

1.

$$y' + 2y = -x + 4,$$

$$y' - 2y = 0,$$

$$y_h = ce^{2x},$$

$$c(x) = \int \frac{-x+4}{e^{2x}} dx,$$

$$c(x) = \frac{2x-7}{4} e^{-2x},$$

$$y_p = \frac{2x-7}{4},$$

$$y = y_p + y_h = \frac{2x-7}{4} + ce^{2x}.$$

2.

$$\underbrace{e^y}_{M(x,y)} dx + \underbrace{(xe^y + 2y)}_{N(x,y)} dy = 0,$$

$$\frac{\partial M(x,y)}{\partial y} = e^y = \frac{\partial N(x,y)}{\partial x}$$

$$\frac{\partial F(x,y)}{\partial x} = M(x,y),$$

$$F(x,y) = \int M(x,y) dx$$

$$F(x,y) = xe^y + h(y)$$

$$\frac{\partial F(x,y)}{\partial y} = N(x,y)$$

$$xe^y + \frac{\partial h(y)}{\partial y} = xe^y + 2y$$

$$h(y) = y^2$$

3.

$$F(x,y) = xe^y + y^2 \equiv C.$$

$$y'' + y = 0,$$

$$y_h = c_1 \cos x + c_2 \sin x,$$

$$y_p = e^x(A \cos x + B \sin x)$$

$$y_p'' = e^x(2B \cos x - 2A \sin x)$$

$$A + 2B = 0, \quad -2A + B = 1$$

$$A = -2/5, \quad B = 1/5$$

$$y_p = e^x(-\frac{2}{5} \cos x + \frac{1}{5} \sin x)$$

$$y = y_h + y_p = (c_1 - \frac{2}{5}e^x) \cos x + (c_2 + \frac{1}{5}e^x) \sin x.$$

4. Each permutation of A, B, C occurs with equal probability therefore the desired probability is $1/3! = 1/6$.

5. Let event A : there is a tail among the 3 flips, B : there is a head among the 3 flips.

$$P(A | B) = \frac{P(AB)}{P(B)} = \frac{1 - \frac{2}{2^3}}{1 - \frac{1}{2^3}} = 6/7.$$

6. Denote X the number of times a certain firm is investigated during a 5 year period. Then $X \sim \text{Bin}(5, 0.05)$.

a) $1 - P(X = 0) = 1 - 0.95^5 = 0.226$.

b) $1 - P(X = 0) - P(X = 1) = 1 - 0.95^5 - \binom{5}{1}0.05^1 \cdot 0.95^4 = 0.023$.

Remark. It is not reasonable to use Poisson distribution here because the number of experiments (5) is very small.

7. Let X denote the nicotine level of a random smoker. Then $X \sim N(315, 131^2)$.

(a) $P(150 < X < 400) = P\left(\frac{150-315}{131} < \frac{X-315}{131} < \frac{400-315}{131}\right) = \Phi\left(\frac{85}{131}\right) - \Phi\left(-\frac{165}{131}\right) = 0.7422 - (1 - 0.8962) = 0.6384$.

(b) $P(X > a) = 0.05$, that is, $P(X < a) = 0.95$, whence $P\left(\frac{X-315}{131} < \frac{a-315}{131}\right) = 0.95$, from where $\Phi\left(\frac{a-315}{131}\right) = 0.95$, therefore $a = 530.5$.

8. Rewriting the system we obtain

$$\begin{aligned} (D+1)x + y &= 0 \\ 2Dx + (D+1)y &= 0 \end{aligned}$$

from where

$$\Delta = \begin{vmatrix} D+1 & 1 \\ 2D & D+1 \end{vmatrix} = D^2 + 1,$$

whence

$$x'' + x = 0, \quad y'' + y = 0.$$

These are second order homogeneous linear differential equations with constant coefficients, hence

$$x(t) = c_1 \cos t + c_2 \sin t, \quad y(t) = c_3 \cos t + c_4 \sin t.$$

Plugging these into, say, the first equation of the original system we obtain $c_3 = -c_1 - c_2, c_4 = c_1 - c_2$. Now the general solution of the system is

$$x(t) = c_1 \cos t + c_2 \sin t, \quad y(t) = (-c_1 - c_2) \cos t + (c_1 - c_2) \sin t.$$

9. If X denotes the number of defected items then $X \sim \text{Bin}(500, 0.02)$. Applying the central limit theorem we have $P(X \geq 15) \approx 1 - \Phi\left(\frac{14.5 - 0.02 \cdot 500}{\sqrt{500 \cdot 0.02 \cdot 0.98}}\right) = 1 - \Phi(1.44) = 0.0749$. (the exact probability is $\sum_{i=15}^{500} \binom{500}{i} 0.02^i \cdot 0.98^{500-i} = 1 - \sum_{i=0}^{14} \binom{500}{i} 0.02^i \cdot 0.98^{500-i} = 0.081$)