

# Differential Equations

## \* Differential Equations \*

Eqn -  $x+y=2$

diff. eqn -  $\frac{dy}{dx} x+y=2$

sol<sup>n</sup>  $\Rightarrow x=1$  &  $y=1$       sol<sup>n</sup>  $\Rightarrow y=f(x)$

Differential eqn

↓  
Ordinary diff. eqn

↓  
partial diff. eqn

single variable

more than one var

$$\frac{d^2y}{dx^2} + \left(\frac{dy}{dx}\right)^3 + 37 = 0$$

$$\frac{\partial^2 u}{\partial x^2} + \left(\frac{\partial^2 u}{\partial y^2}\right)^3 = 0$$

order = highest derivative

order = 2

degree = highest power of highest degree derivative

degree = 3

derivative should be free from radicals & fractions.

order = 2 ; degree = 1

order - The highest derivative involved in diff. eqn.

Radicals =  $\left(\frac{dy}{dx}\right)^{\frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots}$

fraction - derivative should not be in denominator

①  $\left(\frac{d^2y}{dx^2}\right)^2 = \left(x + \frac{dy}{dx}\right)^{3/2}$

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

③  $\left(\frac{d^2y}{dx^2}\right)^4 = \left(x + \frac{dy}{dx}\right)^3$

④  $\left(\frac{dy}{dx}\right)^2 = x \frac{dy}{dx} + e^y$

$\therefore O=2 \quad D=4$

$O=1, D=2$

# \* Differential Equations \*

Eqn -  $xy = 2$

diff. eqn

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

soln  $\Rightarrow x=1, y=2$

soln  $\Rightarrow y = f(x)$

Differential eqn

Ordinary diff. eqn

partial diff. eqn

single variable

more than one var

$$\frac{d^2y}{dx^2} + \left(\frac{dy}{dx}\right)^3 + 37 = 0$$

$$\frac{\partial^2 u}{\partial x^2} + \left(\frac{\partial^2 u}{\partial y^2}\right)^3 = 0$$

Order = highest derivative

order = 2

degree = highest power of highest degree

degree = 3

derivative should be free from radicals & fractions.

order = 2 ; degree = 1

Order - The highest derivative involved in diff. eqn.

Radical =  $\left(\frac{dy}{dx}\right)^{\frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots}$

fraction - derivative should not be in denominator

$$\textcircled{1} \left(\frac{d^2y}{dx^2}\right)^2 = \left(x + \frac{dy}{dx}\right)^{3/2}$$

$$\textcircled{2} \frac{dy}{dx} = x + \frac{e^x}{\frac{dy}{dx}}$$

$$\left(\frac{d^2y}{dx^2}\right)^4 = \left(x + \frac{dy}{dx}\right)^3$$

$$\left(\frac{dy}{dx}\right)^2 = x \frac{dy}{dx} + e^x$$

$\therefore O = 2, D = 4$

$O = 1, D = 2$



$$1) \left(\frac{d^3y}{dx^3}\right)^2 + \left(\frac{d^2y}{dx^2}\right)^3 + 3y = 0 \quad (4) \quad dy = (t + \sin t) dt$$

$$O=3, D=2$$

$$\frac{dy}{dt} = t + \sin t$$

$$2) \left(\frac{\partial^2 u}{\partial x^2}\right)^3 = c^2 \left(\frac{\partial^3 u}{\partial v^3}\right)^2$$

$$O=1, D=1$$

$$O=3, D=2$$

Formation of differential eqns -

$$F(x, y, a, b) = 0 \quad \text{--- (1)}$$

Diff. (1) w.r.t. x

$$F_1(x, y, \frac{dy}{dx}, a, b) = 0 \quad \text{--- (2)}$$

Diff. (2) w.r.t. x

$$F_2(x, y, \frac{dy}{dx}, \frac{d^2y}{dx^2}, a, b) = 0 \quad \text{--- (3)}$$

Eliminate

a, b  $\Rightarrow$

$$\phi(x, y, \frac{dy}{dx}, \frac{d^2y}{dx^2}) = 0$$

Note:

The no. of arbitrary constants eliminated should be equal to the order of resulting ordinary diff. eqns.

① The diff. eqn of family of straight lines passing through origin is

(a)  $y dy = x dx$

(b)  $x dy = y dx$

(c)  $x dx + y dy = 0$

(d) none

$y = mx$

$\frac{dy}{dx} = m$

$y = \frac{dy}{dx} x$

$dy x = dx y$

$x dy - y dx = 0$

② Find the diff. eqn of family of circle centred at  $(h, k)$  of radius 'a' where  $h, k$  are arbitrary constants.

$(x-h)^2 + (y-k)^2 = a^2$  — (1)

diff w.r.t. x

$2(x-h) + 2(y-k)y' = 0$

$x-h = -(y-k)y'$  — (2)

diff w.r.t. x

$1 = -y'y' - (y-k)y''$

$y-k = \frac{1+y'y'}{y''} = \frac{(1+y'^2)}{y''}$  — (3)

$$x-h = \frac{(1+y'^2)}{y''} \cdot y' \quad \text{--- (1)}$$

Put (4) in (1)

$$\frac{(1+y'^2)^2}{y''^2} y'^2 + \frac{(1+y'^2)^2}{y''^2} = a^2$$

$$(1+y'^2)^2 (y'^2+1) = a^2 y''^2$$

$$(1+y'^2)^3 = a^2 y''^2$$

$$\textcircled{3} \quad y = c(x-c)^2 \quad \text{--- (1)}$$

Diff. w.r.t. x

$$y' = 2c(x-c) \quad \text{--- (2)}$$

$$\frac{\textcircled{1}}{\textcircled{2}} \Rightarrow \frac{y}{y'} = \frac{c(x-c)^2}{2c(x-c)} = \frac{x-c}{2} \therefore x-c = \frac{2y}{y'}$$

$$c = \frac{x - \frac{2y}{y'}}{\frac{2y}{y'}} = \frac{xy' - 2y}{y'}$$

$$y = \frac{xy' - 2y}{y'} \left( x - \frac{xy' - 2y}{y'} \right)^2 = \left( \frac{xy' - 2y}{y'} \right) \frac{4y^2}{y'^2}$$

$$y'^3 = (xy' - 2y) 4y$$

Note:-

If the given eqn is of the form  $y = c_1 e^{ax} + c_2 e^{bx} + \dots$

Then D.E is

$$(D-a)(D-b)(D-c)y = 0$$

$$D = \frac{d}{dx}, \quad D^2 = \frac{d^2}{dx^2}, \dots$$

e.g.

①  $y = c_1 e^{-x} + c_2 e^{3x} + c_3 e^{2x}$

$$(D+1)(D-3)(D-2)y = 0$$

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

$$(D^3-4D^2+D+6)y = 0$$

$$\frac{d^3y}{dx^3} - 4\frac{d^2y}{dx^2} + \frac{dy}{dx} + 6y = 0$$

②  $i = c_1 e^{2t} + c_2 e^{-4t}$

$$(D-2)(D+4)i = 0$$

$$(D^2+2D-8)i = 0$$

$$\frac{d^2i}{dt^2} + 2\frac{di}{dt} - 8i = 0$$



5

Note:-

If the given eqn is of the form

$$y = Af(x) + Bg(x)$$

Then the D.E. is obtained by simplifying the following determinant.

$$\begin{vmatrix} y & f(x) & g(x) \\ y' & f'(x) & g'(x) \\ y'' & f''(x) & g''(x) \end{vmatrix} = 0$$

e.g. ①  $y = Ae^{2x} + Bx$

$$\begin{vmatrix} y & e^{2x} & x \\ y' & 2e^{2x} & 1 \\ y'' & 4e^{2x} & 0 \end{vmatrix} = 0$$

$$\therefore y(-4e^{2x}) - e^{2x}(-y'') + x(4y'e^{2x} - 4y''e^{2x}) = 0$$

$$\therefore y''(1-2x) + 4xy' - 4y = 0$$

②  $y = e^x (A \cos x + B \sin x)$  — ①

$$y' = e^x (A \cos x + B \sin x) + e^x (-A \sin x + B \cos x)$$
 — ②

$$y' = y + e^x (-A \sin x + B \cos x)$$

$$y'' = y' + e^x (-A \sin x + B \cos x) + e^x (-A \cos x - B \sin x)$$

$$y'' = y' + (y' - y) - y$$

$$\therefore y'' - 2y' + 2y = 0$$

$$\frac{d^2y}{dt^2} = g$$

$$y(0) = 0$$

$$y'(0) = 0$$

$$\frac{dy}{dt} = gt + c_1$$

$$y(0) = 0$$

$$t=0$$

$$0 = 0 + c_1 \Rightarrow c_1 = 0$$

$$y = \frac{gt^2}{2} + c_1t + c_2$$

$$y(0) = 0$$

$$t=0$$

$$0 = 0 + c_2 \Rightarrow c_2 = 0$$

General sol<sup>n</sup>

no of arbitrary const

⊕

$$y = \frac{gt^2}{2}$$

P. Sol<sup>n</sup>

$$\frac{d^2y}{dt^2} = g$$

$$(a) y = \frac{1}{2}gt^2 + gt + c_2$$

$$(b) y = \frac{1}{2}gt^2 + gt^3 + c_2$$

$$(c) y = \frac{1}{2}gt^2 + gt + c$$

(d) None

First order first degree diff. eqns -

Notation -

$$\frac{dy}{dx} = F(x, y)$$

or

$$Mdx + Ndy = 0$$

$$M(x, y) \neq N(x, y)$$

① Variable separable method -

$$\frac{dy}{dx} = F(x, y)$$

$$f(x)dx = g(y)dy$$

$$\int f(x)dx = \int g(y)dy + C$$

①  $\log\left(\frac{dy}{dx}\right) = 2x - y$

③  $\frac{dx}{dy} = e^{x-2y} + e^x \cdot y$

~~$\log dy - \log dx = 2x - y$~~

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

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

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

$\int e^y dy = \int e^{2x} dx$

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

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

④  $\frac{dy}{dx} = 1 + y^2$

②  $\frac{dy}{dx} = \frac{y^2}{1-xy}$

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

$(1-xy) dy = y^2 dx$

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

$dy = y^2 dx + xy dy$

$y = \tan(x+C)$

$= y(y dx + x dy)$

③  $\frac{dy}{dx} = -\frac{x}{y}$  at  $x=1, y=\sqrt{3}$

$dy = y d(xy)$

$\int y dy = \int -x dx$

$\int \frac{dy}{y} = \int d(xy)$

$y^2 = -x^2 + 2C$

$3 = -1 = 2C$

$\log y = xy + C$

$2C = 4$

$C = 2$

$x^2 + y^2 = 4$

- ⑥ Find the curve passing through the point  $(0,1)$  and satisfying  $\sin\left(\frac{dy}{dx}\right) = b$

$$\sin\left(\frac{dy}{dx}\right) = b$$

$$\frac{dy}{dx} = \sin^{-1}b$$

$$\int dy = \int \sin^{-1}b \, dx$$

$$y = x \sin^{-1}b + c$$

$$c=1$$

$$y = x \sin^{-1}b + 1$$

⑦  $\frac{dy}{dx} = e^{xy}$  with  $y(0)=1$

then find  $y'$  when  $x=-1$

→

$$\int e^{-y} dy = \int e^x dx$$

$$-e^{-y} = e^x + c$$

$$-e^{-1} = e^1 + c$$

$$-\frac{1}{e} - e = c$$

$$\therefore c = \frac{-1 - e^2}{e}$$

$$-e^{-y} = e^x - \frac{1}{e} - e$$

$$x=-1$$

$$-e^{-y} = \frac{1}{e} - \frac{1}{e} - e$$

$$e^{-y} = e$$

$$-y=1$$

$$y=-1$$

⑧  $\frac{dx}{dt} + 3x = 0$

(a)  $x = 3e^{3t}$

(b)  $x = 3t^3$

(c)  $x = 2e^{-2t}$

✓ (d)  $x = 3e^{-3t}$

→

$$\frac{dx}{dt} = -3x$$

$$\frac{dx}{x} = -3dt$$

$$\log x$$

$$\log x = -3t + \log c$$

$$x = ce^{-3t}$$

$$x = 3e^{-3t}$$

9)  $\frac{dy}{dx} = 3x^2 - 2x$  at  $x=1, y=1$

then find  $y(3) = ?$

→  $\int dy = \int (3x^2 - 2x) dx$

$y = x^3 - x^2 + c$

$(c=1)$

$y = x^3 - x^2 + 1$

$y(3) = 27 - 9 + 1$

$y(3) = 19$

10)  $\frac{dy}{dx} = y^2 \sin x$  with  $y(\pi) = 1$

(a)  $y \sin x = 1$  (b)  $y \cos x = 1$

(c)  $y = \sin x$  (d)  $x = \sin y$

11) If the equation contains the terms like  $\cos(ax)$ ,  $\sin(x+y)$ ,  $(ax+by+c)^2$ , etc. can be reduced to variable separable form with a substitution  $ax = v$ ,  $x+y=v$ ,  $ax+by+c=v$  resp.

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

$\therefore \frac{dv}{dx} - 4 = v^2$

$4x+y+1 = v$

$\int \frac{dv}{(4+v^2)} = \int dx$

$4 + \frac{dy}{dx} = \frac{dv}{dx}$

$\frac{dy}{dx} = \frac{dv}{dx} - 4$

$\frac{1}{2} \tan^{-1} \frac{v}{2} = x + c$

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

## Homogeneous diff. method -

$$\frac{dy}{dx} = F(x, y)$$

Hom. fn of degree  $n$

num. degree = den. degree

$$F(kx, ky) = k^n F(x, y)$$

$\frac{dy}{dx} = F(x, y)$  is said to be homogeneous diff. eqn if  $F(x, y)$  should be a homogeneous function of degree zero.

Note - Eqn  $Mdx + Ndy = 0$  is said to be homogeneous diff. eqn if all the terms of  $M$  &  $N$  should be of same degree.

$$x^2 + y^2 \Rightarrow (kx)^2 + (ky)^2 \therefore \text{degree} = 2.$$

Substitution  $y = vx$  or  $x = vy$  reduces homogeneous eqn to variable separation form.

$$\frac{dy}{dx} = \frac{x^2y - y^3}{x^2y^2} = \frac{x^2(y/x - (y/x)^3)}{x^2(y/x)^2}$$

Every homogeneous fn of degree zero can be written as fn of  $y/x$  or  $x/y$  & substitution reduces it to variable separation form.

8

$$x \frac{dy}{dx} = y [\log y - \log x + 1]$$

$$\frac{dy}{dx} = \frac{y}{x} \left[ \log\left(\frac{y}{x}\right) + 1 \right]$$

$$y = vx$$

$$\frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$v + x \frac{dv}{dx} = v [\log v + 1]$$

$$x \frac{dv}{dx} = v \log v$$

$$\therefore v = e^{cx}$$

$$\int \frac{1}{v \log v} dv = \int \frac{dx}{x}$$

$$\therefore \frac{y}{x} = e^{cx}$$

$$\log v = t$$

$$\therefore y = x e^{cx}$$

$$\frac{1}{v} dv = dt$$

$$\int \frac{1}{t} dt = \int \frac{dx}{x}$$

$$\log t = \log x + \log c$$

$$t = cx$$

$$\log v = cx$$



9

Non-homogeneous diff. eqn method -

$$\frac{dy}{dx} = \frac{a_1x + b_1y + c_1}{a_2x + b_2y + c_2}$$

case I :-  $\left[ \frac{a_1}{a_2} = \frac{b_1}{b_2} \right]$

There exists a subst. which reduces given eqn to variable separable form.

case II :-  $\left[ \frac{a_1}{a_2} \neq \frac{b_1}{b_2} \right]$

$$x = X + h, \quad y = Y + k$$

$$dx = dX, \quad dy = dY$$

$$\begin{aligned} \frac{dy}{dx} &= \frac{a_1(X+h) + b_1(Y+k) + c_1}{a_2(X+h) + b_2(Y+k) + c_2} \\ &= \frac{a_1X + b_1Y + (a_1h + b_1k + c_1)}{a_2X + b_2Y + (a_2h + b_2k + c_2)} \end{aligned}$$

choose  $h, k$  so that

$$\begin{cases} a_1h + b_1k + c_1 = 0 \\ a_2h + b_2k + c_2 = 0 \end{cases}$$

$$\frac{dy}{dx} = \frac{a_1X + b_1Y}{a_2X + b_2Y} \quad \text{then } Y = VX$$

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

$$\frac{dy}{dx} = \frac{2x+2y-1}{x+y+1} \quad \left( \frac{a_1 - b_1}{a_2 - b_2} \right)$$

$$= \frac{2(x+y)-1}{(x+y)+1}$$

$$x+y = v$$

$$\textcircled{2} 1 + \frac{dy}{dx} = \frac{dv}{dx}$$

$$\frac{dy}{dx} = \frac{dv}{dx} - 1$$

$$\frac{dv}{dx} - 1 = \frac{2v-1}{v+1}$$

$$\frac{dv}{dx} = \frac{2v-1+v+1}{v+1} = \textcircled{3} \frac{3v}{v+1}$$

$$\int \frac{(v+1) dv}{v} = \int 3 dx$$

$$v + \log v = 3x + c$$

$$x+y + \log(x+y) = 3x + c$$

$$y - 2x + \log(x+y) = c$$

② which of following subst. reduces diff. eqn  
 $\frac{dy}{dx} = \frac{y+x-2}{y-x-4}$  to homogeneous form.

→

$$x = X+h, \quad y = Y+k$$

$$k+h-2=0$$

$$k-h-4=0$$

$$2k-6=0$$

$$\underline{k=3}, \quad \underline{h=-1}$$

$$\boxed{x = X-1}, \quad \boxed{y = Y+3}$$

$$\frac{dy}{dx} = \frac{Y+X}{Y-X} \quad \text{Homo. form}$$

③ (a)  $x = X+h, \quad y = Y+k$  reduces  $\frac{dy}{dx} = \frac{y+x-2}{y-x-4}$  <sup>linked</sup> quo.  
 to homo. form then find  $h, k$ .

$$\text{Ans. } h=-1, \quad k=3$$

$$(b) \quad \frac{d^2y}{dx^2} + (h+3)\frac{dy}{dx} + (k-1)y = 0$$

Exact differential eqn

$$Mdx + Ndy = 0$$

A differential eqn  $Mdx + Ndy = 0$  is said to be an exact differential eqn if it satisfies that

$$d[u(x,y)] = Mdx + Ndy$$

e.g.  $y^2 dx + 2xy dy = 0$

$$d[xy^2] = y^2 dx + 2xy dy$$

The D-E  $Mdx + Ndy = 0$  is exact  $\iff \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$

$$Mdx + Ndy = 0$$

exact  
i.e.  $\left( \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \right)$

$$\int Mdx + \int N \text{ terms of } N \text{ without } x dy = \dots$$

Take 'y'  
as constant

Q  $py dx + (1 - p + \cos 2x) dy = 0$  is an exact eqn find 'p'

$$\frac{\partial M}{\partial y} = p$$

$$\frac{\partial N}{\partial x} = -2 \cos 2x \sin x$$

$$p = -2 \cos 2x \sin x = -\sin 4x$$

11

$p dx - (1 + \sin^2 y + \cos^2 x) dy = 0$  is exact then find  $p$ .

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

$$\therefore \frac{\partial N}{\partial x} = \sin 2x$$

$$\therefore \frac{\partial p}{\partial y} = \sin 2x$$

$$\therefore \boxed{p = y \sin 2x} \cdot \checkmark$$

$$p = y \sin 2x + \cos x \quad \checkmark \quad \text{ans}$$

3)  $(3a^2 x^2 + by \cos x) dx + (2 \sin x - 4xy^3) dy = 0$  is exact then

(a) Exactness depends on both  $a$  and  $b$

(b) Exactness depends only on  $a$

(c) Exactness depends only on  $b$

(d) Exactness not depends on both  $a$  &  $b$ .

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

④  $(ax+hy+g)dx + (bx+by+f)dy = 0$  — Non-homogeneous

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

$$\int (ax+hy+g) dx + \int (bx+f) dy = c$$

$$\frac{ax^2}{2} + hxy + gx + \frac{by^2}{2} + fy = c$$

⑤  $[y(1+1/x) + \cos y] dx + [x + \log x - x \sin y] dy = 0$

→  $\frac{\partial M}{\partial y} = -\sin y + \left(1 + \frac{1}{x}\right), \quad \frac{\partial N}{\partial x} = 1 + \frac{1}{x} - \sin y$

$$\int \left(y + \frac{y}{x} + \cos y\right) dx + \int 0 dy = c$$

$$\therefore yx + y \log x + x \cos y = c$$

⑥  $y dx - x dy = 0$  — ①

$$\frac{\partial M}{\partial y} = 1, \quad \frac{\partial N}{\partial x} = -1$$

multiply ① with  $1/y^2$

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

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

12

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

Integrating factor -

A non exact eqn is converted to the exact by multiplying it with a function  $f(x, y)$ . Then  $f(x, y)$  is called integrating factor.

$$y dx - x dy = 0$$

I.F.

$$\frac{1}{y^2}, \frac{1}{x^2}, \frac{1}{xy}, \frac{1}{x^2+y^2}$$

A constant multiple of an integrating factor is also an integrating factor.

$$M dx + N dy = 0$$

Non exact eqn (i.e.  $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$ )

i) All terms of  $M$  and  $N$  should be of same degree.

$$IF = \frac{1}{Mx + Ny}$$

$$(Mx + Ny \neq 0)$$

ii) The eqn is of the form

$$y f(xy) dx + x g(xy) dy = 0$$

$$IF = \frac{1}{Mx - Ny}$$

$$(Mx - Ny \neq 0)$$

(E)  $\frac{\frac{\partial M}{\partial y}}{\frac{\partial N}{\partial x}} = f(x)$  only.  $\therefore$  homogeneous

$$IF = e^{\int f(x) dx}$$

(E)  $\frac{\frac{\partial M}{\partial x} - \frac{\partial N}{\partial y}}{N}$  only.  $\therefore$  exact

$$IF = e^{\int g(y) dy}$$

1) Inspection method

Note

A non-exact homogeneous differential eqn multiply is converted to exact by multiplying with  $(1/M+N)$

Q. Find integrated factor of

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

→

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

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

M

$$\frac{-3}{y} dy$$

$$IF = e^{\int \frac{-3}{y} dy}$$

$$y^3 + 2y$$

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

$$y^3$$



13

$f(x)$	$\int f(x) dx$
$\frac{1}{x}$	$x$
$\frac{2}{x}$	$x^2$
$\frac{3}{x}$	$x^3$
$-\frac{1}{x}$	$x^{-1} = 1/x$
$-2/x$	$x^{-2} = 1/x^2$

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

→

$$Mx - Ny = xy - x^2y^2 + xy + x^2y^2 = 2xy$$

$$IF = \frac{1}{2xy} \quad \text{or} \quad IF = \frac{1}{xy}$$

Multiply  $\textcircled{1}$  with  $1/xy$

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

$$\int \left( \frac{1}{x} - y \right) dx - \int \frac{1}{y} dy = c$$

$$\log x - xy - \log y = c$$

$$\boxed{\log x/y - xy = c}$$

$$\frac{\partial M}{\partial y} = 0$$

$$\frac{\partial N}{\partial x} = 0$$

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

$$x \cdot x^2 y^3$$

$$x \cdot y^4$$

$$I.F. = \frac{1}{x^2}$$

$$x^2 y dx + (x^3 + y^3) dy = 0$$

$$\rightarrow Mx + Ny = x^3 y - (x^3 + y^3) y = -y^4$$

$$I.F. = \frac{1}{y^4}$$

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

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

$$-\frac{x^3}{3y^3} + \log y = 0$$

12

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

multiply with  $1/x^2$

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

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

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

$$* \quad y dx - x dy + (y^2 + y) x dx + x y e^x dx = 0$$

multiply with  $1/xy$

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

$$\int d \left[ \log (x/y) \right] + \int (y+1) dy + \int e^x dx = 0$$

$$\log (x/y) + \frac{y^2}{2} + y + e^x = C$$

$$* \quad y dx + x dy + x e^{-x} dx = 0$$

$$\int d(xy) + \int x e^{-x} dx = 0$$

$$xy - x(x+1) = C$$

$$* y dx + x dy + x^2 y e^x dx = 0$$

multiply with  $1/xy$ .

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

$$\int d(\log(xy)) + \int x e^x dx = 0$$

$$\log(xy) + e^x (x-1) = c$$

\* Linear differential eqns -

The differential eqn is said to be linear if it satisfies the following two conditions:

i) The dependent variable and all its derivatives should be of 1<sup>st</sup> degree only i.e.

$$(y')^1, \left(\frac{dy}{dx}\right)^1, \left(\frac{d^2y}{dx^2}\right)^1, \dots$$

ii) There is no product of the dependent variable and any of its higher derivative.

$$\left(\frac{y dy}{dx}\right), \frac{dy}{dx} \frac{d^2y}{dx^2}, \dots$$

15

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

$\Rightarrow$  Linear

The eqn containing  $fn$  of dependent variable is not linear in that variable.

e.g.

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

$\Rightarrow$  Non-linear

\* Linear in  $y$  -

$$\frac{dy}{dx} + py = q$$

soln  $\downarrow$  p and q are  $fn$  of 'x' or constant.

$$y \cdot e^{\int p dx} = \int q e^{\int p dx} dx + c$$

$$IF = e^{\int p dx}$$

\* Linear in  $x$  -

$$\frac{dx}{dy} + px = q$$

soln  $\downarrow$  p and q are  $fn$  of 'y' or constant

$$x \cdot e^{\int p dy} = \int q e^{\int p dy} dy + c$$

\*  $x \frac{dy}{dx} + y = x^4$  with  $y(1) = 6/5$

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

$P = 1/x$      $Q = x^3$

$$\int \frac{1}{x} dx = x$$

$$\therefore y \cdot x = \int x^3 \cdot x dx + c = \int x^4 dx + c$$

$$yx = \frac{x^5}{5} + c$$

at  $y(1) = 6/5$

$$\frac{6}{5} = \frac{1}{5} + c$$

$$c = 1$$

$$y = \frac{x^4}{5} + \frac{1}{x}$$

$$* \quad x \cos x \frac{dy}{dx} + y(x \sin x + \cos x) = 1$$

→

$$\frac{dy}{dx} + \left( \frac{x \sin x + \cos x}{x \cos x} \right) y = \frac{1}{x \cos x}$$

$$\frac{dy}{dx} + (\tan x + \frac{1}{x}) y = \frac{1}{x \cos x}$$

$$e^{\int p dx} = e^{\int (\tan x + \frac{1}{x}) dx} = e^{\log \sec x + \log x}$$

$$= e^{\log(\sec x \cdot x)}$$

$$\therefore e^{\int p dx} = x \sec x$$

$$y \cdot x \sec x = \int \frac{1}{x \cos x} \cdot x \sec x dx + c$$

$$\therefore xy \sec x = \tan x + c$$

$$* \quad x^2 \frac{dy}{dx} + 2xy = \frac{2 \log x}{x} \quad \text{with } y(1) = 0 \text{ then find } y \text{ when } x = e$$

→

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

$$e^{\int p dx} = e^{\int \frac{2}{x} dx} = x^2$$

$$y \cdot x^2 = \int \frac{2 \log x}{x^3} \cdot x^2 dx + c$$

$$\log x = t \Rightarrow \frac{1}{x} dx = dt$$

$$x^2 y = \int 2t dt + c$$

$$x^2 y = t^2 + c$$

$$x^2 y = (\log x)^2 + c$$

$$\Rightarrow c = 0$$

$$x^2 y = (\log x)^2$$

when  $x = e$  then

$$e^2 y = 1$$

$$\therefore y = e^{-2}$$

$$* (x + 2y^3) \frac{dy}{dx} = y \quad \text{with } x(1) = 0$$

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

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

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

$$e^{-\int p dy} = e^{\int -1/y dy} = 1/y$$



17

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

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

$$a(1) = 0$$

$\Rightarrow$

$$c = -1$$

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

$$\boxed{x = y^3 - y}$$

\*  $\frac{dy}{dx} + y = e^x$  with  $y(0) = 1$  find  $y(1) = ?$

$\rightarrow$

$$e^{\int p dx} = \int 1 dx = e^x$$

$$y \cdot e^x = \int e^x \cdot e^x dx + c$$

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

$$y(0) = 1$$

$$\Rightarrow c = \frac{1}{2}$$

$$\therefore y e^x = \frac{e^{2x}}{2} + \frac{1}{2}$$

At  $x=1$

$$\therefore y = \frac{e^x + e^{-x}}{2} \quad | y = \frac{e^1 + e^{-1}}{2}$$

\* Bernoulli's differential eqn :-

$$\frac{dy}{dx} + Py = Q y^n \rightarrow \text{Linear if } n=0.$$

$P$  and  $Q$  are fn of  $x$  (or) constants

$$y^{1-n} e^{\int (1-n)P dx} = \int (1-n)Q e^{\int (1-n)P dx} dx + C$$

~~$y^n$~~   $y^{1-n} = v$  substitution

The substitution  $y^{1-n} = v$  reduces Bernoulli's eqn to linear eqn

GATE  
Q.  
eqn

$y^{1-n} = v$  reduces the non-linear to which of the following near form.

$$\frac{dv}{dx}$$

$$= \frac{1}{x} v$$

$$e^{\int \frac{1}{x} dx}$$

$$= e^{\log x}$$

$$\frac{1}{1-\log x} \sec x = h$$

$$x + \log x + C$$

$$x + \log x + C$$

$$x + \log x + C$$

$$\frac{1}{1-n} \frac{dv}{dx} + pv = \phi$$

$$\boxed{\frac{dv}{dx} + (1-n)pv = (1-n)\phi}$$

Q. Which of the following substitution reduces the non-linear eqn  $x \frac{dx}{dy} + x^2 y^2 = x^3 y^3$  to linear form?

- (a)  $y^{-1} = v$     (b)  $y^{-2} = v$     (c)  $x^{-1} = v$     (d)  $x^{-2} = v$

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

$$\therefore x^{1-2} = v$$

$$\therefore \boxed{x^{-1} = v}$$

Q.  $\frac{dy}{dx} - y \tan x = -y^2 \sec x$  with  $y(0) = 1$

$$e^{\int (1-2)(-\tan x) dx} = \frac{\log \sec x}{e} = \sec x$$

$$y^{1-2} \sec x = \int (1-2)(-\sec x)(\sec x) dx + c$$

$$y^{-1} \sec x = \tan x + c$$

$$y(0) = 1 \Rightarrow c = 1$$

$$\boxed{y = \frac{\sec x}{1 + \tan x}}$$

\* Equations of the form :-

$$\boxed{f(y) \frac{dy}{dx} + P f(y) = Q} \rightarrow \text{Non-linear}$$

$$f(y) = v \Rightarrow f(y) \frac{dy}{dx} = \frac{dv}{dx}$$

$$\boxed{\frac{dv}{dx} + PV = Q} \rightarrow \text{Linear}$$

\* What substitution reduces the non-linear eqns

$$\frac{dz}{dx} + \frac{z \log z}{x} = \frac{z (\log z)^2}{x^2} \quad \text{Also find I.F. of linear form.}$$

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

$$\boxed{(\log z)^{-1} = v}$$

$$\frac{-1 (\log z)^{-2}}{z} \frac{dz}{dx} = \frac{dv}{dx}$$

$$-\frac{dv}{dx} + \frac{1}{x} v = \frac{1}{x^2}$$

$$\frac{dv}{dx} - \frac{1}{x} v = -\frac{1}{x^2}$$

$$e^{\int -\frac{1}{x} dx} = e^{\log x^{-1}} = \frac{1}{x}$$

$$* \quad x \frac{dy}{dx} + y \log y = xy e^x$$

$$\rightarrow \quad \frac{x}{y} \frac{dy}{dx} + \log y = x e^x$$

$$\log y = v$$

$$\frac{1}{y} \frac{dy}{dx} = \frac{dv}{dx}$$

$$x \frac{dv}{dx} + v = x e^x$$

$$\frac{dv}{dx} + \frac{1}{x} v = e^x$$

$$e^{\int \frac{1}{x} dx} = x$$

$$v \cdot x = \int e^x \cdot x dx + c$$

$$vx = e^x (x-1) + c$$

$$x \log y = e^x (x-1) + c$$

\* Clairaut's eq<sup>n</sup>

$$y = x \frac{dy}{dx} + f\left(\frac{dy}{dx}\right)$$

or

$$y = px + f(p)$$

where  $p = \frac{dy}{dx}$

sol<sup>n</sup> ↓

Directly replace  $\frac{dy}{dx}$  by 'c'

$$y = cx + f(c)$$

$$* \left( y - x \frac{dy}{dx} \right) \left( \frac{dy}{dx} - 1 \right) = \frac{dy}{dx}$$

→

$$y - xy' = \frac{y'}{y' - 1}$$

$$y = \frac{y'}{y' - 1} + xy'$$

$$y = cx + \frac{c}{c-1}$$

20

\*  $p = \sin(y - xp)$  where  $p = \frac{dy}{dx}$

→

$$y - xp = \sin^{-1} p$$

$$y = xp + \sin^{-1} p$$

$$y = cx + \sin^{-1} c$$

\* Higher order linear differential eqns with constant coefficients :-

$$\frac{d^n y}{dx^n} + k_1 \frac{d^{n-1} y}{dx^{n-1}} + \dots + k_{n-1} \frac{dy}{dx} + k_n y = X$$

$k_1, k_2, \dots, k_n$  are constants

$X$  - fn of  $x$  or constant

$$D = \frac{d}{dx}, \quad D^2 = \frac{d^2}{dx^2}, \quad D^3 = \frac{d^3}{dx^3} \Rightarrow \text{e.g. } D e^{2x} = 2e^{2x}$$

$$\frac{1}{D} = \int, \quad \frac{1}{D^2} = \iint \Rightarrow \text{e.g. } \frac{1}{D} \cos 2x = \frac{\sin 2x}{2}$$

$$(D^n + k_1 D^{n-1} + \dots + k_{n-1} D + k_n) y = X$$

$$F(D) y = X$$

$$F(D) = D^n + k_1 D^{n-1} + \dots + k_{n-1} D + k_n$$

fn of differential operator

① The complete soln of  $F(D)y = X$  is  
~~com~~  $y = \text{complementary fn} + \text{Particular integral}$   
 $= C.F. + P.I.$

② If  $X = 0$  then  $F(D)y = 0$  is called homogeneous linear differential eqn.

③ If  $X \neq 0$  the  $F(D)y = X$  is called non-homogeneous linear differential eqn.

④ The solution of homogeneous linear differential eqn  $F(D)y = 0$  is called complementary fn.

The no. of arbitrary constants in the complementary fn should be equal to the order of given differential eqn.

⑤ The particular integral of  $F(D)y = X$  is

$$P.I. = \left[ \frac{1}{F(D)} \right] X \quad . \quad P.I. \text{ will not contain any arbitrary constants.}$$

⑥ If  $X = 0$  then complete soln of the given eqn is only complementary function.

⑦ By assuming 'D' as an algebraic quantity  $F(D) = 0$  becomes an algebraic eqn. And is called Auxiliary eqn.



\* Procedure to find CF -

By solving an A.E. we get the roots based on nature of this roots we write the CF as follows:

Nature of roots	CF
Real and distinct $D = m_1, m_2, m_3$	$CF = C_1 e^{m_1 x} + C_2 e^{m_2 x} + C_3 e^{m_3 x}$
2 Real & repeated $D = m_1, m_1$	$CF = (C_1 + C_2 x) e^{m_1 x}$
③ Complex & distinct $D = a \pm ib$	$CF = e^{ax} [C_1 \cos bx + C_2 \sin bx]$
④ Complex & repeated $D = a \pm ib, a \pm ib$	$CF = e^{ax} [(C_1 + C_2 x) \cos bx + (C_3 + C_4 x) \sin bx]$
⑤ Surds (Real no.) $a \pm \sqrt{b}$	$CF = C_1 e^{(a+\sqrt{b})x} + C_2 e^{(a-\sqrt{b})x}$ OR $CF = e^{ax} [C_1 \cosh \sqrt{b} x + C_2 \sinh \sqrt{b} x]$

Roots

CF

$$D = 1, -\frac{1}{2}, 2$$

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

$$D = 2, -2, -2$$

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

$$D = 2 \pm 3i, \frac{1}{3}$$

$$CF = e^{x/3} [C_1 \cos 3x + C_2 \sin 3x] + C_3 e^{2x}$$

$$D = \pm 2i, \pm 4$$

$$CF = C_1 e^{4x} + C_2 e^{-4x} + [C_3 \cos 2x + C_4 \sin 2x]$$

$$* \frac{d^2 y}{dx^2} - 5 \frac{dy}{dx} + 6y = 0$$

$$* \frac{d^4 y}{dx^4} - 16y = 0$$

→

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

→

$$(D^4 - 16)y = 0$$

$$\therefore D = +3, D = +2$$

$$D^4 - 16 = 0$$

$$CF = C_1 e^{+3x} + C_2 e^{+2x}$$

$$\cancel{D^4 - 16}$$

$$\cancel{D^4 - 16} (D^2 - 4)(D^2 + 4) = 0$$

$$D = 2, -2, \pm 2i$$

$$CF = C_1 e^{2x} + C_2 e^{-2x} + [C_3 \cos 2x + C_4 \sin 2x]$$

$$* \frac{d^2y}{dx^2} + 2P \frac{dy}{dx} + (P^2 + Q^2)y = 0$$

→

$$D^2 + 2PD + (P^2 + Q^2) = 0$$

$$D_1, D_2 = \frac{-2P \pm \sqrt{4P^2 - 4P^2 - 4Q^2}}{2} = \frac{-2P \pm \sqrt{-4Q^2}}{2}$$

$$= \frac{-2P \pm 2Qi}{2}$$

$$D_1, D_2 = -P \pm Qi$$

$$CF = e^{-Px} [C_1 \cos Qx + C_2 \sin Qx]$$

Note:

If  $y = C_1 y_1 + C_2 y_2 + C_3 y_3 + \dots$  is the complete solution of homogeneous differential eqn  $F(D)y = 0$  then each one of  $y_1, y_2, y_3, \dots$  is linearly independent solution of the homogeneous of linear differential eqn  $F(D)y = 0$ .

Ques:  $y_1, y_2$  are linearly independent solns of the corresponding linearly indepe homogeneous eqn of  $F(D)y = X$  then  $y_1, y_2$  is a soln of which of the following eqns

(a)  $F(D) = 0$

(b)  $X = 0$

(c)  $F(D)y = X$

✓ (d)  $F(D)y = 0$

$$e^{3x} \rightarrow D=3, \quad e^{-3x} \rightarrow D=-3$$

$$y'' - 9y = 0$$

$$D^2 - 9 = 0$$

$$(D-3)(D+3) = 0$$

$$y = e^{3x} + e^{-3x}$$

$\sin 3x, \cos 3x$  are linearly independent.

$$CF = C_1 \cos 3x + C_2 \sin 3x$$

$$D = \pm 3i$$

$$y'' + 9y = 0$$

$$(D^2 + 9)y = 0$$

$$y'' + 9y = 0$$

$e^{ix}, e^{-ix}$  are linearly independent.

$$D = \pm i$$

$$(D^2 + 1)y = 0$$

23

\*  $e^{3x}$ ,  $e^{-3x}$  are linearly independent soln of -

(a)  $\frac{d^2y}{dx^2} - 6\frac{dy}{dx} + 9y = 0$  (b)  $\frac{d^3y}{dx^3} + 2\frac{d^2y}{dx^2} + 3\frac{dy}{dx} + y = 0$

✓ (c)  $\frac{d^4y}{dx^4} - 81y = 0$

(d) None

Order  $\geq$  No. of indep. solns

\*  $y'''' + y'' + y' + y = 0$

→

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

$$D^2(D+1) + (D+1) = 0 \quad \therefore (D^2+1)(D+1) = 0$$

$$D^2 = 0, \quad D^2 = -1, \quad D = -1$$

$$\therefore D = \pm i$$

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

\*  $\frac{d^4y}{dx^4} + a^4y = 0$

$$D^4 + a^4 = 0$$

$$(D^2 + a^2)^2 - 2D^2a^2 = 0$$

$$(D^2 + a^2)^2 - (\sqrt{2}Da)^2 = 0$$

$$(D^2 + a^2 + \sqrt{2}Da)(D^2 + a^2 - \sqrt{2}Da) = 0$$

$$D^2 + \sqrt{2}aD + a^2 = 0 \quad \& \quad D^2 - \sqrt{2}aD + a^2 = 0$$

$$\frac{-\sqrt{2}a \pm \sqrt{2a^2 - 4a^2}}{2}$$

$$\frac{-\sqrt{2}a \pm \sqrt{-2a^2}}{2}$$

$$\frac{-\sqrt{2}a \pm \sqrt{2}ai}{2}$$

$$\frac{-a}{\sqrt{2}} \pm \frac{ai}{\sqrt{2}}$$

$$\frac{a}{\sqrt{2}} \pm \frac{ai}{\sqrt{2}}$$

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

$$* \quad \frac{d^2f}{dn^2} + 4\frac{df}{dn} + 4f = 0$$

$$(a) \quad f_1 = e^{-2n}, \quad f_2 = e^{2n} \quad \times (c) \quad f_1 = ne^{-2n}, \quad f_2 = ne^{2n}$$

$$(b) \quad f_1 = e^{-2n}, \quad f_2 = ne^{2n} \quad (d) \quad f_1 = ne^{-2n}, \quad f_2 = e^{2n}$$

$$* \quad \text{The D.E. } \frac{d^2y}{dx^2} + 2 \cos a \frac{dy}{dx} - 3y = x^2 \quad \text{is}$$

(a) Homogeneous linear D.E. (b) Non homogeneous linear eq with constant coeff

(c) Non linear D.E. order 2 (d) Linear D.E.

24

The sol<sup>n</sup> of

$$* \frac{d^2 i}{dt^2} + \frac{R}{L} \frac{di}{dt} + \frac{i}{Lc} = 0 \quad \text{where } R^2 c = 4L$$

(a)  $e^{Rt/2L}$

(b)  $te^{Rt/L}$

(c)  $e^{-Rt/L}$

✓ (d)  $te^{-Rt/2L}$

$$D^2 + \frac{R}{L} D + \frac{1}{Lc} = 0$$

$$D_1, D_2 = \frac{-\frac{R}{L} \pm \sqrt{\frac{R^2}{L^2} - \frac{4}{Lc}}}{2}$$

$$= \frac{-\frac{R}{L} \pm \sqrt{\frac{R^2 c - 4L}{L^2 c}}}{2}$$

$$= \frac{-R \pm 0}{2L}$$

$$D_1, D_2 = -\frac{R}{2L}, -\frac{R}{2L}$$

$$y = (C_1 + C_2 t) e^{-Rt/2L}$$

$$\therefore y = C_1 e^{-Rt/2L} + C_2 t e^{-Rt/2L}$$

$$* \frac{d^2y}{dx^2} + \frac{4dy}{dx} + 13y = 0$$

$$\text{with } y(0)=0 \quad \& \quad y'(0)=1$$

$$\rightarrow D^2 + 4D + 13 = 0$$

$$D_1, D_2 = \frac{-4 \pm 6i}{2}$$

$$= -2 \pm 3i$$

$$y = e^{-2x} [C_1 \cos 3x + C_2 \sin 3x]$$

$$\text{at } x=0, y=0 \Rightarrow C_1=0$$

$$y = C_2 e^{-2x} \sin 3x$$

$$y' = C_2 [-2e^{-2x} \sin 3x + \cos 3x e^{-2x}]$$

$$y'(0)=1$$

$$\therefore C_2 = 1/3$$

$$\boxed{y = \frac{e^{-2x}}{3} \sin 3x}$$



25

\*  $9 \frac{d^2 y}{dx^2} - 6 \frac{dy}{dx} + y = 0$  with  $y(0)=3$  &  $y'(0)=1$

→

$$9D^2 - 6D + 1 = 0$$

$$\therefore D = \frac{1}{3}, \frac{1}{3}$$

$$y = (C_1 + C_2 x) e^{x/3}$$

$$y(0)=3 \Rightarrow \boxed{3 = C_1}$$

$$\therefore y = 3 + C_2 x e^{x/3}$$

$$y' = C_2 \left[ \frac{x}{3} e^{x/3} + e^{x/3} \right]$$

$$y'(0)=1$$

$$\boxed{0 = C_2}$$

$$\boxed{y = (3 + 0x) e^{x/3}}$$

$$\boxed{y = 3 e^{x/3}}$$

\*  $\frac{d^2 y}{dx^2} + \lambda y = 0$  with  $y(0) = 0$  and  $y(\pi) = 0$

(a)  $y = \sum_{n=1}^{\infty} c_n \sin nx$  (b)  $y = \sum_{n=1}^{\infty} c_n e^{inx}$

(c)  $y = \sum_{n=1}^{\infty} c_n \sin nx$  (d)  $y = \sum_{n=1}^{\infty} c_n e^{inx}$

\* Direct put cond<sup>n</sup> in options for  $y(0)=0$  \*

\*  $\frac{d^2 y}{dx^2} + \lambda y = 0$  where  $L$  is a constant &  $y(0)=0$  &  $y(L)=0$

(a)  $y = e^{\lambda x}$  (b)  $y = e^{-\lambda x}$

Here check both cond<sup>n</sup> then c & d satisfies

(c)  $y = e^{i\lambda x}$  (d)  $y = e^{-i\lambda x}$

so from roots of A.E

(d) is ans

$D = \pm i\lambda$

$y = c_1 e^{i\lambda x} + c_2 e^{-i\lambda x}$

\* For what value of  $\lambda$  the D.E  $\frac{d^2 y}{dx^2} + \lambda y = 0$  with  $y(0)=0$  and  $y(\pi)=0$  will have non-trivial sol<sup>n</sup>

and  $y(\pi)=0$  will have non-trivial sol<sup>n</sup> Non-zero

(a)  $\lambda = 1, 2, 3, \dots$

(b)  $\lambda = 1/4, 9/4, \dots$

$y(0)=0 \Rightarrow y = c_1 \sin \lambda x$

$y(\pi)=0 \Rightarrow c_1 \sin \lambda \pi = 0$

(c)  $\lambda = 1, 3, 5, \dots$  (d)  $\lambda = 1, 2, 3, \dots$

$\sin \lambda \pi = 0$   
 $= \sin n\pi$

$D = \pm i\lambda$

$y = c_1 \cos \lambda x + c_2 \sin \lambda x$

$\lambda = n = 1, 2, 3, \dots$

Linked

1) \* The complete sol<sup>n</sup> of the differential eqn  $\frac{d^2y}{dx^2} + p\frac{dy}{dx} + qy = 0$  is  $y = C_1 e^{-x} + C_2 e^{-3x}$  then values of  $p$  &  $q$  are -

(a)  $p=3, q=3$       (b)  $p=4, q=3$

(c)  $p=4, q=4$       (d)  $p=3, q=4$

→  $(D+1)(D+3)y = 0$

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

$D^2y + 4Dy + 3y = 0$

$p=4, q=3$

2) \* The sol<sup>n</sup> of  $\frac{d^2y}{dx^2} + p\frac{dy}{dx} + (q+1)y = 0$  is

→ (a)  $x e^{2x}$     (b)  $e^{2x}$     (c)  $x e^{-2x}$     (d)  $x e^{2x}$

→  $y'' + 4y' + 4y = 0$

$D^2 + 4D + 4 = 0$

$(D+2)^2 = 0$

$D = -2, -2$

$y = (C_1 + C_2 x) e^{-2x} = x e^{-2x}$  if  $C_1 = 0, C_2 = 1$

## Particular Integrals :-

$$F(D)y = X$$

$$PI = \left[ \frac{1}{F(D)} \right] X$$

I ↓	II ↓	III ↓	IV ↓	↓
$e^{ax}$ or constant	$\sin ax$ or $\cos bx$	$x^m$ or poly. in $x$	$e^{ax} \cdot v$ ↓ $\sin ax, \cos bx,$ $x^m, \text{poly. in } x$	

Case I -  $X = e^{ax}$  or constant

$$PI = \left[ \frac{1}{F(D)} \right] e^{ax} = \frac{1}{F(a)} e^{ax} \quad (\text{where } F(a) \neq 0)$$

Replace 'D' by 'a' in  $f^n$   $f(D)$

if  $f(a) = 0$  then

$$PI = x \left[ \frac{1}{F'(D)} \right] e^{ax}$$

Replace 'D' by 'a' in  $F'(D)$

$$PI = x \left[ \frac{1}{F'(a)} \right] e^{ax} \quad (F'(a) \neq 0)$$

28

if  $F'(a)=0 \Rightarrow PI = x^2 \left( \frac{1}{F''(a)} \right) e^{ax} \quad (F''(a) \neq 0)$

\* P.I. of  $\frac{d^2y}{dx^2} + 2\frac{dy}{dx} + 7y = e^{-2x}$

→

$$PI = \frac{1}{D^2 + 2D + 7} e^{-2x} = \frac{1}{(-2)^2 + 2(-2) + 7} e^{-2x}$$

$$PI = \frac{e^{-2x}}{7}$$

\* P.I. of  $\frac{d^2y}{dx^2} - 9y = e^{3x} + 3$

→

$$PI = \frac{1}{D^2 - 9} (e^{3x} + 3e^{0x})$$

$$= x \left( \frac{1}{2D} \right) e^{3x} + 3 \frac{1}{0-9} e^{0x}$$

$$= \frac{x e^{3x}}{6} + \frac{3}{-9}$$

$$\therefore PI = \frac{x e^{3x}}{6} - \frac{1}{3}$$

V PI of  $\frac{dy}{dx^2} + 4\frac{dy}{dx} + 4y = e^{-2x}$

PI =  $\left[ \frac{1}{D^2 + 4D + 4} \right] e^{-2x} = x \left( \frac{1}{2D + 4} \right) e^{-2x} = x^2 \left( \frac{1}{2} \right)$

~~$\frac{x^2}{2} e^{-2x}$~~

PI =  $\frac{x^2}{2} e^{-2x}$

\* 'a' is the root of the A.E. of  $F(D)y = e^{ax}$  then p.I is  
(k constant,

(a)  $k e^{-ax}$  (b)  $k e^{ax}$  (c)  $k x e^{ax}$  (d)  $k x e^{-ax}$  ✓

\* Case II -

$x = \sin ax$  (or)  $\cos bx$  ( $\sin(ax+b)$  or  $\cos(ax+d)$ )

PI =  $\left[ \frac{1}{F(D)} \right] \sin ax = \left[ \frac{1}{F(-a^2)} \right] \sin ax$  ( $F(-a^2) \neq 0$ )

Replace 'D' by '-a<sup>2</sup>' in F(D)

if  $F(-a^2) = 0$  -

PI =  $x \left[ \frac{1}{F'(D)} \right] \sin ax = \frac{x}{F'(a^2)} \sin ax$

replace 'D' by '-a<sup>2</sup>' in F'(D)

29

\* PI of  $\frac{d^4y}{dx^4} + \frac{d^2y}{dx^2} + 3y = \cos 3x$

→

$$PI = \frac{1}{D^4 + D^2 + 3} \cos 3x = \frac{1}{(-9)^2 + (-9) + 3} \cos 3x$$

$$PI = \frac{\cos 3x}{75}$$

\* PI of  $\frac{d^2y}{dx^2} + 4y = \cos(2x+4) + e^{-2x}$

→

$$PI = \frac{1}{D^2 + 4} (\cos(2x+4) + e^{-2x})$$

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

$$= \frac{x}{2} \frac{\sin(2x+4)}{2} + \frac{e^{-2x}}{8}$$

$$\therefore PI = \frac{x \sin(2x+4)}{4} + \frac{e^{-2x}}{8}$$

\* PI of  $\frac{d^3y}{dx^3} + \frac{d^2y}{dx^2} + 2 \frac{dy}{dx} + 2y = \sin x$

→

$$PI = \frac{1}{D^3 + D^2 + 2D + 2} \sin x$$

$$(-1)D + (-1) + 2D + 2$$

$$D^2$$

$$\frac{D^2}{D^2 + 2D + 2}$$

$$\frac{D^2}{D^2 + 2D + 2}$$

$$\cos x - \sin x$$

$$PI = \frac{\sin x - \cos x}{2}$$

\* CASE III  $x = x^m$  or poly. in  $x$  ( $m$  is +ve integer)

$$PI = \frac{1}{F(D)} x^m = \frac{x^m}{F(D)}$$

$$= \frac{1}{[1 + \phi(D)]^r} x^m$$

taking

\* is least power common in  $F(D)$

$$* PI = \frac{D^2}{D^2 + 2D + 2} \cdot \frac{D^2}{D^2} = \frac{D^2}{D^2 + 2D + 2}$$

→

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

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



30

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

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

$$\therefore \text{PI} = \frac{x^2 - 2x + 3}{2}$$

\* PI of  $\frac{d^3y}{dx^3} + 3\frac{d^2y}{dx^2} = x^3 + 3x$

→

$$\text{PI} = \frac{1}{D^3 + 3D^2} (x^3 + 3x) = \frac{1}{3D^2 \left[ 1 + \frac{D}{3} \right]} (x^3 + 3x)$$

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

$$= \frac{1}{3D^2} \left[ 1 - \frac{D}{3} + \frac{D^2}{9} - \frac{D^3}{27} + \dots \right] (x^3 + 3x)$$

$$= \frac{1}{3D^2} \left[ x^3 + 3x - \frac{3x^2}{3} - 1 + \frac{6x}{9} - \frac{6}{27} \right]$$

$$= \frac{1}{3D^2} \left[ x^3 - x^2 + \frac{33x}{9} - \frac{33}{27} \right] = \frac{1}{3D^2} \left[ x^3 - x^2 + \frac{11x}{3} - \frac{11}{9} \right]$$

$$= \frac{1}{3} \left[ \frac{x^5}{20} - \frac{x^3}{12} + \frac{11x^2}{18} - \frac{11x}{18} \right]$$

\* Case IV :-  $x = e^{ax} \cdot v$

$$PI = \left[ \frac{1}{F(D)} \right] (e^{ax} \cdot v) = e^{ax} \left[ \frac{1}{F(D+a)} \right] v$$

Replace 'D' by 'D+a' in F(D)

