Name:

Start Time: $\qquad$

End Time: $\qquad$

Problem 1. Suppose $f$ and $g$ are non-constant, differentiable, real-valued functions defined on $(-\infty, \infty)$. Furthermore, suppose that for each pair of real numbers $x$ and $y$,

$$
\begin{aligned}
& f(x+y)=f(x) f(y)-g(x) g(y), \\
& g(x+y)=f(x) g(y)+g(x) f(y) .
\end{aligned}
$$

If $f^{\prime}(0)=0$, prove that $(f(x))^{2}+(g(x))^{2}=1$ for all $x$.

Problem 2. Solve the equations

$$
\frac{d y}{d x}=z(y+z)^{n}, \frac{d z}{d x}=y(y+z)^{n},
$$

given the initial conditions $y=1$ and $z=0$ when $x=0$.

Problem 3. Suppose that the function $h: \mathbb{R}^{2} \rightarrow \mathbb{R}$ has continuous partial derivatives and satisfies the equation

$$
h(x, y)=a \frac{\partial h}{\partial x}(x, y)+b \frac{\partial h}{\partial y}(x, y)
$$

for some constants $a, b$. Prove that if there is a constant $M$ such that $|h(x, y)| \leq M$ for all $(x, y) \in \mathbb{R}^{2}$, then $h$ is identically zero.

Problem 4. Let $f$ be a twice-differentiable real-valued function satisfying

$$
f(x)+f^{\prime \prime}(x)=-x g(x) f^{\prime}(x),
$$

where $g(x) \geq 0$ for all real $x$. Prove that $|f(x)|$ is bounded.

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