applications

Answer Space

Use this space for your working and answers.

END OF TEST

Total marks: 250

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