## KING SAUD UNIVERSITY DEPARTMENT OF MATHEMATICS

TIME: 3H, FULL MARKS: 40, SI /24/12/2020 MATH 204
Question 1. $[4,4]$ a) Solve the differential equation

$$
\left(2 x^{2}+y\right) d x+\left(x^{2} y-x\right) d y=0
$$

b) Find the largest interval $I$ for which the following initial value problem has a unique solution

$$
\left\{\begin{array}{c}
\left(x^{2}-x-2\right) y^{\prime \prime}+\sqrt{16-x^{2}} \cdot y^{\prime}+4 y=e^{x} \\
y(0)=0, y^{\prime}(0)=1
\end{array}\right.
$$

Question 2. a) $[4,4,5]$. Find only the form of the particular solution of the differential equation

$$
y^{\prime \prime}-2 y^{\prime}-3 y=4-2 \cos x+x^{2} e^{3 x}
$$

b) Solve the differential equation

$$
y^{\prime \prime}+y=\tan x, \quad 0<x<\frac{\pi}{2}
$$

c) Determine the general solution of the DE:

$$
x^{2} y^{\prime \prime}+3 x y^{\prime}+y=4 \ln x, \quad x>0
$$

by using the method of reduction of order, given that $y_{1}=\frac{1}{x}$ is a solution of the homogeneous equation.

Question $3[5,4]$. a) Solve the system of differential equations

$$
\left\{\begin{array}{c}
x^{\prime}-x-y=t \\
y^{\prime}-3 x+y=1-t
\end{array}\right.
$$

b) Determine a linear differential equation with constant coefficients having solutions

$$
y_{1}=1, y_{2}=x, y_{3}=x^{2}, y_{4}=e^{2 x}, y_{5}=e^{-x}
$$

Question 4. a) $[5,5]$. Consider the $2 \pi$-periodic function $f$ defined by:

$$
f(x)=\pi-|x|, \quad-\pi \leq x \leq \pi
$$

Sketch the graph of $f$ on the interval $[-2 \pi, 2 \pi]$, find its Fourier series, and deduce the value of the numerical series $\sum_{n=0}^{\infty} \frac{1}{(2 n+1)^{2}}$.
b) Let $f: \mathbb{R} \rightarrow \mathbb{R}$ defined by

$$
f(x)=\left\{\begin{array}{cl}
\pi, & |x| \leq \pi \\
0, & |x|>\pi
\end{array}\right.
$$

Sketch the graph of $f$, find its Fourier integral, and deduce the value of the integral

$$
\int_{0}^{\infty} \frac{\sin (2 \pi \lambda)}{\lambda} d \lambda
$$

