

# I N D E X

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## \* Exact Differential eq<sup>n</sup>:

Differential eq<sup>n</sup> is said to be exact, if it can be obtained from its primitive just by differentiation without any further process of elimination or multiplication etc,

$$\text{eg: } x^2 + y^2 = c^2$$

$$\Rightarrow 2x + 2y \frac{dy}{dx} = 0$$

Differential equation of the form  $Mdx + Ndy = 0$ , if there exists a function  $u(x, y)$  such that  $Mdx + Ndy = du$  i.e, if  $Mdx + Ndy$  is a perfect or exact differential.

eg:  ~~$x dx + y dy = 0$~~

$x dy + y dx = 0$  is an exact D.eq<sup>n</sup>.

because  $x dy + y dx = d(xy)$

\* Theorem: Necessary & sufficient condition of the d eq<sup>n</sup>  $Mdx + Ndy = 0$  to be exact if that  $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$

Proof: Let  $Mdx + Ndy$  is an exact D.eq<sup>n</sup>.

so,  $\exists$  a function  $U(x, y)$

such that  $Mdx + Ndy = du = \frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy$  - (2)

since  $x$  &  $y$  are independent variables for the function  $U(x, y)$  so  $dx$  &  $dy$  are also independent and therefore equating the co-efficient of  $dx$  and  $dy$  from (2) we get

$$M = \frac{\partial U}{\partial x}, N = \frac{\partial U}{\partial y}$$

$$\therefore \frac{\partial M}{\partial y} = \frac{\partial^2 U}{\partial y \partial x} = \frac{\partial^2 U}{\partial x \partial y} = \frac{\partial}{\partial x} \left( \frac{\partial U}{\partial y} \right) = \frac{\partial N}{\partial x}$$

$\therefore$  the condition is necessary.

Conversely let  $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$

To prove  $M dx + N dy = 0$  is exact.

Let  $U = \int M dx$   
y-constt

$$\therefore \frac{\partial U}{\partial x} = M$$

$$\begin{aligned} \text{Now, } \frac{\partial N}{\partial x} &= \frac{\partial M}{\partial y} \\ &= \frac{\partial^2 U}{\partial y \partial x} \\ &= \frac{\partial^2 U}{\partial x \partial y} \end{aligned}$$

$$\Rightarrow \frac{\partial N}{\partial x} = \frac{\partial}{\partial x} \left( \frac{\partial U}{\partial y} \right)$$

Integrating w.r.t  $x$ :

$$N = \frac{\partial U}{\partial y} + \phi(y) \quad \text{where } \phi(y) \text{ is a function of } y \text{ free from } x.$$

$$\therefore M dx + N dy = \frac{\partial U}{\partial x} dx + \frac{\partial U}{\partial y} dy + \phi(y) dy$$

$$= dU + d \int \phi(y) dy = d [U + \phi(y) dy]$$

$\therefore M dx + N dy$  is a perfect or exact differential  $\Leftarrow dV$  where  $V = U + \int \phi(y) dy$

$\therefore M dx + N dy = 0$  is an exact d.eqn

$\therefore$  the condn is sufficient.

## \* Method of finding solution of an exact d.eqn of first order

(I)

when the eqn is  $Mdx + Ndy = 0 \quad \text{--- (1)}$   
if exact, then  $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$

First we find  $V = \int Mdx + \phi(y)$   
y-const.

Then diff. partially w.r.t. y and using  $\frac{\partial V}{\partial y} = N$  and then  
integrating w.r.t. y ~~we~~ we can find  $\phi(y)$  and the solution  
if given by  $V(x, y) = C$ .

(II)

First find  $\int Mdx \quad \text{--- (1)}$   
y-const.

then find  $\int Ndy \quad \text{--- (1)}$   
x-const.

then adding (1) with (1) omitting those terms already present  
in (1) & then equating to an arbitrary constant we  
get the soln.

Ex-15 solve  $(2x^3 + 4y)dx + (4x + y - 1)dy = 0$

soln:  $M = 2x^3 + 4y, N = 4x + y - 1$

$$\frac{\partial M}{\partial y} = 4, \quad \frac{\partial N}{\partial x} = 4$$

$$\therefore \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

$\therefore$  the given d.eqn is exact.

Method I :-

$$\text{Let } U = \int M dx + \phi(y)$$

y-const.

$$= \int (2x^3 + 4y) dx + \phi(y)$$

y-const

$$= \frac{x^4}{2} + 4xy + \phi(y)$$

$$\frac{\partial U}{\partial y} = 4x + \phi'(y)$$

$$\therefore N = 4x + \phi'(y)$$

$$\Rightarrow 4x + y - 1 = 4x + \phi'(y)$$

$$\Rightarrow \phi'(y) = y - 1$$

~~$\phi(y)$~~  integrating w.r.t. y

$$\phi(y) = \frac{y^2}{2} - y$$

$$\therefore U = \frac{x^4}{2} + 4xy + \frac{y^2}{2} - y$$

$\therefore$  soln is given by  $U = C$

$$\Rightarrow \frac{x^4}{2} + 4xy + \frac{y^2}{2} - y = C.$$

Method II :-

$$\int M dx = \int (2x^3 + 4y) dx = \frac{x^4}{2} + 4xy \quad \text{--- (1)}$$

y-const.      y-const

$$\int N dy = \int (4x + y - 1) dy = 4xy + \frac{y^2}{2} - y \quad \text{--- (2)}$$

x-const.      x-const

Adding (i) & (ii) and omitting  $4xy$

$$\frac{x^4}{2} + 4xy + \frac{y^2}{2} - y = C$$

Ex-21 Solve :-

$$y \sin 2x \, dx - (1 + y^2 + \cos^2 x) \, dy = 0$$

Here  $M = y \sin 2x$ ,  $N = -(1 + y^2 + \cos^2 x)$

$\therefore \frac{\partial M}{\partial y} = \sin 2x$ ,  ~~$\frac{\partial N}{\partial y}$~~   ~~$\frac{\partial N}{\partial x}$~~   $= -2 \cos x (-\sin x) = \sin 2x$

$\therefore \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$

$\therefore$  the d.eqn is exact.

Let  $U = \int_M dx + \phi(y)$   
 $y \text{ const}$

$= \int y \sin 2x \, dx + \phi(y)$   
 $y \text{-const.}$

$$U = -\frac{y}{2} \cos 2x \, dx + \phi(y)$$

$\therefore \frac{\partial U}{\partial y} = -\frac{1}{2} \cos 2x + \phi'(y)$

$$N = -\frac{1}{2} \cos 2x + \phi'(y)$$

$$\Rightarrow -(1 + y^2 + \cos^2 x) = -\frac{1}{2} \cos 2x + \phi'(y)$$

$$\Rightarrow -1 - y = \frac{1}{2} + \phi'(y)$$

$$\Rightarrow \phi'(y) = -y - \frac{3}{2}$$

Integrating w.r.t. y;

$$\phi(y) = -\frac{y^2}{2} - \frac{3}{2}y$$

$$1. \quad u = -\frac{y}{2} \cos 2x - \frac{y^2}{2} - \frac{3}{2}y$$

$\therefore$  soln is given by

$$u = C$$

$$\Rightarrow -\frac{y}{2} \cos 2x - \frac{y^2}{2} - \frac{3}{2}y = C$$

$$\Rightarrow y \cos 2x + y^2 + 3y + C = 0$$

(ii)

$$\int M dx = y \int \sin 2x dx = -\frac{y \cos 2x}{2} = -y \cos^2 x + \frac{y}{2} \quad (i)$$

~~$y \cos x$~~

$$\begin{aligned} \int N dy &= - \int (y + \cos^2 x) dy \\ &= -\left(y + \frac{y^2}{2} + y \cos^2 x\right) \quad (ii) \end{aligned}$$

$$\therefore -\frac{y}{2} - \frac{y^2}{2} - y \cos^2 x = C$$

$$\Rightarrow \underline{\underline{y^2 + y \cos^2 x + \frac{y}{2} + C = 0}}$$

$$(8) \quad (x^4 - 2xy^2 + y^4)dx - (2x^2y - 4xy^3 + \sin y)dy = 0$$

Ans. Here  $M = x^4 - 2xy^2 + y^4$ ,  $N = -(2x^2y - 4xy^3 + \sin y)$

$$\frac{\partial M}{\partial y} = -4xy + 4y^3, \quad \frac{\partial N}{\partial x} = -4xy + 4y^3$$

$\therefore \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$ , so, the given eqn is exact.

Method-I

$$\text{Let } U = \int_M dx + \phi(y)$$

y-const

$$= \int (x^4 - 2xy^2 + y^4) dx + \phi(y)$$

y-const

$$\Rightarrow U = \frac{x^5}{5} - x^2y^2 + xy^4 + \phi(y) \quad (i)$$

$$\therefore \frac{\partial U}{\partial y} = -2x^2y + 4xy^3 + \phi'(y)$$

$$\therefore N = -2x^2y + 4xy^3 + \phi'(y)$$

$$-2x^2y + 4xy^3 + \phi'(y) = -2x^2y + 4xy^3 + \sin y$$

$$\therefore \cancel{\phi'(y)} = \sin y$$

$$\therefore \phi(y) = \cos y \quad (ii)$$

$\therefore$  The Eqn (i) becomes

~~$\therefore U(x, y) = C$~~

$$\Rightarrow \frac{x^5}{5} - x^2y^2 + xy^4 + \cos y = C$$

(4)

$$(1+e^{x/y})dx + e^{x/y}\left(1-\frac{x}{y}\right)dy = 0$$

soln.

Here  $M = 1+e^{x/y}$ ,  $N = e^{x/y}\left(1-\frac{x}{y}\right)$

$$\begin{aligned} \therefore \frac{\partial M}{\partial y} &= e^{x/y}\left(-\frac{x}{y^2}\right), \quad \frac{\partial N}{\partial x} = e^{x/y} \cdot \frac{-1}{y} + e^{x/y}\left(1-\frac{x}{y}\right) \\ &= e^{x/y} \cdot \left(-\frac{x}{y^2}\right) \end{aligned}$$

$\therefore$  the d.eqn is exact.

$$U = \int_M dx + \phi(y)$$

y-const

$$= \left(x + \frac{e^{x/y}}{1/y}\right) + \phi(y)$$

$$= (x + ye^{x/y}) + \phi(y)$$

$$\frac{\partial U}{\partial y} = e^{x/y} + ye^{x/y} \cdot \frac{-x}{y^2} + \phi'(y)$$

$$N = \frac{\partial U}{\partial y} = e^{x/y} - e^{x/y} \frac{x}{y} + \phi'(y)$$

$$\Rightarrow e^{x/y} - e^{x/y} \frac{x}{y} = e^{x/y} - e^{x/y} \frac{x}{y} + \phi'(y)$$

$$\Rightarrow \phi'(y) = 0$$

$$\Rightarrow \phi(y) = C_1$$

$$\therefore U = x + ye^{x/y} + C_1$$

$\therefore$  soln if given by  $U = C_2$

$$\Rightarrow x + ye^{x/y} + C_1 = C_2 \Rightarrow x + ye^{x/y} = C \quad \begin{cases} \text{where} \\ C = C_2 - C_1 \end{cases}$$

Note:

$$\int M dx = \int_{y \text{-const}} (1 + e^{x/y}) dx = x + ye^{x/y}$$

$$\begin{aligned} \int N dy &= \int_{x \text{-const.}} e^{x/y} \left( 1 - \frac{x}{y} \right) dy = \int_{x \text{-const.}} \left\{ 1 \cdot e^{x/y} + y \cdot e^{x/y} \cdot \left( -\frac{x}{y^2} \right) \right\} dy \\ &= \int_{x \text{-const.}} \frac{\partial}{\partial y} (ye^{x/y}) dy \\ &= ye^{x/y} \end{aligned}$$

Sol<sup>n</sup> is given by;

$$x + ye^{x/y} = c$$

$$(5) \quad (xy \cos xy + \sin xy) dx + x^2 \cos xy dy$$

for.  $M = xy \cos xy + \sin xy, \quad N = x^2 \cos xy$

$$\frac{\partial M}{\partial y} = x \cos xy + x^2 \sin xy + x \cos xy, \quad \frac{\partial N}{\partial x} = 2x \cos xy - x^2 y \sin xy$$

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

So, the eqn is exact.

$$U = \int_{y \text{-const.}} M dx + \phi(y) = \int_{y \text{-const.}} (xy \cos xy + \sin xy) dx + \phi(y)$$

Let  $u = \int_{x \text{-const.}} N dy + \phi(x)$

$$\begin{aligned} &= \int_{x \text{-const.}} x^2 \cos xy dy + \phi(x) = \frac{x^2 \sin xy}{2} + \phi(x) \\ &= x \sin xy + \phi(x) \end{aligned}$$

$$\frac{\partial U}{\partial x} = \sin xy + xy \cos xy + \phi'(x) = M$$

$$\Rightarrow xy \cos xy + \sin xy \cancel{+ \phi'(x)} = \sin xy + xy \cos xy + \phi'(x)$$

$$\Rightarrow \phi'(x) = 0$$

$$\Rightarrow \phi(x) = C_1$$

$$\therefore U(x, y) = C_2$$

$$\Rightarrow \sin xy + xy \cos xy + C_1 = C_2$$

$$\Rightarrow \sin xy + xy \cos xy = C$$

where,  $C = C_2 - C_1$

## \* Integrating factor :-

If a d.eqn is not exact but it becomes exact when multiplied by some factor then this factor is called I.F. of the d.eqn.

$$\text{eg. } ydx - xdy = 0 \quad \text{--- (1)}$$

is not an exact d-eqn.

Multiplying the d.eqn. (1) by  $\frac{1}{y^2}$  we get

$$\frac{1}{y} dx - \frac{x}{y^2} dy = 0 \quad \text{--- (2)}$$

$$\text{Here } M = \frac{1}{y}, N = -\frac{x}{y^2}$$

$$\therefore \frac{\partial M}{\partial y} = -\frac{1}{y^2}$$

$$\frac{\partial N}{\partial x} = -\frac{1}{y^2}$$

$$\therefore \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

∴ d.eqn (2) is exact.

so, I.F. of the eqn (1) is  $\frac{1}{y^2}$ .

## Rules for finding I.F. :-

(I) If  $Mdx + Ndy = 0$  is not exact

i.e., if  $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$  but

$$\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} = f(x), \text{ a function of } x \text{ above}$$

$$\text{then I.F.} = e^{\int f(x)dx}$$

Proof:

$$\text{Let } Mdx + Ndy = 0 \quad \text{--- (1)}$$

$$\text{if not exact and } \frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} = f(x)$$

$e^{\int f(x)dx}$  will be an I.F. of the d.eqn (1) if

$$e^{\int f(x)dx} Mdx + e^{\int f(x)dx} Ndy = 0 \quad \text{--- (2)}$$

if exact.

$$\text{i.e., if } \frac{\partial}{\partial y} \left( e^{\int f(x)dx} M \right) = \frac{\partial}{\partial x} \left( e^{\int f(x)dx} N \right)$$

$$\text{i.e., if } e^{\int f(x)dx} \frac{\partial M}{\partial y} = e^{\int f(x)dx} \frac{\partial N}{\partial x} + N \cdot e^{\int f(x)dx} \cdot f(x)$$

$$\text{i.e., if } \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} + Nf(x)$$

$$\text{i.e., if } \frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} = f(x)$$

$\therefore e^{\int f(x)dx}$  is an I.F. of d.eqn (1)

(II) If  $Mdx + Ndy = 0$  is not exact but  
 $\int f(y)dy$  then I.F. =  $e^{\int \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}} = f(y)$ , a function of  $y$ -alone

(III) If  $Mdx + Ndy = 0$  is not exact and  $M, N$  are homogeneous functions of same degree in  $x$  &  $y$  then

$$\text{I.F.} = \frac{1}{Mx + Ny}$$

(IV) If  $Mdx + Ndy = 0$  is not exact where  $M$  is of the form  $yf(xy)$  and  $N$  is of the form  $xg(xy)$

$$\text{then I.F.} = \frac{1}{Mx - Ny}$$

NOTE: (i)  $d\left(\frac{y}{x}\right) = \cancel{x} \frac{ydy - ydx}{x^2}$

(ii)  $d\left(\frac{x}{y}\right) = \frac{ydx - xdy}{y^2}$

(iii)  $d(xy) = xdy + ydx$

(iv)  $d(x^2 + y^2) = 2xdx + 2ydy$

$$\underline{\text{Solve}} \quad \left( \frac{x}{x^2+y^2} + x^2y \right) dy + \left( xy^2 - \frac{y}{x^2+y^2} \right) dx = 0$$

$$\Rightarrow \left( \frac{xdy-ydx}{x^2+y^2} + xy(xdy+ydx) \right) = 0$$

$$\Rightarrow \frac{\frac{xdy-ydx}{x^2}}{1+\left(\frac{y}{x}\right)^2} + xyd(xy) = 0$$

$$\Rightarrow \frac{d\left(\frac{y}{x}\right)}{1+\left(\frac{y}{x}\right)^2} + xyd(xy) = 0$$

$$\Rightarrow \int \frac{d\left(\frac{y}{x}\right)}{1+\left(\frac{y}{x}\right)^2} + \int xy d(xy) = C$$

$$\Rightarrow \tan^{-1} \frac{y}{x} + \cancel{\frac{x^2y^2}{2}} = C$$

(②) Solve

$$xdx + ydy + \frac{xdy-ydx}{x^2+y^2} = 0$$

$$(③) xdy - ydx = \sqrt{x^2+y^2} dx$$

$$(④) \frac{xdx+ydy}{xdy-ydx} = \sqrt{\frac{x^2-x^2-y^2}{x^2+y^2}}$$

$$\textcircled{1} \quad x dx + y dy + \frac{\frac{x dy - y dx}{x}}{1 + \frac{y^2}{x^2}} = 0$$

$$x dx + y dy + \frac{d\left(\frac{y}{x}\right)}{1 + \left(\frac{y}{x}\right)^2} = 0$$

$$\textcircled{2} \quad \int x dx + \int y dy + \int \frac{d\left(\frac{y}{x}\right)}{1 + \left(\frac{y}{x}\right)^2} = C$$

$$\Rightarrow \boxed{\frac{x^2}{2} + \frac{y^2}{2} + \tan^{-1}\left(\frac{y}{x}\right) = C}$$

$$\textcircled{3} \quad x dy - y dx = \sqrt{x^2 + y^2} dx$$

$$\Rightarrow \frac{x dy - y dx}{x^2} = \frac{1}{x^2} \sqrt{x^2(1 + \frac{y^2}{x^2})} dx$$

$$\Rightarrow d\left(\frac{y}{x}\right) = \frac{1}{x} \sqrt{1 + \left(\frac{y}{x}\right)^2} dx$$

$$\Rightarrow \frac{d\left(\frac{y}{x}\right)}{\sqrt{1 + \left(\frac{y}{x}\right)^2}} = \frac{1}{x} dx$$

$$\therefore \int \frac{d\left(\frac{y}{x}\right)}{\sqrt{1 + \left(\frac{y}{x}\right)^2}} = \int \frac{dx}{x} + \log C$$

$$\Rightarrow \log \left\{ \frac{y}{x} + \sqrt{1 + \left(\frac{y}{x}\right)^2} \right\} = \log x + C$$

$$\Rightarrow y + \sqrt{x^2 + y^2} = cx^2$$

$$\textcircled{4} \quad \frac{x dx + y dy}{x dy - y dx} = \sqrt{\frac{a^2 - x^2 - y^2}{x^2 + y^2}}$$

$$\Rightarrow \frac{\frac{1}{2} \times (2x dx + 2y dy)}{x^2 \cdot \frac{x dy - y dx}{x^2}} = \sqrt{\frac{a^2 - (x^2 + y^2)}{x^2 + y^2}}$$

$$\Rightarrow \frac{d(x^2 + y^2)}{2x^2 \cdot d\left(\frac{y}{x}\right)} = \sqrt{\frac{a^2 - (x^2 + y^2)}{x^2 + y^2}}$$

$$= \frac{\sqrt{a^2 - (x^2 + y^2)} \times \sqrt{x^2 + y^2}}{x^2 + y^2}$$

$$\Rightarrow \frac{d(x^2 + y^2)}{2x^2 \cdot d\left(\frac{y}{x}\right)} = \frac{\sqrt{a^2 - (x^2 + y^2)} \times \sqrt{x^2 + y^2}}{x^2 \left(1 + \frac{y^2}{x^2}\right)}$$

$$\Rightarrow \frac{du}{2dV} = \frac{\sqrt{a^2 - u} \times \sqrt{u}}{(1 + V^2)} \quad | \quad u = x^2 + y^2 \quad | \quad V = \frac{y}{x}$$

$$\Rightarrow \frac{2dV}{1 + V^2} = \frac{du}{\sqrt{a^2 - u} \sqrt{u}}$$

$$\Rightarrow 2 \int \frac{dV}{1 + V^2} = \int \frac{du}{\sqrt{a^2 - u} \sqrt{u}} + C$$

$$\Rightarrow 2 \tan^{-1} V = \int \frac{dt}{\sqrt{a^2 - t^2}} + C$$

$$\Rightarrow 2 \tan^{-1} V = 2 \sin^{-1} t + C$$

| Let  ~~$t = \sqrt{u}$~~   $t = \sqrt{u}$

$$\frac{dt}{\sqrt{u}} = \frac{1}{2\sqrt{u}} du$$

$$\Rightarrow 2 \tan^{-1} \frac{y}{x} = 2 \sin^{-1} \frac{\sqrt{u}}{a} + C$$

$$\Rightarrow 2 \tan^{-1} \frac{y}{x} = 2 \sin^{-1} \frac{\sqrt{x^2+y^2}}{a} + C$$

$$⑤ (2x^2+y^2+x)dx+xydy=0 \quad \text{--- (1)}$$

Here  $M = 2x^2+y^2+x$ ,  $N = xy$

$$\frac{\partial M}{\partial y} = 2y, \quad \frac{\partial N}{\partial x} = y$$

$\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$ , the eq<sup>n</sup> is not exact.

$$\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} = \frac{2y-y}{xy} = \frac{1}{x}, \text{ a f'n of } x\text{-value}$$

$$I.F. = e^{\int \frac{1}{x} dx} = x e^{\log x} = x$$

∴ multiplying the eq<sup>n</sup> ① by I.F;

$$\Rightarrow (2x^3+y^2x+x^2)dx+xy^2dy=0 \quad \text{--- (2)}$$

~~which is exact~~

$$\Rightarrow 2x^3dx+x^2dx+xy(dy+xdy)=0$$

$$\Rightarrow 2x^3dx+x^2dx+xyd(xy)=0$$

$$\Rightarrow 2 \int x^3 dx + \int x^2 dx + \int (xy)d(xy) = C$$

$$\Rightarrow \frac{x^4}{2} + \frac{x^3}{3} + \frac{x^2y^2}{2} = C \text{ which is reqd. soln.}$$

⑥

Solve

$$(y^2e^x + 2xy)dx - x^2dy = 0 \quad \text{--- } ①$$

$$\text{Here, } M = y^2e^x + 2xy, N = -x^2$$

$$\frac{\partial M}{\partial y} = 2ye^x + 2x, \quad \frac{\partial N}{\partial x} = -2x$$

$\therefore \frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$  & so, the eqn ① is not exact.

$$\frac{\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}}{M} = \frac{-2x - 2ye^x - 2x}{y^2e^x + 2xy} = -\frac{2}{y}$$

$$I.F = e^{\int -\frac{2}{y} dy} = +\frac{1}{y^2}$$

Multiplying the eqn ① by I.F;

$$\Rightarrow \frac{1}{y^2} (y^2e^x + 2xy)dx - \frac{x^2}{y^2} dy = 0 \quad \text{(circled)}$$

$$\Rightarrow \left(e^x + \frac{2x}{y}\right)dx - \frac{x^2}{y^2} dy = 0 \quad \text{--- } ② \quad \text{which is exact.}$$

$$\Rightarrow e^x dx + \frac{2x}{y} dx - \frac{x^2}{y^2} dy = 0$$

$$\Rightarrow \int e^x dx + \int d\left(\frac{x^2}{y}\right) = C$$

$$\Rightarrow \boxed{e^x + \frac{x^2}{y} = C}$$

⑨ Solve:

$$(x^2y - 2xy^2)dx + (3x^2y - x^3)dy = 0 \quad \text{--- (1)}$$

This is a homogeneous equation.

Here  $M = (x^2y - 2xy^2)$ ,  $N = (3x^2y - x^3)$

$$\frac{\partial M}{\partial y} = x^2 - 4xy, \quad \frac{\partial N}{\partial x} = 6xy - 3x^2$$

$\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$ ; so, the eqn (1) is not exact.

$$\text{Now, } Mx + Ny = x^3y - 2x^2y^2 + 3x^2y^2 - x^3y \\ = x^2y^2$$

$$I.F. = \frac{1}{Mx + Ny} = \frac{1}{x^2y^2}$$

Multiplying the d. eqn (1) by I.F.;

$$\frac{1}{x^2y^2}(x^2y - 2xy^2)dx + \frac{1}{x^2y^2}(3x^2y - x^3)dy = 0$$

$$\Rightarrow \left(\frac{1}{y} - \frac{2}{x}\right)dx + \left(\frac{3}{y} - \frac{x}{y^2}\right)dy = 0 \quad \text{--- (2) which is exact.}$$

$$\Rightarrow \frac{1}{y}dx - \frac{x}{y^2}dy - \frac{2}{x}dx + \frac{3}{y}dy = 0$$

$$\Rightarrow d\left(\frac{x}{y}\right) - \frac{2}{x}dx + \frac{3}{y}dy = 0$$

$$\Rightarrow \int d\left(\frac{x}{y}\right) - 2 \int \frac{dx}{x} + 3 \int \frac{1}{y} dy = C$$

$$\Rightarrow \frac{x}{y} - 2 \log x + 3 \log y = C$$

which is the soln.

$$⑧ (1+xy+x^2y^2)ydx + (1-xy+x^2y^2)x dy = 0 \quad \text{--- (1)}$$

$M = (1+xy+x^2y^2)y$  is of the form  $yf(xy)$

$N = (1-xy+x^2y^2)x$  which is of the form  $xg(xy)$

clearly the d. eqn (1) is not exact

$$\text{Now, } Mx - Ny = 2x^2y^2$$

$$\therefore \text{I.F.} = \frac{1}{Mx - Ny} = \frac{1}{2x^2y^2}$$

Multiplying the d. eqn (1) by I.F. we get;

$$\Rightarrow \frac{1}{2x^2y^2}(1+xy+x^2y^2)ydx + \frac{1}{2x^2y^2}(1-xy+x^2y^2)x dy = 0$$

$$\Rightarrow \left( \frac{1}{x^2y^2} + \frac{1}{x} + y \right) dx + \left( \frac{1}{x^2y^2} - \frac{1}{y} + x \right) dy = 0 \quad \text{--- (2)}$$

which is exact

$$\Rightarrow \frac{1}{x^2y^2} (ydx + xdy) + \left( ydx + xdy \right) + \frac{dx}{x} - \frac{dy}{y} = 0$$

$$\Rightarrow \frac{d(xy)}{x^2y^2} + d(xy) + \frac{dx}{x} - \frac{dy}{y} = 0$$

$$\Rightarrow \frac{-1}{xy} + xy + \log x - \log y = C$$

$$\Rightarrow \boxed{x^2y^2 + xy \log\left(\frac{x}{y}\right) - 1 = Cxy}$$

## Linear d.eqn of first order or Leibnitz's linear d.eqn :-

A d.eqn of the form  $\frac{dy}{dx} + Py = Q$  is called linear d.eqn of first order where P and Q are functions of x-alone (or constant).

e.g.: -  $\frac{dy}{dx} + e^x y = x$  is a linear d.eqn of 1<sup>st</sup> order.

Note:- A linear d.eqn may be taken as

$$\frac{dx}{dy} + Px = Q$$

where P & Q are fns of y-alone (or constant).

### Method of solution :-

Linear d.eqn if

$$\frac{dy}{dx} + Py = Q \quad \text{--- (1)}$$

where P, Q are fns of x-alone.

Multiplying the d.eqn (1) by  $e^{\int P dx}$  we get;

$$e^{\int P dx} \frac{dy}{dx} + Pye^{\int P dx} = Qe^{\int P dx}$$

$$\Rightarrow e^{\int P dx} \frac{dy}{dx} + ye^{\int P dx} \cdot \frac{d}{dx} \int P dx = Qe^{\int P dx}$$

$$\Rightarrow e^{\int P dx} \frac{dy}{dx} + y \frac{d}{dx} e^{\int P dx} = Qe^{\int P dx}$$

$$\Rightarrow \frac{d}{dx} \left( ye^{\int P dx} \right) = \frac{d}{dx} \int (Qe^{\int P dx}) dx \quad \text{--- (2)}$$

∴ the d.eqn become exact when multiplied by  $e^{\int P dx}$

∴  $e^{\int P dx}$  is an I.F. of (1);

Integrating ②:

$$\Rightarrow y e^{\int P dx} = \int Q e^{\int P dx} + C$$

$$\Rightarrow y(\text{I.F.}) = \int Q(\text{I.F.}) dx + C$$

which is the form of linear eqn.

Note: If the d.eqn is  $\frac{dy}{dx} + Px = Q$ .

then I.F. =  $e^{\int P dx}$

and solution is given by

$$y(\text{I.F.}) = \int Q(\text{I.F.}) dx + C$$

Note - (i) A d.eqn of the form

$f'(y) \frac{dy}{dx} + Pf(y) = Q$ , where P and Q are functions of x alone can be reduced to linear equation by the ~~substitution~~ substitution ~~z~~  $z = f(y)$

$$\therefore \frac{dz}{dx} = f'(y) \frac{dy}{dx}$$

The above d.eqn becomes

$$\frac{dz}{dx} + Pz = Q \text{ which is linear}$$

$$\text{I.F.} = e^{\int P dx}$$

$$\text{Soln if } z(\text{I.F.}) = \int Q(\text{I.F.}) dx + C$$

## \* Bernoulli's d. eq<sup>n</sup> :-

A d.eq<sup>n</sup> of the form  $\frac{dy}{dx} + py = Qy^n$  where n is a constant is called Bernoulli's d.eq<sup>n</sup>.

Method of soln:-

$$\frac{dy}{dx} + py = Qy^n$$

$$\text{or } \frac{1}{y^n} \frac{dy}{dx} + p \frac{1}{y^{n-1}} = Q \quad \textcircled{1}$$

$$\text{Let } z = \frac{1}{y^{n-1}} = y^{1-n}$$

$$\therefore \frac{dz}{dx} = (1-n)y^{-n} \frac{dy}{dx}$$

$$\Rightarrow \frac{1}{(1-n)} \frac{dz}{dx} = \frac{1}{y^n} \frac{dy}{dx}$$

$\therefore \textcircled{1}$  becomes —

$$\frac{1}{1-n} \frac{dz}{dx} + pz = Q$$

$$\frac{dz}{dx} + (1-n)pz = (1-n)Q$$

$$\text{or } \frac{dz}{dx} + P_1 z = Q_1, \text{ where } P_1 = (1-n)p, Q_1 = (1-n)Q$$

get if a linear d.eq<sup>n</sup>.

$$\text{I.F.} = e^{\int P_1 dx} \text{ & soln is}$$

$$z(\text{I.F.}) = \int Q_1 (\text{I.F.}) dx + C$$

\* Solve :-

$$\textcircled{1} \quad (1+x^2) \frac{dy}{dx} + 2xy = 4x^2$$

Soln  $\frac{dy}{dx} + \frac{2x}{(1+x^2)}y = \frac{4x^2}{(1+x^2)}$  —①

Here  $P = \frac{2x}{(1+x^2)}$ ,  $Q = \frac{4x^2}{(1+x^2)}$

$$\text{I.F.} = e^{\int P dx} = e^{\int \frac{2x}{1+x^2} dx} = e^{\log(1+x^2)} = (1+x^2)$$

∴ soln is given by

$$y(\text{I.F.}) = \int Q(\text{I.F.}) dx + C$$

$$\Rightarrow y(1+x^2) = \int 4x^2 dx + C$$

$$\Rightarrow y(1+x^2) = \frac{4x^3}{3} + C \text{ which is reqd. soln.}$$

$$\textcircled{2} \quad (1+y^2) dx - (\tan^{-1} y - x) dy = 0$$

$$\Rightarrow (\tan^{-1} y - x) dy = (1+y^2) dx$$

$$\Rightarrow \frac{dy}{dx} = \frac{1+y^2}{\tan^{-1} y - x}$$

$$\begin{aligned} \Rightarrow \frac{dx}{dy} &= \frac{\tan^{-1} y - x}{1+y^2} \\ &= \frac{\tan^{-1} y}{1+y^2} - \frac{x}{1+y^2} \end{aligned}$$

$$\Rightarrow \frac{dx}{dy} + \frac{1}{1+y^2} x = \frac{\tan^{-1} y}{1+y^2} \quad \text{—①}$$

It is a linear d.eqn of 1<sup>st</sup> order.

$$\text{Here, } P = \frac{1}{1+y^2}, Q = \frac{\tan^{-1}y}{1+y^2}$$

$$\text{I.F.} = e^{\int P dy} = e^{\int \frac{dy}{1+y^2}} = e^{\tan^{-1}y}$$

∴ soln is given by

$$x(\text{I.F.}) = \int Q(\text{I.F.}) dy + C$$

$$\Rightarrow xe^{\tan^{-1}y} = \int \frac{\tan^{-1}y}{1+y^2} e^{\tan^{-1}y} dy + C$$

$$\text{Let } t = \tan^{-1}y$$

$$\frac{dt}{dy} = \frac{1}{1+y^2}$$

$$\Rightarrow xe^{\tan^{-1}y} = \int t e^t dt + C$$

$$= (t-1)e^t + C$$

$$= (\tan^{-1}y - 1) e^{\tan^{-1}y} + C$$

$$x = \tan^{-1}y - 1 + C e^{-\tan^{-1}y}$$

3)

$$\frac{dy}{dx} + \frac{2}{xy} y = \frac{y^3}{x^3}$$

$$\frac{1}{y^3} \frac{dy}{dx} + \frac{2}{y^2 x} = \frac{1}{x^3}$$

$$\frac{1}{y^2} = t$$

$$-\frac{2}{y^3} \frac{dy}{dx} = \frac{dt}{dx}$$

$$\Rightarrow -\frac{1}{2} \frac{dt}{dx} + \frac{2t}{x} = \frac{1}{x^3}$$

$$\frac{dt}{dx} - \frac{4t}{x} = -\frac{2}{x^3}$$

It is a linear d.eqn of first order.

$$\text{I.F.} = e^{\int -\frac{4}{x} dx} = e^{-4 \log x} = \frac{1}{x^4}$$

$\therefore$  soln is given by

$$\Rightarrow f(IF) = \int Q(IF) dx + C$$

$$\Rightarrow \frac{1}{y^2} \cdot \frac{1}{x^4} = \int -\frac{2}{x^3} \cdot \frac{1}{x^4} dx + C$$

$$= -2 \int x^{-7} dx + C$$

$$= -\frac{2}{-6} x^{-6} + C$$

$$\Rightarrow \frac{1}{x^4 y^2} = \frac{1}{3x^6} + C$$

(4)  $\frac{dy}{dx} + x \sin y = x^3 \cos^2 y$

$$\Rightarrow \frac{1}{\cos^2 y} \frac{dy}{dx} + 2x \tan y = x^3 \quad \text{--- (1)}$$

~~(1)~~ becomes —

$$\Rightarrow \frac{dz}{dx} + 2xz = x^3$$

$$\text{Let } z = \tan y$$

$$\frac{dz}{dx} = \sec^2 y \frac{dy}{dx}$$

gt if a linear d-eqn of 1<sup>st</sup> order

$$P = 2x, Q = x^3$$

$$I.F. = e^{\int 2x dx} = e^{x^2}$$

soln is given by

$$\Rightarrow z \cdot I.F. = \int Q(IF) dx + C$$

$$\Rightarrow \tan y \cdot e^{x^2} = \int 0 \cdot e^{x^2} \cdot x^3 dx + C$$

$$\Rightarrow \tan y \cdot e^{x^2} = \frac{1}{2} e^{x^2} x^2 + C$$

$$= \frac{1}{2} \int e^t t dt + c \quad \text{where } t = x^2 \\ dt = 2x dx$$

$$= \frac{1}{2} (t-1) e^t + c$$

$$\boxed{\tan x e^{x^2} = \frac{1}{2} (x^2 - 1) e^{x^2} + c}$$

5)  $(x + 2y^3) \frac{dy}{dx} = y$

$$\Rightarrow y \frac{dx}{dy} - x = 2y^3$$

~~$$\frac{dx}{dy} - \frac{x}{y} = 2y^2$$~~

It is a linear eqn of 1st order

$$P = -\frac{1}{y}, Q = 2y^2$$

$$\text{I.F.} = e^{\int -\frac{1}{y} dy} = \frac{1}{y}$$

Sol<sup>n</sup> is given by; ~~Q~~  $x \cdot (\text{I.F.}) = \int Q(\text{I.F.}) dy + c$

$$\Rightarrow x \cdot \frac{1}{y} = \int 2y^2 \frac{1}{y} dy + c$$

$$\Rightarrow \frac{x}{y} = y^2 + c$$

$$\Rightarrow \boxed{x = y^3 + cy}$$

$$\textcircled{B} \quad x \frac{dy}{dx} + y = y^2 \log x$$

$$\Rightarrow \frac{1}{y^2} \frac{dy}{dx} + \frac{1}{xy} = \frac{1}{x} \log x \quad \textcircled{D}$$

$$\Rightarrow \text{Let } z = \frac{1}{y}$$

$$\frac{dz}{dx} = -\frac{1}{y^2} \frac{dy}{dx}$$

$\therefore \textcircled{D}$  becomes

$$+\frac{dz}{dx} - \frac{z}{x} = -\frac{1}{x} \log x \quad \textcircled{D}$$

Q. If it is a linear d.eqn of 1<sup>st</sup> order

$$\textcircled{D} \quad P = -\frac{1}{x}, \quad Q = -\frac{1}{x} \log x$$

$$\text{I.F.} = e^{\int \frac{1}{x} dx} = e^{-\ln x} = e^{-\log x} = \textcircled{D} \quad \frac{1}{x}$$

Solution is:

$$z \text{ (I.F.)} = \int Q (\text{I.F.}) dx + C$$

$$\Rightarrow \frac{1}{y} \times \frac{1}{x} = \int -\frac{1}{x} \log x \times \frac{1}{x} dx + C$$

$$\Rightarrow \frac{1}{xy} = - \left[ \log \int \frac{1}{x^2} dx - \int \left( \frac{d}{dx} \log x \int \frac{1}{x^2} dx \right) dx \right] + C$$

$$\Rightarrow \frac{1}{xy} = -(\log x) \left( -\frac{1}{x} \right) + \int \frac{1}{x} \left( -\frac{1}{x} \right) dx + C$$

$$\Rightarrow \frac{1}{xy} = \frac{1}{x} \log x + \frac{1}{x} + C$$

$$\textcircled{1} \quad \frac{dy}{dx} + \frac{y}{x} \log y = \frac{y}{x^2} (\log y)^2$$

$$\Rightarrow \frac{1}{y(\log y)^2} \cdot \frac{dy}{dx} + \frac{1}{x} \cdot \frac{1}{\log y} = \frac{1}{x^2} \quad \textcircled{1}$$

$$\text{Let } z = \frac{1}{\log y}$$

$$\frac{dz}{dy} = \frac{-1}{y(\log y)^2} \cdot \frac{dy}{dx} = x \text{ if}$$

$\therefore \textcircled{1}$  becomes —

$$-\frac{dz}{dx} + \frac{z}{x} = \frac{1}{x^2}$$

$$\Rightarrow \frac{dz}{dx} - \frac{z}{x} = -\frac{1}{x^2} \quad \textcircled{2}$$

$$\text{P.F.} = e^{\int -\frac{1}{x} dx} = \frac{1}{x}$$

$\therefore \text{Solve if!}$

$$z \cdot \frac{1}{x} = \int -\frac{1}{x^2} \cdot \frac{1}{x} dx + C$$

$$\Rightarrow \frac{1}{\log y} \cdot \frac{1}{x} = \frac{1}{2x^2} + C$$

$$\textcircled{8} \quad \frac{dy}{dx} + y \cot x = 2e^{\cot x} \quad \text{given } y=4 \text{ when } x=\pi/2$$

gt if a linear d. eq<sup>n</sup>

$$\text{I.F.} = e^{\int \cot x dx} = e^{\log \sin x} = \sin x$$

$$\therefore \text{soln is } y \cdot \sin x = \int 2e^{\cot x} \sin x dx + C$$

~~$$\Rightarrow y \cdot \sin x = \alpha \int e^{\cot x} \sin x dx - \left( \int e^{\cot x} \sin x dx \right) \alpha$$~~

$$y \cdot \sin x = -2e^{\cot x} + C$$

$$\text{when } x = \pi/2; y = 4$$

$$\textcircled{*} \Rightarrow 4 = -2e^0 + C$$

$$\Rightarrow C = 6$$

$$y \cdot \sin x = -2e^{\cot x} + 6$$

$$\cot x \\ \sin x$$

$$\textcircled{9} \quad \frac{dy}{dx} + \frac{y}{(1-x)\sqrt{x}} = (1-\sqrt{x})$$

2<sup>nd</sup> and higher order linear d.eqn with const. coeff.

A linear d.eqn of n<sup>th</sup> order with const. coeff. in its standard form is given by

$$\frac{d^n y}{dx^n} + P_1 \frac{d^{n-1} y}{dx^{n-1}} + P_2 \frac{d^{n-2} y}{dx^{n-2}} + \dots + P_{n-2} \frac{d^2 y}{dx^2} + P_{n-1} \frac{dy}{dx} + P_n y = X$$

$$\text{or } (D^n + P_1 D^{n-1} + P_2 D^{n-2} + \dots + P_{n-2} D^2 + P_{n-1} D + P_n) Y = X$$

where  $P_1, P_2, P_3, \dots, P_n$  are constants &  $X$  is a function of  $x$ -alone.

$$\& D \equiv \frac{d}{dx}$$

First we consider the 2<sup>nd</sup> order linear d.eqn:-

$$\frac{d^2 y}{dx^2} + P_1 \frac{dy}{dx} + P_2 y = 0 \quad \text{--- (1)}$$

Let  $y = e^{mx}$  is a trial solution of the d.eqn (1)

$$\therefore \frac{dy}{dx} = me^{mx}, \quad \frac{d^2 y}{dx^2} = m^2 e^{mx}$$

Putting these in (1);

$$(m^2 + P_1 m + P_2) e^{mx} = 0$$

$$\Rightarrow m^2 + P_1 m + P_2 = 0 \quad \text{--- (2)}, \quad \because e^{mx} \neq 0$$

which is called auxiliary equation.

$$\text{or } (D^2 + P_1 D + P_2) Y = 0 \rightarrow \text{auxiliary eqn.}$$

& let  $m_1$  &  $m_2$  are its roots

Case I: Let  $m_1$  and  $m_2$  are real and different roots

Then the general soln of the d.eqn (1) is given by

$$y = C_1 e^{m_1 x} + C_2 e^{m_2 x} \text{ because it satisfies the d.eqn (1)}$$

of 2<sup>nd</sup> order and contains two arbitrary constants

\* Case II :- Let  $m_1 = m_2 = K$  (say) are real & equal roots, then two gen. soln of ① is given by

$y = (c_1 + c_2 x) e^{Kx}$ , because it satisfies the given d. eqn and contains two arbitrary constants.

\* Case III :- Let  $m_1 = \alpha + i\beta$ ,  $m_2 = \alpha - i\beta$  are complex conjugate roots, then the gen. soln is given by

$y = e^{\alpha x} (A \cos \beta x + B \sin \beta x)$  where A & B are arbitrary const.

\* Note:- If  $0, m_1, m_2$ , are real & diff. roots,  $K, K_1, K_2$  are real and equal roots,  $\alpha \pm i\beta$  are two complex roots and  $\gamma \pm i\delta, \gamma \pm i\delta$  are two pairs of equal complex roots of the auxiliary eqn of a linear d. eqn. of order 12, then its general soln is given by

$$y = c_1 + c_2 e^{m_1 x} + c_3 x e^{m_2 x} + (c_4 + c_5 x + c_6 x^2) e^{Kx} \\ + e^{\alpha x} [A \cos \beta x + B \sin \beta x] + e^{\gamma x} [(A_1 + A_2 x) \cos \delta x + (B_1 + B_2 x) \sin \delta x]$$

SOLVE

$$1. \frac{d^4 y}{dx^4} - y = 0$$

Sol<sup>n</sup>  $(D^4 - 1)y = 0$

Auxiliary eq<sup>n</sup>:  $m^4 - 1 = 0$

$$m = 1, -1, i, -i$$

$$= 1, -1, 0 \pm i\sqrt{3}$$

$\therefore$  gen. sol<sup>n</sup> is given by:  $(1 - e^{ix})(1 + e^{ix})$

$$y = C_1 e^x + C_2 e^{-x} + C_3 \cos x + C_4 \sin x$$

$$2. \frac{d^3 y}{dx^3} - 8y = 0$$

Sol<sup>n</sup>,  $(D^3 - 8)y = 0$

Auxiliary eq<sup>n</sup>:  $m^3 - 8 = 0 \Rightarrow m^3 = 2^3$

$$m = 2, 2\omega, 2\omega^2$$

$$= 2, 2\left(-\frac{1}{2} + \frac{\sqrt{3}}{2}i\right), 2\left(-\frac{1}{2} - \frac{\sqrt{3}}{2}i\right)$$

$$= 2, (-1 \pm i\sqrt{3})$$

$\therefore$  gen. sol<sup>n</sup> is given by:

$$y = C_1 e^{2x} + C_2 e^{-x} \left[ C_3 \cos \sqrt{3}x + C_4 \sin \sqrt{3}x \right]$$

$$\textcircled{3} \quad \frac{d^3y}{dx^3} + \frac{d^2y}{dx^2} + \frac{dy}{dx} + y = 0$$

Soln.  $(D^3 + D^2 + D + 1)y = 0$

Auxiliary eqn:-

$$(m^3 + m^2 + m + 1) = 0$$

$$m^2(m+1) + (m+1) = 0$$

$$\Rightarrow (m+1)(m^2+1) = 0$$

$$\Rightarrow m = -1, \pm i$$

$$\Rightarrow m = -1, 0 \pm i \cdot 1$$

gen. soln. is given by:-

$$y = C_1 e^{-x} + C_2 \cos x + C_3 \sin x$$

$$\textcircled{4} \quad \frac{d^3y}{dx^3} + \frac{d^2y}{dx^2} + 3 \frac{dy}{dx} + y = 0$$

Soln.  $(D^3 + 3D^2 + 3D + 1)y = 0$

Auxiliary eqn:-

~~$$(D^3 + 3D^2 + 3D + 1) = 0$$~~

$$m^3 + 3m^2 + 3m + 1 = 0$$

$$(m+1)^3 = 0$$

~~$m = -1, -1, -1$~~

$\therefore$  gen. soln. is given by

$$y = (C_1 + C_2 x + C_3 x^2) e^{-x}$$

$$③ \frac{d^3y}{dx^3} - \frac{d^2y}{dx^2} - 4\frac{dy}{dx} + 4y = 0$$

$$(D^3 - D^2 - 4D + 4)y = 0$$

A. eqn if  $m^3 - m^2 - 4m + 4 = 0$

$$\Rightarrow m^2(m-1) - 4(m-1) = 0$$

$$\Rightarrow m=1, 2, -2.$$

gen. soln. is given by;

$$y = C_1 e^x + C_2 e^{2x} + C_3 e^{-2x}$$

$$④ \frac{d^2x}{dt^2} + \frac{g}{b}(x-a) = 0$$

where  $a, b, g$  are +ve constants

given by  $x=d$ ,  $\frac{dx}{dt}=0$ , when  $t=0$

Soln.  $\frac{d^2x}{dt^2} + \frac{g}{b}(x-a) = 0 \quad \text{--- } ①$

$$\text{Let } y = (x-a)$$

$$\frac{dy}{dt} = \frac{dx}{dt} \Rightarrow \frac{d^2y}{dt^2} = \frac{d^2x}{dt^2}$$

~~① is given by~~

$\therefore ①$  becomes —

$$\frac{d^2y}{dt^2} + \frac{g}{b}y = 0 \quad \text{--- } ②$$

$$\text{or } (D^2 + \frac{g}{b})y = 0, \text{ where } D = \frac{d}{dt}$$

A. eqn if  $m^2 + \frac{g}{b} = 0$

$$\Rightarrow m = \pm \sqrt{-\frac{g}{b}} = 0 \pm i\sqrt{\frac{g}{b}}$$

gen. soln if  $y = A \cos \sqrt{\frac{g}{b}} t + B \sin \sqrt{\frac{g}{b}} t$

$$\Rightarrow (x-a) = A \cos \sqrt{\frac{g}{b}} t + B \sin \sqrt{\frac{g}{b}} t$$

$$\therefore \frac{dx}{dt} = -A \sqrt{\frac{g}{b}} \sin \sqrt{\frac{g}{b}} t + B \sqrt{\frac{g}{b}} \cos \sqrt{\frac{g}{b}} t$$

given  $x=a$ ,  $\frac{dx}{dt}=0$  when  $t=0$

$$\therefore a-a=A$$

$$0=B\sqrt{\frac{g}{b}} \Rightarrow B=0$$

$\therefore$  particular soln if

$$(x-a) = (\cancel{a-a}) (a-a) \cos \sqrt{\frac{g}{b}} t$$

$$\Rightarrow x = a + (a-a) \cos \sqrt{\frac{g}{b}} t$$

$$\textcircled{7} \quad \frac{d^2x}{dt^2} + \mu x = 0, \quad \mu > 0 \text{ & given } x=a, \frac{dx}{dt}=0 \text{ when } t=\frac{\pi}{\sqrt{\mu}}$$

soln:  $\frac{d^2x}{dt^2} + \mu x = 0$

$$\text{or } (D^2 + \mu) x = 0$$

Auxiliary eq<sup>n</sup> if:

$$m^2 + \mu = 0$$

$$\Rightarrow m^2 = -\mu$$

$$\Rightarrow m = 0 \pm i\sqrt{\mu}$$

$\therefore$  gen soln if

$$x = A \cos \sqrt{\mu} t + B \sin \sqrt{\mu} t$$

$$\therefore \frac{dx}{dt} = -A\sqrt{\mu} \sin \sqrt{\mu} t + B\sqrt{\mu} \cos \sqrt{\mu} t$$

given  $x=a$ ,  $\frac{dx}{dt} = 0$  when  $t=\frac{\pi}{\sqrt{\mu}}$

$\therefore a = A \cos \pi + B \sin \pi$

$$a = -A$$

$$0 = -A\sqrt{\mu} \sin \pi + B\sqrt{\mu} \cos \pi$$

$$= -B\sqrt{\mu}$$

$$\Rightarrow B=0$$

$\therefore$  Particular soln if:

$$x = -a \cos \sqrt{\mu} t$$

⑧ Show that soln of  $\frac{d^2x}{dt^2} + K \frac{dx}{dt} + \mu x = 0$  if  $x \in \mathbb{C}$  (if  $K < 0$ )

$$x = e^{-\frac{1}{2}Kt} (A \cos nt + B \sin nt)$$

$$\text{if } K^2 < 4\mu \text{ & } n^2 = \mu - \frac{1}{4}K^2$$

Ans

$$\frac{d^2x}{dt^2} + K \frac{dx}{dt} + \mu x = 0$$

$$(D^2 + KD + \mu)x = 0$$

Auxiliary eqn

$$m^2 + Km + \mu = 0$$

$$m = \frac{-K \pm \sqrt{K^2 - 4\mu}}{2}$$

$$\cancel{m_1 = \frac{-K + \sqrt{-4n^2}}{2}}$$

$$= -\frac{1}{2}K \pm in$$

$\therefore$  gen. soln if:-

$$\textcircled{2} x = e^{-\frac{1}{2}Kt} (A \cos nt + B \sin nt)$$

⑨  $\frac{d^2y}{dx^2} + m^2y = 0$

⑩  $\frac{d^3y}{dx^3} - \frac{dy}{dx} = 0$

10m  $(D^3 - D)y = 0$

~~Ques 2~~

Auxiliary eqn:-  $m^3 - m = 0$

$$m(m^2 - 1) = 0$$

$$m=0, m=1, m=-1$$

$$y = C_1 + C_2 e^x + C_3 e^{-x}$$

Method of Solving  $\frac{d^2y}{dx^2} + P_1 \frac{dy}{dx} + P_2 y = X \quad \textcircled{1}$   
 where  $P_1, P_2$  are constants and  $X \neq 0$  is a function of  $x$ -alone

Let  $y = \phi(x, c_1, c_2)$  is the general sol<sup>n</sup> of  $\frac{d^2y}{dx^2} + P_1 \frac{dy}{dx} + P_2 y = 0 \quad \textcircled{2}$

and  $y = \psi(x)$  is a particular sol<sup>n</sup> of  $\textcircled{1}$

then the gen. sol<sup>n</sup> of  $\textcircled{1}$  is given by

$y = \phi(x, c_1, c_2) + \psi(x)$  because it satisfies  $\textcircled{1}$  & contains two arbitrary constants.

In this case  $\phi(x, c_1, c_2)$  is called the complementary function (C.F.) and  $\psi(x)$  is called the particular integral (P.I.) and so the gen. sol<sup>n</sup> of

$\textcircled{1}$  if  $y = \text{C.F.} + \text{P.I.}$

Particular integral (P.I.):-

Let the linear d.eq<sup>n</sup> is

$$f(D)y = X.$$

where  $f(D) = D^n + P_1 D^{n-1} + P_2 D^{n-2} + \dots + P_{n-1} D + P_n$  ;  
 $P_1, P_2, \dots, P_n$  are constants and  $X$  is a function of  $x$  alone.

We define  $\frac{1}{f(D)}X$  as that function of  $x$  not containing arbitrary constant which when operated by  $f(D)$  we get  $X$  again i.e,

$$f(D) \left\{ \frac{1}{f(D)}X \right\} = X$$

$\therefore \frac{1}{f(D)}X$  is a particular sol<sup>n</sup> of  $\textcircled{1}$

$$\text{i.e., P.I.} = \frac{1}{f(D)}X$$

Note 2 In particular if  $f(D) = D$  then P.I. =  $\frac{1}{D}x = \int x dx$

if  $f(D) = D^2$  then P.I. =  $\frac{1}{D^2}x = \frac{1}{D} \cdot \frac{1}{D} \cdot x$   
 $= \int (\int x dx) dx$

\* Rules for finding P.I. in some particular cases :-

(I) If  $x = e^{ax+b}$  then

$$\begin{aligned} P.I. &= \frac{1}{f(D)}x = \frac{1}{f(D)}e^{ax+b} \\ &= \begin{cases} \frac{1}{f(a)}e^{ax+b}; & \text{if } f(a) \neq 0 \\ x \left( \frac{1}{f'(D)}e^{ax+b} \right) = x \left( \frac{1}{f'(a)}e^{ax+b} \right); & \text{if } f(a) = 0, f'(a) \neq 0 \\ x^2 \left( \frac{1}{f''(D)}e^{ax+b} \right) = x^2 \left( \frac{1}{f''(a)}e^{ax+b} \right); & \text{if } f(a) = f'(a) = 0 \\ & \quad \text{if } f''(a) \neq 0 \\ & \quad \text{so on} \end{cases} \end{aligned}$$

(II) If  $x = e^{ax+b} \cdot V$  where  $V$  is a function of  $x$

$$\begin{aligned} \text{then P.I.} &= \frac{1}{f(D)}x = \frac{1}{f(D)}e^{ax+b}V \\ &= e^{ax+b} \frac{1}{f(D+a)} \cdot V \end{aligned}$$

III If  $x = x^m$  where  $m$  is a +ve integer

$$\begin{aligned} P.D. &= \frac{1}{f(D)} x = [f(D)]^{-1} x^m \\ &= (a_0 + a_1 D + a_2 D^2 + \dots + a_m D^m + \dots) x^m \end{aligned}$$

IV If  $x = \sin(ax+b)$  or  $\cos(ax+b)$

$$f(D) = \phi(D^2)$$

$$\text{then } P.D. = \frac{1}{\phi(D^2)} \sin(ax+b)$$

$$= \begin{cases} -\frac{1}{\phi'(-a^2)} \sin(ax+b) & \text{if } \phi'(-a^2) \neq 0 \end{cases}$$

$$x \times \frac{1}{\phi'(D^2)} \sin(ax+b) = x \times \frac{1 \times \sin(ax+b)}{\phi'(-a^2)} \text{ if } \phi'(-a^2) = 0$$

$$\begin{aligned} &x^2 \times \frac{1}{\phi''(D^2)} \sin(ax+b) = x^2 \times \frac{1}{\phi''(-a^2)} \sin(ax+b), \quad \text{if } \phi''(-a^2) \neq 0 \\ &\quad \text{if } \phi'(a^2) = \phi'(-a^2) = 0 \\ &\quad \phi''(-a^2) \neq 0 \end{aligned}$$

Solve it

$$\textcircled{1} \quad \frac{d^2y}{dx^2} + 4y = \sin 2x$$

$$\text{or } (\textcircled{1}^2 + 4)y = \sin 2x$$

Auxiliary eq<sup>n</sup> is

~~$$m^2 + 4 = 0$$~~

~~$$m = 0 \pm i \cdot 2$$~~

$$\text{C.F.} = A \cos 2x + B \sin 2x$$

$$\text{P.I.} = \frac{1}{\textcircled{1}^2 + 4} \sin 2x$$

$$= x \times \frac{1}{2 \textcircled{1}} \times \sin 2x$$

$$= \frac{x}{2} \int \sin 2x \, dx$$

$$= \frac{x}{2} \left( -\frac{1}{2} \cos 2x \right)$$

$$= -\frac{x}{4} \cos 2x$$

∴ general sol<sup>n</sup> is

$$y = \text{C.F.} + \text{P.I.}$$

$$y = A \cos 2x + B \sin 2x - \frac{x}{4} \cos 2x$$

(I)

~~NOTE~~  $y = \Psi(x) = -\frac{x}{4} \cos 2x$

$$\frac{dy}{dx} = -\frac{1}{4} \cos 2x + \frac{x}{2} \sin 2x$$

$$\frac{d^2y}{dx^2} = \frac{1}{2} \sin 2x + \frac{1}{2} \sin 2x + \frac{x}{2} \cos 2x$$

$$= \sin 2x + x \cos 2x \Rightarrow \frac{d^2y}{dx^2} + 4y = \sin 2x$$

$$\textcircled{1} \quad \frac{d^2y}{dx^2} + y = \cos^2 x$$

$$\text{or } (\mathbb{D}^2 + 1)y = \cos^2 x$$

A. eqn if  $(m^2 + 1) = 0$

$$\Rightarrow m = 0 \pm i$$

$$\therefore C.F. = A \cos x + B \sin x$$

$$P.I. = \frac{1}{\mathbb{D}^2 + 1} \cos^2 x$$

$$= \frac{1}{\mathbb{D}^2 + 1} \cdot \frac{1}{2} (1 + \cos 2x)$$

$$= \frac{1}{2} \left[ \frac{1}{\mathbb{D}^2 + 1} + \frac{1}{\mathbb{D}^2 + 1} \cos 2x \right]$$

$$= \frac{1}{2} \left[ 1 + \frac{1}{-2^2 + 1} \cos 2x \right]$$

$$= \frac{1}{2} \left( 1 - \frac{1}{3} \cos 2x \right)$$

$\therefore$  gen. solution if  $y = C.F. + P.I.$

$$y = A \cos x + B \sin x + \frac{1}{2} \left( 1 - \frac{1}{3} \cos 2x \right)$$

$$\textcircled{2} \quad \frac{d^8y}{dx^8} - 2 \frac{d^4y}{dx^4} + y = \sin(2x+3)$$

$$\text{or } (\mathbb{D}^8 - 2\mathbb{D}^4 + 1)y = \sin(2x+3)$$

A. eqn if  $\textcircled{2} \quad m^8 - 2m^4 + 1 = 0$

$$\Rightarrow (m^4 - 1)^2 = 0$$

$$\Rightarrow (m^2 - 1)^2 (m^2 + 1)^2 = 0$$

$$\Rightarrow m = \pm 1, \pm i, \pm i$$

$$C.F. = (C_1 + C_2 x)e^x + (C_3 + C_4 x)e^{-x} + (A_1 + A_2 x)\cos x + (B_1 + B_2 x)\sin x$$

$$(P.T.) = \frac{1}{D^8 - 2D^4 + 1} \sin(2x+3)$$

$$= \frac{1}{(D^4 - 1)^2} \sin(2x+3)$$

$$= \frac{1}{\{(-2)^2 - 1\}^2} \sin(2x+3)$$

$$= \frac{1}{225} \sin(2x+3)$$

$\therefore$  gen. soln is

$$y = C.F. + P.T.$$

$$\textcircled{4} \quad \frac{d^2y}{dx^2} + 2 \frac{dy}{dx} = x^2$$

$$\text{Soln:- } (D^2 + 2D)y = x^2$$

$$\textcircled{2} \quad \text{A eqn is } (m^2 + 2m) = 0$$

$$\Rightarrow m(m+2) = 0$$

$$\Rightarrow m=0, m=-2$$

$$\therefore C.F. = C_1 + C_2 e^{-2x}$$

$$P.T. = \frac{1}{D^2 + 2D} x^2$$

$$= \frac{1}{2D \left(1 + \frac{D}{2}\right)} x^2 = \frac{1}{2D} \left(1 + \frac{D}{2}\right)^{-1} x^2$$

$$= \frac{1}{2D} \left[ 1 - \frac{D}{2} + \frac{D^2}{2^2} - \frac{D^3}{2^3} + \dots \right] x^2$$

$$= \frac{1}{2} \left( \frac{1}{D} - \frac{1}{2} + \frac{D}{4} - \frac{D^2}{8} + \dots \right) x^2$$

$$= \frac{1}{2} \left( \frac{x^3}{3} - \frac{x^2}{2} + \frac{2x}{4} - \frac{1}{8} \right) = \frac{x^3}{6} - \frac{x^2}{4} + \frac{x}{4} - \frac{1}{8}$$

∴ gen soln if  $y = C.F. + P.T.$

(5)

$$\frac{d^3y}{dx^3} + \frac{dy}{dx} = \cosh x$$

$$(D^3 + D)y = \cosh x$$

$$A.\text{ eqn if } \cancel{D^3+D} m^3 + m = 0$$

$$m(m^2 + 1) = 0$$

$$m = 0, \pm i$$

$$\therefore C.F. = C_1 + A \cosh x + B \sin x$$

$$P.T. = \frac{1}{D^3 + D} \cosh x$$

$$= \frac{1}{D^3 + D} \cdot \frac{1}{2} (e^x + e^{-x})$$

$$= \frac{1}{2} \left[ \frac{\cancel{r1}}{D^3 + D} e^x + \frac{1}{\cancel{D^3 + D}} e^{-x} \right]$$

$$= \frac{1}{2} \left[ \frac{1}{1+1} e^x + \frac{1}{-1-1} e^{-x} \right]$$

$$= \frac{1}{4} [e^x - e^{-x}]$$

$$P.T. = \frac{1}{2} \sinh x$$

∴ gen. soln if

$$y = C.F. + P.T.$$

$$⑥ \quad \frac{d^2y}{dx^2} - 2 \frac{dy}{dx} + y = xe^x \sin x$$

$$\text{or } (\mathbb{D}^2 - 2\mathbb{D} + 1)y = xe^x \sin x$$

$$\text{A. eqn if } m^2 - 2m + 1 = 0$$

$$\Rightarrow (m-1)^2 = 0$$

$$\Rightarrow m = 1, 1$$

$$\therefore \text{C.F.} = y = (c_1 + c_2 x) e^x$$

$$\text{P.P.D.} = \frac{1}{(\mathbb{D}^2 - 2\mathbb{D} + 1)} xe^x \sin x$$

$$= \frac{1}{(\mathbb{D} - 1)^2} xe^x \sin x$$

$$= e^x \times \frac{1}{(\mathbb{D} + 1 - 1)^2} x \sin x$$

$$= e^x \times \frac{1}{\mathbb{D}^2} x \sin x$$

$$= e^x \times \frac{1}{\mathbb{D}} \int x \sin x dx$$

$$= e^x \times \frac{1}{\mathbb{D}} \left[ -x \cos x + \cancel{\sin x} - \int 1 (-\cos x) dx \right]$$

$$= e^x \times \frac{1}{\mathbb{D}} \left[ -x \cos x + \sin x \right]$$

$$= e^x \int [-x \cos x + \sin x] dx$$

$$= -e^x \int x \cos x dx + e^x \int \sin x dx$$

$$= -e^x \left[ x \sin x - \int 1 \cdot \sin x dx \right] + e^x (-\cos x)$$

$$= -e^x (x \sin x + 2 \cos x)$$

$\therefore$  gen. sol<sup>n</sup> if  $y = C.F. + P.I.$

⑦  $\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + 5y = 10\sin x$

⑧  $\frac{d^2y}{dx^2} + y = \sin 2x \times \sin x$

⑨  $\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + 4y = x^2 + e^{2x}$

⑩  $\frac{d^2y}{dx^2} + 2\frac{dy}{dx} + y = x \sin x$

⑩  $\frac{d^2y}{dx^2} + 2\frac{dy}{dx} + y = x \sin x$

or  $(D^2 + 2D + 1)y = x \sin x$

A. eq<sup>n</sup> if

$$m^2 + 2m + 1 = 0$$

$$(m+1)^2 = 0$$

$$m = -1, -1$$

$\therefore C.F. = (c_1 + c_2 x) e^{-x}$

$$P.I. = \frac{1}{D^2 + 2D + 1} x \sin x$$

$$= \frac{1}{(D+1)^2} x \sin x$$

We know,  $e^{ix} = \cos x + i \sin x$

$$\therefore x e^{ix} = x \cos x + x i \sin x$$

We consider  $\frac{1}{(D+1)^2} x e^{ix}$

$$= e^{ix} \frac{1}{(D+i+1)^2} x = e^{ix} \frac{1}{(1+i)(1+\frac{D}{i+1})^2} x$$

~~Ex 2~~

$$= \frac{e^{ix}}{2i} \left(1 + \frac{\vartheta}{1+i}\right)^{-2} x$$

$$= -\frac{1}{2} ie^{ix} \left[ 1 - 2 \frac{\vartheta}{1+i} + \frac{3\vartheta^2}{(1+i)^2} - \dots \right] x$$

$$= -\frac{1}{2} ie^{ix} \left( x - \frac{2}{1+i} \right)$$

$$= -\frac{1}{2} i (\cos x + i \sin x) \left( x - \frac{2(1-i)}{2} \right)$$

$$= -\frac{1}{2} (i \cos x - \sin x) (x - 1 + i)$$

$$= \frac{1}{2} (\sin x - i \cos x) (x - 1 + i)$$

$$= \frac{1}{2} \{ (x-1) \sin x + \cos x \} + i \cdot \frac{1}{2} \{ \sin x + (1-x) \cos x \}$$

$\therefore$  P.I. = imaginary part of  $\frac{1}{(\vartheta+i)^2} xe^{ix}$

$$\vartheta = \frac{1}{2} \{ \sin x + (1-x) \cos x \}$$

$\therefore$  general sol<sup>n</sup> if

$$y = C.F. + P.I.$$

$$= (C_1 + C_2 x) e^{-x} + \frac{1}{2} \{ \sin x + (1-x) \cos x \}$$

$$(1) \frac{d^2y}{dx^2} - 2\frac{dy}{dx} + 2y = \sin x$$

$$\text{or } \cancel{\frac{d^2y}{dx^2}} - \cancel{2\frac{dy}{dx}} + 2y = \sin x$$

Aux. eq<sup>n</sup> is:

$$m^2 - 2m + 2 = 0$$

$$\Rightarrow (m-1)^2 + 1 = 0$$

$$\Rightarrow (m-1) = \pm i$$

$$m = 1+i, 1-i$$

$$C.F. =$$

$$P.I. = \frac{1}{D^2 - 2D + 2} \sin x$$

$$= \frac{1}{-1^2 - 2D + 2} \sin x$$

$$= \frac{1}{1 - 2D} \sin x$$

$$= (1+2D) \cdot \frac{1}{(1+2D)(1-2D)} \sin x$$

$$= (1+2D) \cdot \frac{1}{1-4D^2} \sin x$$

$$= (1+2D) \cdot \frac{1}{(1-2D)(1+2D)} \sin x$$

$$= (1+2D) \cdot \frac{1}{5} \sin x$$

$$= \frac{1}{5} (\sin x + 2 \cos x)$$

$\therefore$  gen sol<sup>n</sup> is

$$y = C.F. + P.I.$$

## \* Method of variation of parameter ! -

Consider the 2<sup>nd</sup> order linear d.eqn

$$\frac{d^2y}{dx^2} + P \frac{dy}{dx} + Qy = X \quad \text{--- (1)}$$

$$\text{Let C.F.} = C_1 U + C_2 V \quad \text{--- (2)}$$

where  $C_1$  and  $C_2$  are arbitrary constant and

$U, V$  are functions of  $x$ .

Let the complete sol'n of (1) is given by

$$Y = AU + BV \quad \text{--- (3)}$$

where  $A$  &  $B$  are functions of  $x$ .

$$\frac{dy}{dx} = A \frac{du}{dx} + U \frac{dA}{dx} + B \frac{dv}{dx} + V \frac{dB}{dx}$$

We choose  $A$  &  $B$  such that

$$U \frac{dA}{dx} + V \frac{dB}{dx} = 0 \quad \text{--- (4)}$$

$$\therefore \frac{dy}{dx} = A \frac{du}{dx} + B \frac{dv}{dx} \quad \text{--- (5)}$$

$$\therefore \frac{d^2y}{dx^2} = A \frac{d^2u}{dx^2} + \frac{dA}{dx} \frac{du}{dx} + B \frac{d^2v}{dx^2} + \frac{dB}{dx} \frac{dv}{dx} \quad \text{--- (6)}$$

Also,  $U$  &  $V$  satisfy

$$\frac{d^2u}{dx^2} + P \frac{du}{dx} + Qu = 0 \quad \text{--- (7)}$$

$$\frac{d^2v}{dx^2} + P \frac{dv}{dx} + Qv = 0 \quad \text{--- (8)}$$

Substituting the values from ③, ⑤, ⑥ in ①; we get;

$$A\left(\frac{d^2v}{dx^2} + p \frac{dv}{dx} + qv\right) + B\left(\frac{d^2v}{dx^2} + p \frac{dv}{dx} + qv\right) + \frac{dA}{dx} \cdot \frac{dv}{dx} + \frac{dB}{dx} \cdot \frac{dv}{dx} = x$$

$$\Rightarrow \frac{dA}{dx} \cdot \frac{dv}{dx} + \frac{dB}{dx} \cdot \frac{dv}{dx} = x \quad \text{--- } ⑨$$

using ⑦ & ⑧

Solving ④ & ⑨ we can find

$\frac{dA}{dx}$  &  $\frac{dB}{dx}$  and then integrating we can find A & B and hence the complete soln  $y = Au + Bv$  is obtained.

Solve :-

$$① \frac{d^2y}{dx^2} + a^2y = \tan ax$$

$$\Rightarrow (D^2 + a^2)y = \tan ax$$

$$\text{A.eqn is } (m^2 + a^2) = 0$$

$$\Rightarrow m = \pm ia \\ = 0 \pm ia$$

$$\therefore C.F. = C_1 \cos ax + C_2 \sin ax$$

$$\therefore u = \cos ax, v = \sin ax$$

Let the complete soln is given by  $y = Au + Bv$  whose A & B are functions of x chosen in such a way that (by the method of variation of parameters)

$$u \frac{dA}{dx} + v \frac{dB}{dx} = 0$$

$$\Rightarrow \cos ax \frac{dA}{dx} + \sin ax \frac{dB}{dx} = 0 \quad \text{--- } ①$$

$$\text{Also } \frac{du}{dx} \frac{dA}{dx} + \frac{dv}{dx} \frac{dB}{dx} = x \quad \text{--- } ②$$

$$\Rightarrow \textcircled{1} - a \sin ax \frac{dA}{dx} + a \cos ax \frac{dB}{dx} = \tan ax \quad \text{---} \textcircled{2}$$

$\textcircled{1} x \cos ax - \textcircled{2} x \sin ax$  gives

$$a(\cos^2 ax + \sin^2 ax) \frac{dA}{dx} = 0 - \sin ax \cdot \tan ax$$

$$\Rightarrow \frac{dA}{dx} = -\frac{1}{a} \cdot \frac{\sin ax}{\cos ax} = -\frac{1}{a} \cdot \frac{1 - \cos^2 ax}{\cos ax}$$

$$\Rightarrow \frac{dA}{dx} = -\frac{1}{a} (\sec ax - \operatorname{seca}x)$$

$$A = -\frac{1}{a} \int (\sec ax - \operatorname{seca}x) dx + C_1$$

$$= -\frac{1}{a} \left[ \frac{1}{a} \sin ax - \frac{1}{a} \log(\sec ax + \tan ax) \right] + C_1$$

$$= -\frac{1}{a^2} [\sin ax - \log(\sec ax + \tan ax)] + C_1$$

$\textcircled{1} x \sin ax + \textcircled{2} x \cos ax$  gives:

$$a(\sin^2 ax + \cos^2 ax) \frac{dB}{dx} = 0 + \cos ax \cdot \tan ax$$

$$\Rightarrow a \frac{dB}{dx} = \sin ax$$

$$\Rightarrow \frac{dB}{dx} = \frac{1}{a} \sin ax$$

$$\Rightarrow B = -\frac{1}{a} \int \sin ax + C_2$$

$$= -\frac{1}{a^2} \cos ax + C_2$$

∴ complete poln if:

$$\begin{aligned}Y &= AU + BV \\&= \left[ \frac{1}{a^2} \{ \sin ax - \log (\sec ax + \tan ax) \} + c_1 \right] \cos ax \\&\quad + \left[ -\frac{1}{a^2} \cos ax + c_2 \right] \sin ax\end{aligned}$$

$$\therefore Y = c_1 \cos ax + c_2 \sin ax + \frac{1}{a^2} \left[ \sin ax - \cos ax - \log \left( \frac{\sec ax + \tan ax}{\sin ax} \right) \right]$$

(2)  $\frac{d^2y}{dx^2} - 2 \frac{dy}{dx} + y = e^x \log x$

(3)  $\frac{d^2y}{dx^2} - y = \frac{2}{1+e^x}$

poln. or  $(D^2 - 1)y = \frac{2}{1+e^x}$

Aus. eq<sup>n</sup> if  $(m^2 - 1) = 0$

$$m = \pm 1$$

$$\therefore C.F. = c_1 e^x + c_2 e^{-x}$$

$$\therefore U = e^x, V = e^{-x}$$

$$U \frac{dA}{dx} + V \frac{dB}{dx} = 0$$

$$\Rightarrow e^x \frac{dA}{dx} + e^{-x} \frac{dB}{dx} = 0 \quad \textcircled{1}$$

$$\text{Also; } \frac{dU}{dx} + \frac{dA}{dx} + \frac{dV}{dx} + \frac{dB}{dx} = x$$

$$\Rightarrow e^x \frac{dA}{dx} - e^{-x} \frac{dB}{dx} = \frac{2}{1+e^x} \quad \textcircled{1B}$$

$$(1) + (1B) \Rightarrow 2e^x \frac{dA}{dx} = \frac{2}{1+e^x}$$

$$\Rightarrow \frac{dA}{dx} = \frac{1}{e^x(e^x+1)}$$

$$\therefore A = \int \frac{dx}{e^x(e^x+1)} + C_1$$

$$= \int \frac{e^x+1-e^x}{e^x(e^x+1)} dx + C_1$$

$$= \int \left( \frac{1}{e^x} - \frac{1}{e^x+1} \right) dx + C_1$$

$$A = \int e^{-x} dx - \int \frac{e^{-x}}{1+e^{-x}} dx + C_1$$

$$A = -e^{-x} + \log(1-e^{-x}) + C_1$$

$$\textcircled{1} - \textcircled{11} \Rightarrow \cancel{\rho e^{-x} \frac{dB}{dx}} = \cancel{\frac{-e^{-x}}{1+e^{-x}}}$$

$$\Rightarrow \frac{dB}{dx} = -\frac{e^x}{1+e^x}$$

$$\therefore B = - \int \frac{e^x dx}{1+e^x} + C_2$$

$$B = -\log(1+e^x) + C_2$$

$$\therefore \text{complete soln } y = AV + BV$$

(1)  $\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$   
 (2)  $\begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$   
 (3)  $\begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix}$   
 (4)  $\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}$   
 (5)  $\begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix}$   
 (6)  $\begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix}$   
 (7)  $\begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix}$   
 (8)  $\begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$   
 (9)  $\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}$   
 (10)  $\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$

\* Method of undetermined coefficient for finding P.I. of a linear d-eqn.

$$f(0) = x \vdash$$

→ This method is applicable only when  $X$  contains terms in particular forms.  
 The form of P.I. depends on the form of  $X$  and the following table suggests  
 the form trial P.I. to be used ~~at~~ corresponding to special form of  $X$ .

<u>SL.No.</u>	<u>Form of X</u>	<u>Form of trial P.T.</u>
1.	$K e^{ax}$	$A e^{ax}$
2.	$Kx^n$ or $a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$	$A_0 + A_1 x + A_2 x^2 + \dots + A_n x^n$
3.	$Kx^n e^{ax}$ or $e^{ax} (a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n)$	$e^{ax} (A_0 + A_1 x + A_2 x^2 + \dots + A_n x^n)$
4.	$(K \sin ax)$ or $(K \cos ax)$ or $(K_1 \sin ax + K_2 \cos ax)$	$A \sin ax + B \cos ax$
5.	$(K e^{ax} \sin bx)$ or $(K e^{ax} \cos bx)$ or $e^{ax} (K_1 \sin bx + K_2 \cos bx)$	$e^{ax} (A \sin bx + B \cos bx)$
6.	$K x^n \sin ax$ or $K x^n \cos ax$ or $(a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n) \sin ax$ or $n \quad n \quad n \quad n$ $(\cos ax)$	<del><math>(A_0 + A_1 x + A_2 x^2 + \dots + A_n x^n)</math></del> <del><math>(A_0 + A_1 x + \dots + A_n x^n) \sin ax</math></del> $+ (B_0 + B_1 x + \dots + B_n x^n) \cos ax$

NOTE:- i) When  $X$  is a sum of functions in column II, then trial form of P.I. is sum of corresponding functions in column III.

i) If a term of C.F.,  $v$  (say) is also a term of P.I. and  $v$  corresponds to a root of auxiliary eq<sup>n</sup> which is repeated  $r$  times, then trial form of P.I. must contain the term  
 $(x^r v \text{ terms arising from it by differentiation})$

for eg:- consider the d.eqn

$$(D-3)^2(D+2)y = e^{3x+x^2}$$

### Auxiliary eq<sup>n</sup>s

$$(m-3)^2(m+2)=0 \Rightarrow m=3, 3, -2$$

$$C.F. = (c_1 + c_2 x) e^{3x} + c_3 e^{-2x}$$

$x^2$  is not occurring in C.F. so, the contribution of  $x^2$  in the trial P.I. is

$$(A_0 + A_1 x + A_2 x^2 + \dots) +$$

$U = e^{3x}$  is present in both C.F. & X, where  $m=3$  is twice repeated root. Hence, contribution of  $e^{3x}$  in total P.I. is

$$A_3 e^{3x} + A_4 x e^{3x} + A_5 x^2 e^{3x}$$

Trial P.I. is

$$y = A_0 + A_1 x + A_2 x^2 + A_3 e^{3x} + A_4 x e^{3x} + A_5 x^2 e^{3x}$$

III) If a term of X is  $x^K U$  and U is a part of C.F. corresponding to a root of auxiliary eqn which is repeated r times then the trial P.I. must contain the term  $x^{K+r} U$  plus terms arising from it by differentiation.

Eg:- Consider the d.eqn

$$(D-2)^3(D+3)y = x^2 e^{2x}$$

$$A.eqn \text{ is } (m-2)^3(m+3) = 0$$

$$\therefore m=2, 2, -3, 2$$

$$\therefore C.F. \text{ is } (c_1 + c_2 x + c_3 x^2) e^{2x} + c_4 x e^{-3x}$$

The trial form of P.I. is

$$y = A_0 e^{2x} + A_1 x e^{2x} + A_2 x^2 e^{2x} + A_3 x^3 e^{2x} + A_4 x^4 e^{2x} + A_5 x^5 e^{2x}$$

Solve :-

$$① \frac{d^2y}{dx^2} - 2\frac{dy}{dx} + 3y = x^3 + \cos x$$

or  $(D^2 - 2D + 3)y = x^3 + \cos x$

Aux. eqn is  $m^2 - 2m + 3$

$$\therefore m = \frac{2 \pm \sqrt{4-12}}{2} = 1 \pm i\sqrt{2}$$

$$\therefore C.F. = e^x (A \cos \sqrt{2}x + B \sin \sqrt{2}x)$$

Let the trial form of P.D. if

$$y = A_0 + A_1 x + A_2 x^2 + A_3 x^3 + A_4 \cos x + A_5 \sin x$$

where  $A_0, A_1, A_2, A_3, \dots, A_5$  are undetermined co-efficient

$$\therefore \frac{dy}{dx} = A_1 + 2A_2 x + 3A_3 x^2 - A_4 \sin x + A_5 \cos x$$

$$\frac{d^2y}{dx^2} = 2A_2 + 6A_3 x - A_4 \cos x - A_5 \sin x$$

Substituting terms in the given d.eqn we get;

$$\Rightarrow (2A_2 + 6A_3 x - A_4 \cos x - A_5 \sin x) - 2(A_1 + 2A_2 x + 3A_3 x^2 - A_4 \sin x + A_5 \cos x) \\ + 3(A_0 + A_1 x + A_2 x^2 + A_3 x^3 + A_4 \cos x + A_5 \sin x) = x^3 + \cos x$$

which is an identity

$$\Rightarrow (3A_3)x^3 + (3A_2 - 6A_3)x^2 + (6A_3 - 4A_2 + 3A_1)x + (3A_4 - 2A_5 - A_4)\cos x \\ + (2A_4 + 3A_5 - A_5)\sin x + (2A_2 - 2A_1 + 3A_0) = x^3 + \cos x$$

$$\begin{aligned} & \left. \begin{aligned} 3A_3 &= 1 \\ A_3 &= \frac{1}{3} \end{aligned} \right\} \quad \left. \begin{aligned} 3A_2 - 6A_3 &= 0 \\ 3A_2 &= 2 \\ A_2 &= \frac{2}{3} \end{aligned} \right\} \quad \left. \begin{aligned} 6A_3 - 4A_2 + 3A_1 &= 0 \\ 6 - \frac{8}{3} + 3A_1 &= 0 \\ 3A_1 &= \frac{8}{3} \\ A_1 &= \frac{8}{9} \end{aligned} \right\} \end{aligned}$$

$$2A_2 - 2A_1 + 3A_0 = 0 \Rightarrow 3A_0 = 2A_1 - 2A_2 = \frac{4}{9} - \frac{4}{3} = -\frac{8}{9}$$

$$\Rightarrow A_0 = -\frac{8}{27}$$

$$-A_4 - 2A_5 + 3A_4 = 1$$

$$\Rightarrow A_4 - A_5 = \frac{1}{2} \quad \text{--- } \textcircled{1}$$

$$-A_4 + 2A_4 + 3A_5 = 0$$

$$\Rightarrow A_4 + A_5 = 0 \quad \text{--- } \textcircled{11}$$

$$\textcircled{1} + \textcircled{11} \Rightarrow 2A_4 = \cancel{\frac{1}{2}} \quad \text{--- } \textcircled{1}$$

$$A_4 = \frac{1}{4}$$

$$A_5 = -\frac{1}{4}$$

$\therefore$  R.P. complete Sol'n of

$$y = C.F. + P.I.$$

$$y = e^{ax} \left( A \cos \sqrt{2}x + B \sin \sqrt{2}x \right) - \frac{8}{27} + \frac{2}{9}x + \frac{2}{3}x^2 + \frac{1}{3}x^3 + \frac{1}{4}(\cos x - \sin x)$$

$$② \frac{d^2y}{dx^2} - 5\frac{dy}{dx} + 6y = e^{8x} + \sin x$$

$$\text{or } (D^2 - 5D + 6)y = e^{8x} + \sin x$$

Aux. eq<sup>n</sup> :-

$$m^2 - 5m + 6 = 0$$

$$\Rightarrow m = 2, 3.$$

$$\therefore \text{C.F. :- } y = C_1 e^{2x} + C_2 e^{3x}$$

$e^{3x}$  is a part of C.F. corresponding to  $m=3$ , occurring once  
and  $x$  is also present in  $x$ .

∴ Trial P.I. if :-

$$y = A_0 e^{3x} + A_1 x e^{3x} + A_2 \cos x + A_3 \sin x$$

$$\frac{dy}{dx} = 3A_0 e^{3x} + A_1 e^{3x} + 3A_1 x e^{3x} - A_2 \sin x + A_3 \cos x$$

$$\textcircled{3} \quad \frac{d^2y}{dx^2} - 4 \frac{dy}{dx} + 4y = x^3 e^{2x}$$

$$\text{or } (D^2 - 4D + 4)y = x^3 e^{2x}$$

A. eqn is:

$$m^2 - 4m + 4 = 0$$

$$\Rightarrow m = 2, 2$$

$$\therefore \text{C.F. } \boxed{\Phi} = \cancel{(C_1 + C_2 x)} e^{2x}$$

Here  $u = e^{2x}$  is a part of C.F. corresponding to double root  $m = 2$  & also

$x^3 u$  is in X.

$\therefore$  trial P.I. is

$$y = A_2 x^2 e^{2x} + A_3 x^3 e^{2x} + A_4 x^4 e^{2x} + A_5 x^5 e^{2x}$$

(because  $e^{2x}$  &  $x e^{2x}$  terms are already present in C.F.)

$$y = x^2 (A_2 e^{2x} + A_3 x e^{2x} + A_4 x^2 e^{2x} + A_5 x^3 e^{2x})$$

$$\frac{dy}{dx} = 2A_2 x e^{2x} + 2A_2 x^2 e^{2x} + 3A_3 x^2 e^{2x} + 2A_3 x^3 e^{2x} + 4A_4 x^3 e^{2x}$$

$$+ 2A_4 x^4 e^{2x} + 5A_5 x^5 e^{2x}$$