

Exercise 1 (5 marks)

1) We solve the linear equation

$$y' - \frac{1}{x}y = -\ln x, \quad (x > 0)$$

This is a linear differential equation of the form

$$y' + P(x)y = Q(x) \quad \text{with } P(x) = -\frac{1}{x}, \quad Q(x) = -\ln x.$$

a) The integrating factor is

$$\mu(x) = e^{\int -\frac{1}{x} dx} = e^{-\ln x} = \frac{1}{x}.$$

b) The general solution is :

$$y = \frac{1}{\mu(x)} \int \mu(x)Q(x)dx = x \int \frac{-1}{x} \ln x dx$$

Therefore : $y = x \left(C - \frac{(\ln x)^2}{2} \right)$, $c \in \mathbb{R}$

2) We deduce the solution of Bernoulli equation

$$: z' + \frac{1}{x}z = (\ln x)z^2$$

This is a Bernoulli equation :

$$z' + P(x)z = Q(x)z^n, \quad (\text{with } P(x) = \frac{1}{x}, \quad Q(x) = \ln x, n = 2).$$

We put

$$u = z^{1-n} = z^{-1} = \frac{1}{z}.$$

Then

$$u' = -\frac{z'}{z^2}$$

Multiply by $-z^{-2}$:

$$u' - \frac{1}{x}u = -\ln x.$$

This is exactly the previous equation, since $u = \frac{1}{z}$, hence : $z(x) = \frac{1}{x \left(C - \frac{(\ln x)^2}{2} \right)}$

Exercise 2 (7 marks)

Consider : $y'' - 3y' + \lambda y = e^x$.

1) Values of λ for two real roots

The characteristic equation is

$$r^2 - 3r + \lambda = 0. \quad \text{The discriminant is : } \Delta = 9 - 4\lambda.$$

For two real roots : $\Delta \geq 0$, which gives $\lambda \leq \frac{9}{4}$

2) We solve

$$y'' - 3y' + 2y = 0.$$

Characteristic equation : $r^2 - 3r + 2 = 0$, the discriminant is $\delta = 1$.

Hence the roots are

$$r_1 = 1, \quad r_2 = 2.$$

Therefore the general solution is

$$y_h(x) = C_1 e^x + C_2 e^{2x}$$

3) a) Particular solution of : $y'' - 3y' + 2y = e^x$

Since : $\lambda = 1$ e^x is simple root of characteristic-equ ,then

$$y_p = A x e^x.$$

Compute derivatives :

$$y'_p = A(x+1)e^x,$$

$$y''_p = A(x+2)e^x.$$

Substitute :

$$A(x+2)e^x - 3A(x+1)e^x + 2Axe^x = e^x.$$

Simplify :

$$A[-1]e^x = e^x.$$

Thus

$$A = -1.$$

Hence

$$y_p = -x e^x$$

3b) General solution of (E_2)

The general solution is

$$y = y_h + y_p.$$

Therefore

$$y(x) = C_1 e^x + C_2 e^{2x} - x e^x$$

Exercise 3 (8 marks)

Consider : $f(x, y) = \frac{x \sin x}{x^2 + y^2}$

1) Definition domain

The denominator must be nonzero : $x^2 + y^2 \neq 0$

Hence

$$D_f = \mathbb{R}^2 \setminus \{(0, 0)\}$$

2) Partial derivatives

Partial derivative with respect to x

$$\frac{\partial f}{\partial x} = \frac{(x^2 + y^2)(\sin x + x \cos x) - 2x(x \sin x)}{(x^2 + y^2)^2}.$$

Thus

$$\frac{\partial f}{\partial x} = \frac{(x^2 + y^2)(\sin x + x \cos x) - 2x^2 \sin x}{(x^2 + y^2)^2}$$

Partial derivative with respect to y

$$\frac{\partial f}{\partial y} = \frac{0 - (x \sin x)(2y)}{(x^2 + y^2)^2}.$$

Hence

$$\frac{\partial f}{\partial y} = -\frac{2xy \sin x}{(x^2 + y^2)^2}$$

Values at $(1, 0)$

- For : $\frac{\partial f}{\partial x}(1, 0) = \frac{1(\sin 1 + \cos 1) - 2 \sin 1}{1} = \cos 1 - \sin 1$
- For : $\frac{\partial f}{\partial y}(1, 0) = 0$:

3) A) Continuity of g :

$$g(x, y) = \begin{cases} \frac{x \sin x}{x^2 + y^2}, & \text{if } (x, y) \neq (0, 0) \\ 0, & \text{if } (x, y) = (0, 0) \end{cases}$$

a) We study continuity at $(0, 0)$.

Take $x = y$:

$$g(x, x) = \frac{x \sin x}{2x^2} = \frac{\sin x}{2x}.$$

Then : $\lim_{x \rightarrow 0} \frac{\sin x}{2x} = \frac{1}{2}$

Hence

$$\lim_{(x, y) \rightarrow (0, 0)} g(x, y) \neq g(0, 0).$$

Therefore g is **not continuous** at $(0, 0)$. Or : $\lim_{x \rightarrow 0} g(x, 0) = 1 \neq g'(0, 0)$ **b) On \mathbb{R}^{*2}** : The function g is continuous because it is a fraction of two functions continuous.

3 B) Differentiability

Since g is **not continuous** at $(0, 0)$, it follows that : g is **not differentiable** at $(0, 0)$