

**Theorem 8.3.** Assume  $P$  and  $Q$  are continuous on an open interval  $I$ . Choose any point  $a$  in  $I$  and let  $b$  be any real number. Then there is one and only one function  $y = f(x)$  which satisfies the initial value problem

$y' + P(x)y = Q(x)$ , with  $f(a) = b$   
on the interval  $I$ . This function is given by the formula

$$f(x) = be^{-A(x)} + e^{-A(x)} \int Q(t)e^{A(t)} dt$$

Where  $A(x) = \int_a^x P(t)dt$

*Please provide solutions to the following three problems (using the above Theorem):*

**3**

$y' + y \tan x = \sin 2x$  on  $(-\frac{1}{2}\pi, \frac{1}{2}\pi)$  with  $y = 2$  when  $x = 0$ .

**5**

$\frac{dx}{dt} + x = e^{2t}$  on  $(-\infty, \infty)$ , with  $x = 1$  when  $t = 0$ .

**11.**

Prove that there is exactly one function  $f$ , continuous on the positive real axis, such that

$$f(x) = 1 + \frac{1}{x} \int_1^x f(t)dt$$

for all  $x > 0$  and find this function.