

A Level Pure Mathematics

Practice Test 2: Differential Equations

Instructions:

Answer all questions. Show your working clearly.

Calculators may be used unless stated otherwise.

Time allowed: 2 hours

Section A: Fundamentals and Classification

1. Explain the following concepts with examples:

- (a) Autonomous vs. non-autonomous differential equations
- (b) Boundary conditions vs. initial conditions
- (c) Explicit vs. implicit solutions
- (d) Direction fields and isoclines
- (e) Singular solutions
- (f) Equilibrium points and stability

2. Determine the order, degree, and linearity of these differential equations:

- (a) $\frac{d^2y}{dx^2} + 3x\frac{dy}{dx} = y^2$
- (b) $\left(\frac{d^3y}{dx^3}\right)^2 + y = x^2$
- (c) $\sin\left(\frac{dy}{dx}\right) + xy = 0$
- (d) $\frac{dy}{dx} + P(x)y = Q(x)y^n$ (Bernoulli equation)
- (e) $x^2\frac{d^2y}{dx^2} + xy\frac{dy}{dx} + y = 0$
- (f) $\frac{\partial^2u}{\partial x^2} + \frac{\partial^2u}{\partial y^2} = 0$

3. Verify by substitution that these are solutions:

- (a) $y = Ce^{x^2}$ satisfies $\frac{dy}{dx} = 2xy$
- (b) $y = x^2 + \frac{C}{x}$ satisfies $x\frac{dy}{dx} + y = 3x^2$
- (c) $y = A\sin(t) + B\cos(t)$ satisfies $\frac{d^2y}{dt^2} + y = 0$
- (d) $y = e^{-x}(C_1 + C_2x)$ satisfies $\frac{d^2y}{dx^2} + 2\frac{dy}{dx} + y = 0$

4. Form differential equations from these families of curves:

- (a) $y = Ce^{-2x}$ (one parameter)
- (b) $y = C_1e^x + C_2e^{-x}$ (two parameters)
- (c) $x^2 + y^2 = C$ (circles centered at origin)

(d) $y = Cx^3$ (cubic curves through origin)

5. Analyze the behavior of solutions:

(a) Sketch direction fields for $\frac{dy}{dx} = x - y$

(b) Identify equilibrium solutions for $\frac{dy}{dx} = y(2 - y)$

(c) Determine stability of equilibria in $\frac{dy}{dx} = y^2 - 4$

(d) Discuss long-term behavior of solutions to $\frac{dy}{dx} = -2y$

Section B: Direct Integration Methods

6. Solve by direct integration:

(a) $\frac{dy}{dx} = 4x^3 - 3x + 2$

(b) $\frac{dy}{dx} = e^{-3x}$

(c) $\frac{dy}{dx} = \frac{2}{3x+1}$

(d) $\frac{dy}{dx} = \sin(4x) - \cos x$

(e) $\frac{dy}{dx} = \frac{2x}{x^2+9}$

(f) $\frac{dy}{dx} = xe^{x^2/2}$

7. Find particular solutions with given conditions:

(a) $\frac{dy}{dx} = 9x^2 - 4x$, $y(1) = 3$

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

(c) $\frac{dy}{dx} = \cos(3x)$, $y(\pi/6) = 1$

(d) $\frac{dy}{dx} = \frac{3}{x+2}$, $y(0) = \ln 2$ (for $x > -2$)

(e) $\frac{dy}{dx} = x\sqrt{x^2+4}$, $y(0) = 5$

8. Higher-order problems:

(a) $\frac{d^2y}{dx^2} = 8x - 4$, $y(0) = 1$, $y'(0) = 3$

(b) $\frac{d^2y}{dx^2} = 2e^x$, $y(0) = 0$, $y'(0) = 1$

(c) $\frac{d^3y}{dx^3} = 12$, $y(0) = 0$, $y'(0) = 2$, $y''(0) = -1$

(d) $\frac{d^2y}{dx^2} = \cos x$, $y(0) = 1$, $y(\pi) = 0$

9. Applications:

(a) A particle's acceleration is $a = 6t - 4$. Find velocity and position if $v(0) = 1$ and $s(0) = 2$.

(b) An object falls from rest at height 80m. Find position and velocity after 4 seconds.

(c) The gradient of a curve at any point equals $4x^3 - 2x$. Find the curve through $(1, 2)$.

(d) A spring satisfies $\frac{d^2x}{dt^2} = -9x$. Find $x(t)$ if $x(0) = 1$ and $\dot{x}(0) = 3$.

10. Rate problems:

(a) Water flows into a tank at rate $\frac{dV}{dt} = 5t + 2$ L/min. Find volume after 10 minutes if initially empty.

(b) A population grows at rate $\frac{dP}{dt} = 100e^{0.02t}$. Find population growth in first 5 years.

(c) Temperature increases at rate $\frac{dT}{dt} = 3\cos(t/2)$ degrees/hour. Find temperature change over 4 hours.

(d) Investment grows at rate $\frac{dA}{dt} = 0.06A + 1000$. Solve for $A(t)$.

Section C: Separation of Variables

11. Solve these separable equations:

(a) $\frac{dy}{dx} = 2xy^2$

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

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

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

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

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

12. Find particular solutions:

(a) $\frac{dy}{dx} = 3xy, y(0) = 2$

(b) $\frac{dy}{dx} = \frac{2y}{x}, y(1) = 3$ (for $x > 0$)

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

(d) $\frac{dy}{dx} = y(3-y), y(0) = 1$

(e) $\frac{dy}{dx} = \frac{x}{\sqrt{4-y^2}}, y(0) = 0$

13. Advanced separable equations:

(a) $(1+y^2)\frac{dy}{dx} = 2xy$

(b) $\frac{dy}{dx} = \frac{ye^{2x}}{x^2+1}$

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

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

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

14. Applications:

(a) Population growth: $\frac{dP}{dt} = 0.03P, P(0) = 500$. Find $P(t)$ and doubling time.

(b) Radioactive decay: $\frac{dN}{dt} = -0.05N$. If $N(0) = 200g$, find amount after 20 years.

(c) Newton's cooling: $\frac{dT}{dt} = -k(T-25)$. Object cools from 90°C to 70°C in 3 minutes.

(d) Chemical reaction: $\frac{dx}{dt} = k(10-x)^2$ with $x(0) = 0$.

15. Test for separability:

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

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

(c) $\frac{dy}{dx} = \frac{2x+3y}{x-y}$ (not separable)

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

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

Section D: Linear First-Order Equations

16. Solve using integrating factors:

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

17. Solve with initial conditions:

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

18. More complex linear equations:

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

19. Applications:

- (a) RL circuit: $L \frac{di}{dt} + Ri = V_0$ with constant voltage. Find current $i(t)$.
- (b) Mixing: Pure water flows into a 100L tank containing salt solution at 2 L/min. Find salt concentration.
- (c) Investment: $\frac{dA}{dt} = 0.04A - 800$ (4% interest, £800 withdrawal). Solve for $A(t)$.
- (d) Falling object: $m \frac{dv}{dt} + kv = mg$ with air resistance.

20. Method comparison:

- (a) Solve $\frac{dy}{dx} = 2xy + 2x$ by separation
- (b) Solve as linear equation: $\frac{dy}{dx} - 2xy = 2x$
- (c) Verify solutions are equivalent
- (d) Discuss when each method is preferable

Section E: Second-Order Linear Equations - Homogeneous

21. Find auxiliary equations and solve:

- (a) $\frac{d^2y}{dx^2} - 3 \frac{dy}{dx} + 2y = 0$
- (b) $\frac{d^2y}{dx^2} + 8 \frac{dy}{dx} + 16y = 0$
- (c) $\frac{d^2y}{dx^2} - 4 \frac{dy}{dx} + 13y = 0$
- (d) $\frac{d^2y}{dx^2} + 36y = 0$
- (e) $\frac{d^2y}{dx^2} - 16y = 0$

(f) $\frac{d^2y}{dx^2} + 6\frac{dy}{dx} + 10y = 0$

22. Classify roots and write general solutions:

- (a) $m^2 - 5m + 6 = 0$ (distinct real roots)
- (b) $m^2 + 4m + 4 = 0$ (repeated real root)
- (c) $m^2 + 2m + 10 = 0$ (complex conjugate roots)
- (d) $m^2 - 25 = 0$ (distinct real roots)
- (e) $m^2 + 4 = 0$ (pure imaginary roots)

23. Solve with initial conditions:

- (a) $\frac{d^2y}{dx^2} - 7\frac{dy}{dx} + 12y = 0$, $y(0) = 1$, $y'(0) = 2$
- (b) $\frac{d^2y}{dx^2} + 6\frac{dy}{dx} + 9y = 0$, $y(0) = 2$, $y'(0) = -3$
- (c) $\frac{d^2y}{dx^2} + 16y = 0$, $y(0) = 0$, $y'(0) = 4$
- (d) $\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + 5y = 0$, $y(0) = 1$, $y'(0) = 1$

24. Analyze solution behavior:

- (a) For $\frac{d^2y}{dx^2} - k^2y = 0$, describe exponential solutions
- (b) For $\frac{d^2y}{dx^2} + \omega^2y = 0$, explain oscillatory behavior
- (c) Compare overdamped, critically damped, and underdamped motion
- (d) Sketch typical solution curves for each case

25. Higher-order equations:

- (a) $\frac{d^3y}{dx^3} - 3\frac{d^2y}{dx^2} + 2\frac{dy}{dx} = 0$
- (b) $\frac{d^4y}{dx^4} - 81y = 0$
- (c) Discuss solution structure for n th order equations

Section F: Second-Order Linear Equations - Non-homogeneous

26. Method of undetermined coefficients:

- (a) $\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + 3y = 12$
- (b) $\frac{d^2y}{dx^2} + 16y = 32x$
- (c) $\frac{d^2y}{dx^2} - \frac{dy}{dx} - 6y = e^{3x}$
- (d) $\frac{d^2y}{dx^2} + 9y = \cos(2x)$
- (e) $\frac{d^2y}{dx^2} - 9y = 3e^{-3x}$
- (f) $\frac{d^2y}{dx^2} + 4\frac{dy}{dx} + 4y = x^2 - 2$

27. Handle resonance cases:

- (a) $\frac{d^2y}{dx^2} + 9y = \sin(3x)$ (resonance)
- (b) $\frac{d^2y}{dx^2} - 5\frac{dy}{dx} + 6y = e^{2x}$ (resonance)
- (c) $\frac{d^2y}{dx^2} + 4y = \cos(2x)$ (resonance)
- (d) Explain modification needed for resonance

28. Complete solutions with initial conditions:

- (a) $\frac{d^2y}{dx^2} + 4y = 8, y(0) = 1, y'(0) = 0$
- (b) $\frac{d^2y}{dx^2} - 4y = 4x, y(0) = 0, y'(0) = 2$
- (c) $\frac{d^2y}{dx^2} + 2\frac{dy}{dx} + y = 2e^{-x}, y(0) = 1, y'(0) = 0$

29. Trial solutions guide:

- (a) For $f(x) = \text{constant}$, polynomial, exponential, trigonometric
- (b) When to multiply by x (resonance cases)
- (c) Products like xe^{ax} , $x\sin(ax)$
- (d) Combinations of different function types

30. Variation of parameters:

- (a) $\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + y = \frac{e^x}{x}$
- (b) $\frac{d^2y}{dx^2} + 4y = \tan(2x)$
- (c) Compare with undetermined coefficients method

Section G: Applications of Second-Order Equations

31. Mechanical vibrations:

- (a) Simple harmonic motion: $m\frac{d^2x}{dt^2} + kx = 0$ with $x(0) = 3, \dot{x}(0) = 0$
- (b) Find period, frequency, and amplitude for $m = 2$ kg, $k = 18$ N/m
- (c) Maximum kinetic and potential energy
- (d) Phase relationship between displacement and velocity

32. Damped oscillations:

- (a) $m\frac{d^2x}{dt^2} + c\frac{dx}{dt} + kx = 0$ with $m = 1, c = 5, k = 6$ (overdamped)
- (b) Critical damping: $m = 1, c = 6, k = 9$ with $x(0) = 2, \dot{x}(0) = -3$
- (c) Underdamped: $m = 1, c = 3, k = 10$ with $x(0) = 1, \dot{x}(0) = 0$
- (d) Calculate damping ratio and logarithmic decrement

33. Forced vibrations:

- (a) $\frac{d^2x}{dt^2} + 25x = 50\cos(4t)$ with zero initial conditions
- (b) Find steady-state amplitude and phase lag
- (c) Resonance: $\frac{d^2x}{dt^2} + 16x = 32\cos(4t)$
- (d) Beating phenomenon when forcing frequency is near natural frequency

34. Electrical circuits:

- (a) RLC series circuit: $L\frac{d^2q}{dt^2} + R\frac{dq}{dt} + \frac{q}{C} = V(t)$
- (b) With $L = 1$ H, $R = 4$, $C = 0.25$ F, $V = 20$ V constant
- (c) Find charge $q(t)$ and current $i(t) = \frac{dq}{dt}$
- (d) Natural frequency and Q-factor analysis

35. Population and economic models:

- (a) Population with memory effects: $\frac{d^2P}{dt^2} + a\frac{dP}{dt} + bP = cK$
- (b) Business cycle model: $\frac{d^2Y}{dt^2} + \frac{dY}{dt} + Y = G$ (national income)
- (c) Stability analysis of equilibrium solutions
- (d) Phase plane interpretation

Section H: Advanced Methods and Special Cases

36. Homogeneous first-order equations:

- (a) $\frac{dy}{dx} = \frac{2x+y}{x}$ (substitute $v = \frac{y}{x}$)
- (b) $\frac{dy}{dx} = \frac{x^2-y^2}{2xy}$
- (c) $(x^2 - y^2)dx + 2xydy = 0$
- (d) Test: $\frac{dy}{dx} = \frac{ax+by}{cx+dy}$ for homogeneity

37. Bernoulli equations:

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

38. Exact differential equations:

- (a) $(3x^2 + 2y)dx + (2x + 4y)dy = 0$
- (b) $(e^x + y)dx + (x + e^y)dy = 0$
- (c) Find integrating factors when not exact

39. Reduction of order:

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

40. Systems of equations:

- (a) $\frac{dx}{dt} = 3x + y, \frac{dy}{dt} = x + 3y$
- (b) Convert second-order to first-order system
- (c) Eigenvalue analysis for stability
- (d) Phase plane portraits

Section I: Modeling and Real-World Applications

41. Choose and solve one comprehensive modeling project:

- (a) Epidemic modeling: SIR model with vaccination
- (b) Predator-prey dynamics: Lotka-Volterra equations
- (c) Chemical kinetics: consecutive reactions
- (d) Climate modeling: temperature variations
- (e) Financial mathematics: interest rate models
- (f) Engineering control systems

For your chosen project:

- (a) Derive the differential equation from first principles
- (b) Classify and solve using appropriate methods
- (c) Interpret solutions in physical context
- (d) Validate against real data where possible

- (e) Discuss model limitations and improvements

42. Numerical methods:

- (a) Apply Euler's method to $\frac{dy}{dx} = y - x$, $y(0) = 1$
- (b) Compare with analytical solution
- (c) Discuss accuracy and stability
- (d) When are numerical methods necessary?

43. Boundary value problems:

- (a) $\frac{d^2y}{dx^2} + y = 0$ with $y(0) = y(\pi) = 0$
- (b) Find eigenvalues and eigenfunctions
- (c) Physical interpretation (vibrating string, heat conduction)

44. Existence and uniqueness:

- (a) State conditions for existence and uniqueness
- (b) Examples where solutions don't exist or aren't unique
- (c) Picard's theorem and successive approximations

45. Summary and review:

- (a) Classification flowchart for differential equations
- (b) Summary of solution methods
- (c) Common pitfalls and how to avoid them
- (d) Connections to other areas of mathematics

Answer Space

Use this space for your working and answers.

END OF TEST

Total marks: 250

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