

$$1. \quad \frac{y'}{y^2} = \frac{1}{x}, \quad -\frac{1}{y} = \ln x + c \quad c = -1$$

$$y = \frac{1}{1 - \ln x}, \quad 0 < x < e.$$

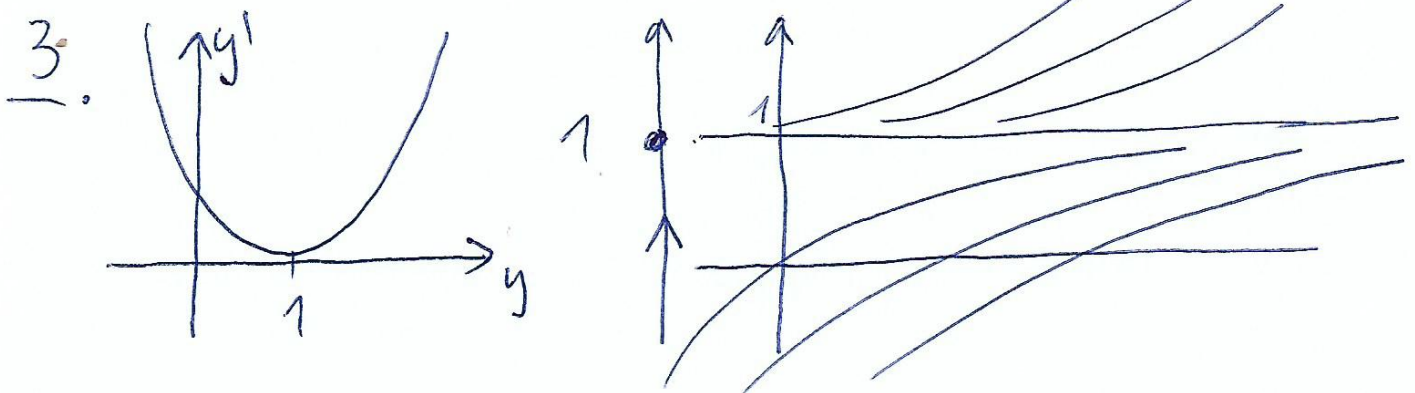
$$2. \quad y_h' + \frac{3x}{1+x^2} \cdot y_h = 0, \quad y_h' \cdot \frac{1}{y_h} = \frac{-3x}{1+x^2}$$

$$\ln |y_h| = -\frac{3}{2} \int \frac{2x}{1+x^2} dx = -\frac{3}{2} \ln(1+x^2) + c$$

$$y_h = c \cdot (1+x^2)^{-3/2}, \quad y = y_p + y_h =$$

$$= \frac{1}{1+x^2} + \frac{c}{(1+x^2)^{3/2}}, \quad c = 1,$$

$$y(x) = \frac{1}{1+x^2} + \frac{1}{(1+x^2)^{3/2}}, \quad -\infty < x < \infty.$$



$y \equiv 1$  ; semi-stable equilibrium solution.

4. Let  $X_1$  and  $X_2$  be the two rolls.

$$\begin{aligned} P(|X_1 - X_2| \leq 2) &= P(X_1 - X_2 = 0) + \\ &+ P(X_1 - X_2 = \pm 1) + P(X_1 - X_2 = \pm 2) = \\ &= \frac{1}{36} (6 + 2 \cdot 5 + 2 \cdot 4) = \frac{2}{3} \end{aligned}$$

5. event A: we have flipped the fair coin  
event B: all the 3 flips are heads

$$P(A|B) = \frac{\left(\frac{1}{2}\right)^3 \cdot \frac{1}{2}}{\left(\frac{1}{2}\right)^3 \cdot \frac{1}{2} + 1^3 \cdot \frac{1}{2}} = \frac{1}{9} \quad \text{by Bayes' theorem.}$$

6. We have  $n$  experiments, each happens with probability 0.01, independently;

a)  $\lambda = np = 1$ ,  $P(X \geq 1) = 1 - P(X = 0) \approx 1 - e^{-1} = 0.632$ ;

b)  $P(X \geq 1) = 1 - (1 - 0.01)^{100} = 0.634$

7.  $X$  be the points of a random student. Then  $X \sim N(65, 17^2)$

$$\begin{aligned} \text{a) } P(60 \leq X \leq 70) &= P\left(\frac{60-65}{17} \leq Z \leq \frac{70-65}{17}\right) \\ &= \Phi\left(\frac{5}{17}\right) - \Phi\left(-\frac{5}{17}\right) = 0.231 \end{aligned}$$

$$\begin{aligned} \text{b) } P(60 \leq X \leq 70 | X \geq 50) &= \\ &= \frac{P(60 \leq X \leq 70)}{1 - P(X < 50)} = 0.285. \end{aligned}$$

$$\underline{8.} \quad \left. \begin{aligned} (D+1)x + y &= 0 \quad (*) \\ 2Dx + (D+1)y &= 0 \end{aligned} \right\} \Delta = \begin{vmatrix} D+1 & 1 \\ 2D & D+1 \end{vmatrix} = D^2 + 1$$

$$\left. \begin{aligned} x'' + x &= 0 \\ y'' + y &= 0 \end{aligned} \right\} \begin{aligned} x &= c_1 \cos t + c_2 \sin t \\ y &= c_3 \cos t + c_4 \sin t \end{aligned} \quad \begin{array}{l} \text{Plugging} \\ \text{into } (*): \end{array}$$

$$c_1 + c_2 = -c_3, \quad c_2 - c_1 = -c_4, \quad \text{therefore}$$

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

9. Let  $X_i$  be the  $i^{\text{th}}$  roll with the die.

$$\text{Then } S_{30} = X_1 + \dots + X_{30}.$$

$$P(90 \leq S_{30} \leq 120) \approx P\left(\frac{90-105}{\sqrt{30} \cdot \sqrt{\frac{35}{12}}} \leq Z \leq \frac{120-105}{\sqrt{30} \cdot \sqrt{\frac{35}{12}}}\right) =$$

$$= 2 \Phi\left(\frac{15}{\sqrt{30} \cdot \sqrt{\frac{35}{12}}}\right) - 1 = 0.891$$

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