$$\frac{d}{dx}(x^{2}e^{-x^{2}}) = 2xe^{-x^{2}} + x^{2}(-2x)e^{-x^{2}} = 0$$

$$\Rightarrow xe^{-x^{2}}(1 - x^{2}) = 0$$

$$\Rightarrow x = 0, -1 \text{ or } 1$$

For the next part, we want the derivative of $P(x)e^{-x^2}$ to be of the form

 $xe^{-x^2}(a^2-x^2)(b^2-x^2)$ [1], in order to give the required solutions

[because e^{-x^2} will clearly be a factor when $P(x)e^{-x^2}$ is differentiated]

Suppose that $P(x) = \sum_{i=1}^{n} c_i x^i$, for some n to be determined

Then
$$\frac{d}{dx}(P(x)e^{-x^2}) = (na_nx^{n-1} + \cdots)e^{-x^2} + (a_nx^n + \cdots)(-2x)e^{-x^2}$$

$$e^{-x^2}(-2a_nx^{n+1}+\cdots)$$

Comparing this with [1], we see that n needs to be 4,

and
$$\frac{d}{dx}(P(x)e^{-x^2}) = (4a_4x^3 + 3a_3x^2 + 2a_2x + a_1)e^{-x^2}$$

$$+(a_4x^4+a_3x^3+a_2x^2+a_1x+a_0)(-2x)e^{-x^2}$$

Then, equating coefficients of powers of x gives:

$$x^5$$
: $1 = -2a_4$, so that $a_4 = -\frac{1}{2}$

[there will be no terms in x^4 , x^2 or x^0]

$$x^3$$
: $-a^2 - b^2 = 4a_4 - 2a_2$, so that $a_2 = \frac{1}{2}(a^2 + b^2) + 2(-\frac{1}{2})$

ie
$$a_2 = \frac{1}{2}(a^2 + b^2) - 1$$

$$x: a^2b^2 = 2a_2 - 2a_0$$
, so that $a_0 = \frac{1}{2}(a^2 + b^2) - 1 - \frac{1}{2}a^2b^2$

Thus
$$P(x) = -\frac{1}{2}x^4 + \frac{1}{2}(a^2 + b^2 - 2)x^2 + \frac{1}{2}(a^2 + b^2 - a^2b^2 - 2)$$