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$$1) f(x, y) = \frac{x+2}{x^2+1} y - \frac{y^2}{(x^2+1)^{3/2}} \in C^1(\mathbb{R}^2)$$

$\Rightarrow \forall a \exists!$ local solution $y: U(a) \rightarrow \mathbb{R}$.

If $a=0 \Rightarrow y \equiv 0$ is a solution.

If $a \neq 0 \Rightarrow a^2 > 0 \Rightarrow y_a > 0 \forall x \in \text{dom } y_a$

It's a Bernoulli eq., so, if we take $z(x) = 1/y(x)$ we get the linear Cauchy problem:

$$\begin{cases} z' + \frac{x+2}{x^2+1} z = \frac{1}{(x^2+1)^{3/2}} \\ z(0) = 1/a^2 \end{cases}$$

$$\Rightarrow z(x) = \frac{e^{-2ax \arctan x}}{\sqrt{x^2+1}} \cdot \left\{ \frac{1}{a^2} + \int_0^x \frac{e^{2a \arctan t}}{t^2+1} dt \right\}$$

$$= \frac{e^{-2ax \arctan x}}{\sqrt{x^2+1}} \cdot \left\{ \frac{1}{a^2} + \frac{1}{2} e^{2a \arctan x} - \frac{1}{2} \right\}$$

$$\Rightarrow y(x) = \frac{2 e^{2ax \arctan x} \sqrt{x^2+1}}{\frac{2}{a^2} - 1 + e^{2ax \arctan x}}$$

$\text{dom } y_a \equiv \mathbb{R}$ iff the denominator is different from 0 $\forall x \in \mathbb{R}$.

Since $\text{Im}(g) = (e^{-\pi}, e^{\pi})$ we need (2)

$$g = e^{2\alpha\epsilon y}$$

$$1 - \frac{z}{\alpha^2} \leq e^{-\pi} \quad \text{or} \quad 1 - \frac{z}{\alpha^2} \geq e^{\pi}$$

The second one is never satisfied, while the first one gives:

$$\frac{z}{\alpha^2} \geq 1 - e^{-\pi} \quad \Rightarrow \quad \alpha^2 \leq \frac{ze^{\pi}}{e^{\pi} - 1}$$

and so we get $|\alpha| \leq \sqrt{\frac{ze^{\pi}}{e^{\pi} - 1}}$.

2) The system is

$$\begin{cases} x' = (1 - y - x)x \\ y' = (x - 2)y \end{cases}$$

\Rightarrow the stationary points are

$$(0, 0), \quad \underbrace{(2, -1)}, \quad (1, 0)$$

not admissible and

$$DF = \begin{pmatrix} 1 - y - 2x & -x \\ y & x - 2 \end{pmatrix}$$

$$DF|_{(0,0)} = \begin{pmatrix} 1 & 0 \\ 0 & -2 \end{pmatrix} \Rightarrow (0,0) \text{ is } \underline{\text{not}} \text{ stable}$$

$$DF|_{(1,0)} = \begin{pmatrix} -1 & -1 \\ 0 & -1 \end{pmatrix}$$

(3)

$\Rightarrow (1,0)$ is stable.

3) The sequence $\left(1 + \frac{x}{m}\right)^m \xrightarrow{m \rightarrow \infty} e^x$

for $x \geq 0$

$$\Rightarrow \left(1 + \frac{x}{m}\right)^m e^{-\pi x} \uparrow \mathbb{1}_{[0,m]} \uparrow e^{(1-\pi)x}$$

and so, using Beppo Levi Theorem,
we have

$$\lim_{m \rightarrow \infty} \int_0^m \left(1 + \frac{x}{m}\right)^m e^{-\pi x} dx =$$

$$= \lim_{m \rightarrow \infty} \int_0^{+\infty} e^{-(\pi-1)x} dx = \frac{1}{\pi-1}$$

4) Particular solutions of $(x^2-1)\tilde{u} = 0$

$$\text{are } \tilde{u} = c_1 \delta_{-1} + c_2 \delta_1$$

$$\Rightarrow (x^2-1)u = \delta_0 \Rightarrow u = \frac{\delta_0}{x^2-1}$$

because $\text{supp}(\delta_0) = \{0\} \not\subseteq \text{supp} \frac{1}{x^2-1}$

$$\Rightarrow \left\langle \frac{\delta_0}{x^2-1}, \varphi \right\rangle = \left\langle \delta_0, \frac{\varphi}{x^2-1} \right\rangle = -\varphi(0) =$$

$$= - \langle \delta, \varphi \rangle \Rightarrow$$

(4)

$$\frac{\delta}{x^2-1} = -\delta \text{ in } \mathcal{D}' \Rightarrow$$

$$u = c_1 \delta_{-1} + c_2 \delta_1 - \delta_0$$