

A Level Pure Mathematics

Practice Test 3: Differential Equations

Instructions:

Answer all questions. Show your working clearly.

Calculators may be used unless stated otherwise.

Time allowed: 2 hours

Section A: Introduction and Theory

1. Define and distinguish between:

- (a) Linear vs. nonlinear differential equations
- (b) Homogeneous vs. non-homogeneous equations
- (c) Complete vs. general solutions
- (d) Initial value vs. boundary value problems
- (e) Stable vs. unstable equilibrium points
- (f) Phase portraits and trajectories

2. Classify by order, degree, and type:

- (a) $y \frac{d^2 y}{dx^2} + \left(\frac{dy}{dx}\right)^3 = x$
- (b) $\frac{d^4 y}{dx^4} + 2 \frac{d^2 y}{dx^2} - y = \sin x$
- (c) $\left(\frac{dy}{dx}\right)^2 + xy = e^x$
- (d) $\cos\left(\frac{dy}{dx}\right) = x + y$
- (e) $x^3 \frac{d^3 y}{dx^3} - x \frac{dy}{dx} + 2y = 0$
- (f) $\frac{dy}{dx} + xy^2 = x^3$ (Riccati equation)

3. Verify these solution pairs:

- (a) $y = \frac{C}{x^2}$ satisfies $x \frac{dy}{dx} + 2y = 0$
- (b) $y = Ce^{-x^2/2}$ satisfies $\frac{dy}{dx} + xy = 0$
- (c) $y = C_1 \cos(2x) + C_2 \sin(2x)$ satisfies $\frac{d^2 y}{dx^2} + 4y = 0$
- (d) $y = e^{2x}(C_1 + C_2 x)$ satisfies $\frac{d^2 y}{dx^2} - 4 \frac{dy}{dx} + 4y = 0$

4. Derive differential equations for:

- (a) $y = Ce^{5x}$ (exponential family)
- (b) $y = C_1 \sinh x + C_2 \cosh x$ (hyperbolic functions)
- (c) $y^2 = 4ax$ (parabolas with vertex at origin)

(d) $xy = C$ (rectangular hyperbolas)

5. Analyze equilibrium and stability:

- (a) Find equilibria for $\frac{dy}{dx} = y(y-1)(y-2)$
- (b) Determine stability of each equilibrium point
- (c) Sketch the direction field and solution curves
- (d) Describe long-term behavior from different initial conditions

Section B: Integration Techniques

6. Solve by direct integration:

- (a) $\frac{dy}{dx} = 5x^4 - 3x^2 + 1$
- (b) $\frac{dy}{dx} = e^{-4x} + 2$
- (c) $\frac{dy}{dx} = \frac{4}{2x-3}$
- (d) $\frac{dy}{dx} = \sec^2(3x)$
- (e) $\frac{dy}{dx} = \frac{3x^2}{x^3+8}$
- (f) $\frac{dy}{dx} = x^2 e^{x^3}$

7. Find solutions with specified conditions:

- (a) $\frac{dy}{dx} = 12x^3 - 6x$, $y(2) = 10$
- (b) $\frac{dy}{dx} = 4e^{-2x}$, $y(0) = 3$
- (c) $\frac{dy}{dx} = \sin(2x)$, $y(\pi/4) = 5$
- (d) $\frac{dy}{dx} = \frac{4}{x-1}$, $y(2) = \ln 3$ (for $x > 1$)
- (e) $\frac{dy}{dx} = 2x\sqrt{x^2-4}$, $y(3) = 0$

8. Second-order problems:

- (a) $\frac{d^2y}{dx^2} = 6x^2 + 4$, $y(0) = 3$, $y'(0) = -2$
- (b) $\frac{d^2y}{dx^2} = e^{2x}$, $y(0) = 1$, $y'(0) = 2$
- (c) $\frac{d^3y}{dx^3} = 24x$, $y(0) = 1$, $y'(0) = 0$, $y''(0) = 3$
- (d) $\frac{d^2y}{dx^2} = -\sin x$, $y(0) = 2$, $y(\pi/2) = 1$

9. Motion and physics problems:

- (a) A particle's acceleration is $a = 8t - 12$. Find $v(t)$ and $s(t)$ if $v(0) = 5$, $s(0) = -2$.
- (b) An object is thrown upward with initial velocity 25 m/s from height 30m. Find its trajectory.
- (c) A spring system has $\frac{d^2x}{dt^2} = -25x$. Find $x(t)$ if $x(0) = 3$, $\dot{x}(0) = -5$.
- (d) Find the curve whose second derivative is 6 and passes through $(0, 1)$ with slope 2.

10. Applied rate problems:

- (a) Oil leaks from a tank at rate $\frac{dV}{dt} = -0.5t^2$ L/min. Find volume lost in 4 hours.
- (b) Bacteria multiply at rate $\frac{dN}{dt} = 0.3N$. If $N(0) = 1000$, find $N(t)$.
- (c) Snow melts at rate $\frac{dh}{dt} = -k\sqrt{h}$ where $k > 0$. Solve for $h(t)$.
- (d) Temperature rises at rate $\frac{dT}{dt} = 2\sin(t/3)$ °C/hour. Find temperature change over 6 hours.

Section C: Variable Separation Methods

11. Solve these separable equations:

(a) $\frac{dy}{dx} = 4xy^3$

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

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

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

(e) $\frac{dy}{dx} = \frac{\tan x}{\sec y}$

(f) $\frac{dy}{dx} = \frac{x^3 y}{x^4 + 16}$

12. Particular solutions:

(a) $\frac{dy}{dx} = 5xy, y(0) = 3$

(b) $\frac{dy}{dx} = \frac{4y}{x}, y(1) = 6$ (for $x > 0$)

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

(d) $\frac{dy}{dx} = y(4 - y), y(0) = 1$

(e) $\frac{dy}{dx} = \frac{2x}{\sqrt{9-y^2}}, y(0) = 0$

13. Advanced separable forms:

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

(b) $\frac{dy}{dx} = \frac{ye^{3x}}{x^3+1}$

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

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

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

14. Real-world applications:

(a) Exponential growth: $\frac{dP}{dt} = 0.025P, P(0) = 800$. Find doubling time.

(b) Carbon dating: $\frac{dN}{dt} = -N$ with half-life 5730 years. Find age of artifact with 60% carbon remaining.

(c) Cooling law: $\frac{dT}{dt} = -0.1(T - 18)$. Coffee cools from 85°C to 65°C in 4 minutes. Find temperature after 10 minutes.

(d) Logistic growth: $\frac{dP}{dt} = rP(1 - \frac{P}{K})$ with $r = 0.1, K = 1000, P(0) = 50$.

15. Separability analysis:

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

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

(c) $\frac{dy}{dx} = \sin(xy)$ (not separable)

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

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

Section D: First-Order Linear Equations

16. Solve using integrating factor method:

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

17. Initial value problems:

- (a) $\frac{dy}{dx} + 4y = 8e^{2x}$, $y(0) = 3$
- (b) $\frac{dy}{dx} - 2y = 6x$, $y(0) = 2$
- (c) $\frac{dy}{dx} + 3y = 9$, $y(0) = 1$
- (d) $\frac{dy}{dx} + \frac{2y}{x} = 4x$, $y(1) = 5$ (for $x > 0$)

18. Advanced linear equations:

- (a) $\frac{dy}{dx} + y \sec x = \tan x \sec x$
- (b) $(x^2 + 1) \frac{dy}{dx} + 2xy = x^2 + 1$
- (c) $\frac{dy}{dx} + \frac{3y}{x^2+1} = \frac{3x}{x^2+1}$
- (d) $x^3 \frac{dy}{dx} + 2x^2y = x^5$ (for $x > 0$)

19. Practical applications:

- (a) RC circuit: $RC \frac{dq}{dt} + q = CV_0$ with constant voltage. Find charge $q(t)$.
- (b) Tank mixing: 200L tank, brine enters at 3 L/min (2 kg salt/L), mixture exits at 3 L/min. Find salt content.
- (c) Savings account: $\frac{dA}{dt} = 0.06A - 1200$ (6% interest, £1200 annual withdrawal).
- (d) Terminal velocity: $m \frac{dv}{dt} + bv = mg$ for falling object with drag.

20. Method verification:

- (a) Solve $\frac{dy}{dx} = 4xy + 4x$ by separation
- (b) Solve same equation as linear: $\frac{dy}{dx} - 4xy = 4x$
- (c) Show solutions are equivalent
- (d) Compare computational efficiency of each method

Section E: Homogeneous Second-Order Equations

21. Auxiliary equation method:

- (a) $\frac{d^2y}{dx^2} - 6 \frac{dy}{dx} + 8y = 0$
- (b) $\frac{d^2y}{dx^2} + 10 \frac{dy}{dx} + 25y = 0$
- (c) $\frac{d^2y}{dx^2} - 6 \frac{dy}{dx} + 25y = 0$
- (d) $\frac{d^2y}{dx^2} + 49y = 0$
- (e) $\frac{d^2y}{dx^2} - 36y = 0$

(f) $\frac{d^2y}{dx^2} + 8\frac{dy}{dx} + 17y = 0$

22. Root classification and solutions:

- (a) $m^2 - 8m + 15 = 0$ (distinct real roots)
- (b) $m^2 + 12m + 36 = 0$ (repeated real root)
- (c) $m^2 + 4m + 13 = 0$ (complex conjugate roots)
- (d) $m^2 - 64 = 0$ (distinct real roots)
- (e) $m^2 + 9 = 0$ (pure imaginary roots)

23. Initial value problems:

- (a) $\frac{d^2y}{dx^2} - 9\frac{dy}{dx} + 20y = 0$, $y(0) = 2$, $y'(0) = 3$
- (b) $\frac{d^2y}{dx^2} + 8\frac{dy}{dx} + 16y = 0$, $y(0) = 1$, $y'(0) = -2$
- (c) $\frac{d^2y}{dx^2} + 25y = 0$, $y(0) = 0$, $y'(0) = 5$
- (d) $\frac{d^2y}{dx^2} - 8\frac{dy}{dx} + 17y = 0$, $y(0) = 1$, $y'(0) = 2$

24. Solution behavior analysis:

- (a) Exponential growth/decay for real distinct roots
- (b) Oscillatory motion for complex roots
- (c) Critical damping for repeated roots
- (d) Phase relationships and amplitude modulation

25. Higher-order constant coefficient:

- (a) $\frac{d^3y}{dx^3} - 4\frac{d^2y}{dx^2} + 5\frac{dy}{dx} - 2y = 0$
- (b) $\frac{d^4y}{dx^4} - 625y = 0$
- (c) General solution structure for n th order equations

Section F: Non-homogeneous Second-Order Equations

26. Undetermined coefficients:

- (a) $\frac{d^2y}{dx^2} - 5\frac{dy}{dx} + 6y = 18$
- (b) $\frac{d^2y}{dx^2} + 25y = 75x^2$
- (c) $\frac{d^2y}{dx^2} - \frac{dy}{dx} - 12y = e^{4x}$
- (d) $\frac{d^2y}{dx^2} + 16y = \sin(3x)$
- (e) $\frac{d^2y}{dx^2} - 16y = 4e^{4x}$
- (f) $\frac{d^2y}{dx^2} + 6\frac{dy}{dx} + 9y = x^2 + 3$

27. Resonance situations:

- (a) $\frac{d^2y}{dx^2} + 25y = \cos(5x)$ (resonance)
- (b) $\frac{d^2y}{dx^2} - 7\frac{dy}{dx} + 12y = e^{3x}$ (resonance)
- (c) $\frac{d^2y}{dx^2} + 4y = \sin(2x)$ (resonance)
- (d) Explain the x multiplication rule for resonance

28. Complete IVP solutions:

- (a) $\frac{d^2y}{dx^2} + 9y = 18, y(0) = 2, y'(0) = 0$
- (b) $\frac{d^2y}{dx^2} - 9y = 18x, y(0) = 0, y'(0) = 3$
- (c) $\frac{d^2y}{dx^2} + 4\frac{dy}{dx} + 4y = 4e^{-2x}, y(0) = 1, y'(0) = -1$

29. Particular integral patterns:

- (a) Polynomial forcing: trial solutions
- (b) Exponential forcing: when to include x factors
- (c) Trigonometric forcing: sine and cosine combinations
- (d) Mixed forcing: products and sums

30. Alternative methods:

- (a) Variation of parameters for $\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + y = \frac{e^x}{x}$
- (b) Green's function approach concept
- (c) Operator methods introduction

Section G: Physical Applications

31. Oscillatory systems:

- (a) Mass-spring: $m\frac{d^2x}{dt^2} + kx = 0$ with $x(0) = 4, \dot{x}(0) = 0, m = 3 \text{ kg}, k = 27 \text{ N/m}$
- (b) Find natural frequency, period, and energy
- (c) Pendulum: $\frac{d^2\theta}{dt^2} + \frac{g}{L}\theta = 0$ for small angles
- (d) Torsional oscillations: $I\frac{d^2\theta}{dt^2} + c\theta = 0$

32. Damped systems:

- (a) $m\frac{d^2x}{dt^2} + b\frac{dx}{dt} + kx = 0$ with $m = 2, b = 8, k = 8$ (overdamped)
- (b) Critical damping: $m = 2, b = 8, k = 8$ with $x(0) = 3, \dot{x}(0) = -4$
- (c) Underdamped: $m = 1, b = 4, k = 13$ with $x(0) = 2, \dot{x}(0) = 0$
- (d) Quality factor and logarithmic decrement

33. Driven oscillations:

- (a) $\frac{d^2x}{dt^2} + 36x = 72\cos(5t)$ with zero initial conditions
- (b) Steady-state response and transient behavior
- (c) Resonance: $\frac{d^2x}{dt^2} + 25x = 50\cos(5t)$
- (d) Frequency response and amplitude curves

34. Electrical systems:

- (a) RLC circuit: $L\frac{d^2q}{dt^2} + R\frac{dq}{dt} + \frac{q}{C} = V(t)$
- (b) Parameters: $L = 0.5 \text{ H}, R = 6 \text{ } \Omega, C = 0.2 \text{ F}, V = 15 \text{ V}$
- (c) Natural frequency and damping characteristics
- (d) AC response with $V(t) = V_0\cos(t)$

35. Population and economic dynamics:

- (a) Second-order population model: $\frac{d^2P}{dt^2} + \frac{dP}{dt} + P = K$
- (b) Economic cycles: $\frac{d^2Y}{dt^2} + a\frac{dY}{dt} + bY = G$ (income dynamics)
- (c) Stability and equilibrium analysis
- (d) Phase space interpretation

Section H: Special Methods and Advanced Topics

36. Homogeneous equations (first-order):

- (a) $\frac{dy}{dx} = \frac{3x+2y}{x}$ (substitution $v = \frac{y}{x}$)
- (b) $\frac{dy}{dx} = \frac{x^2+xy+y^2}{x^2}$
- (c) $(2x^2 + 3xy)dx + (x^2 + 2xy)dy = 0$
- (d) Test for homogeneity: degree verification

37. Bernoulli equations:

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

38. Exact equations:

- (a) $(4x^3 + 3y)dx + (3x + 2y)dy = 0$ (test: $\frac{M}{y} = \frac{N}{x}$)
- (b) $(e^x \cos y + 2x)dx + (2y - e^x \sin y)dy = 0$
- (c) Integrating factors when not exact

39. Reduction techniques:

- (a) $\frac{d^2y}{dx^2} + \frac{3}{x}\frac{dy}{dx} = 0$ (substitute $v = \frac{dy}{dx}$)
- (b) $y\frac{d^2y}{dx^2} = 3\left(\frac{dy}{dx}\right)^2$
- (c) Euler equations: $x^2\frac{d^2y}{dx^2} + 3x\frac{dy}{dx} + y = 0$

40. Systems of equations:

- (a) $\frac{dx}{dt} = 4x + 2y, \frac{dy}{dt} = 2x + 4y$
- (b) Matrix eigenvalue method
- (c) Phase plane analysis
- (d) Stability classification

Section I: Comprehensive Modeling Project

41. Select one major application and complete full analysis:

- (a) Epidemic spread: SEIR model with demographics
- (b) Predator-prey with environmental factors
- (c) Chemical reactor with multiple reactions
- (d) Economic growth with technological change
- (e) Climate dynamics with feedback loops
- (f) Structural vibrations in engineering

For your chosen project, provide:

- (a) Mathematical derivation from physical principles
- (b) Classification and solution strategy
- (c) Analytical solution where possible
- (d) Numerical methods if needed

- (e) Parameter estimation and validation
- (f) Sensitivity analysis and predictions
- (g) Model limitations and improvements
- (h) Graphical presentation and interpretation

42. Numerical analysis:

- (a) Euler's method for $\frac{dy}{dx} = x^2 + y$, $y(0) = 1$
- (b) Improved Euler (Heun's method)
- (c) Fourth-order Runge-Kutta method
- (d) Error analysis and step size selection

43. Boundary value problems:

- (a) $\frac{d^2y}{dx^2} + \lambda^2y = 0$ with $y(0) = y(L) = 0$
- (b) Eigenvalue problems and eigenfunctions
- (c) Sturm-Liouville theory introduction
- (d) Applications to heat and wave equations

44. Advanced theory:

- (a) Existence and uniqueness theorems
- (b) Picard iteration method
- (c) Lipschitz conditions
- (d) Comparison of analytical vs. numerical approaches

45. Review and synthesis:

- (a) Master classification scheme
- (b) Solution method selection flowchart
- (c) Common error patterns and prevention
- (d) Historical development and modern applications
- (e) Connections to other mathematical areas

Answer Space

Use this space for your working and answers.

END OF TEST

Total marks: 250

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