

Allowed aids: writing material. For the grades 3, 4 and 5 one should obtain at least 18, 25 and 32 points, respectively. Solutions should be accompanied with explanatory text.

1. (6p) Consider the initial value problem

$$\begin{cases} y' + (\cos(\varepsilon) - 1)y = 0 \\ y(0) = 1 \end{cases}$$

Compute the first three terms of the Taylor expansion

$$y(t; \varepsilon) = y_0(t) + \varepsilon y_1(t) + \varepsilon^2 y_2(t) + h.o.t.,$$

centered at $\varepsilon = 0$.

2. (6p) Consider the equation

$$\varepsilon x^5 + x^2 - 1 = 0.$$

When $\varepsilon = 0$, $x_0 = 1$ is a solution. Compute the first three terms of the Taylor expansion

$$x(\varepsilon) = x_0 + \varepsilon x_1 + \varepsilon^2 x_2 + h.o.t.,$$

centered at $\varepsilon = 0$, with $x(0) = 1$.

3. (6p) Compute all stationary solutions and sketch the phase portrait of the continuous dynamical system

$$x' = x^2 - 1.$$

4. (6p) Determine all fixed points of the discrete dynamical system

$$x_{n+1} = e^{x_n} - 2.$$

Determine if they are asymptotically stable.

5. (6p) Find all the global minima of the functional

$$\mathcal{J}(y) = \int_0^1 (y(x) + y'(x))^2 + 5y(x)^4 dx,$$

where y is twice-differentiable and subject to the boundary conditions $y(0) = 0$ and $y(1) = 0$.
(A global minimum y_* is a function such that for all other functions y , $\mathcal{J}(y) \geq \mathcal{J}(y_*)$).

6. (5p) Express the solution of the Volterra equation

$$u(y) = y^4 + 5 \int_0^y u(s) ds, \quad 0 \leq y \leq 1$$

in the form

$$u(y) = \sum_{k=0}^{\infty} u_k y^k.$$

7. (5p) Consider the equation

$$u(y) = 1 + \varepsilon y + \varepsilon^2 \int_0^2 u(s) ds, \quad 0 \leq y \leq 2.$$

When $\varepsilon = 0$, a solution is $u_0(y) = 1$. Find the first three terms of the Taylor expansion

$$u(y; \varepsilon) = u_0(y) + \varepsilon u_1(y) + \varepsilon^2 u_2(y) + h.o.t.$$

of the solution.

May the Math be with you.