

First Order Differential Equation.

$$* \frac{d^2y}{dx^2} + \left(\frac{dy}{dx}\right)^4 = 1$$

This eqⁿ is 2nd order diff. eqⁿ.
Degree of this eqⁿ is 1.

Degree is the ^{order} power of highest power in the eqⁿ.

* Variable Separable:

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

(ii) Separate the variable x and y.

(iii) Take the integration both the sides.

(iv) General Solutions.

$$\text{Eq. 1)} \frac{dy}{dx} = e^{x-y} + x^2 e^{-y}$$

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

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

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

$$\therefore e^y = e^x + \frac{x^3}{3} + C$$

$$2) 2xydx + x^2dy = 0$$

$$\therefore 2xy dx = -x^2 dy$$

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

$$2\ln x = -\ln y + C$$

$$2\ln x + \ln y = C$$

~~$$3) xy \frac{dy}{dx} = 1 + x + y + xy$$~~

~~$$xy \frac{dy}{dx} (1 + \dots)$$~~

~~$$xy \frac{dy}{dx} - xy = 1 + x + y$$~~

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

~~$$\frac{dy}{dx} - 1 = \frac{1}{xy} + \frac{1}{y} + \frac{1}{x}$$~~

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$$3) xy \frac{dy}{dx} = 1 + x + y + xy$$

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

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

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

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

$$\therefore \int 1 dy - \int \frac{1}{1+y} dy = \int \frac{1}{x} dx + \int 1 dx$$

$$y - \ln(1+y) = \ln x + x + c.$$

$$4) 3e^x \tan y dx + (1+e^x) \sec^2 y dy = 0$$

$$\frac{3e^x}{1+e^x} dx = - \cancel{\sec^2 y} \frac{-\sec^2 y dy}{\tan y}$$

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

$$3 \ln(1+e^x) = -\ln(\tan y) + \ln C$$

$$\ln[(1+e^x)^3 \cdot \tan y] = \ln C$$

$x^3 \sin u = ?$

* Exact differential equation:

A diff. eqⁿ $M dx + N dy = 0$ is said to be exact if it satisfy the necessary & sufficient condition

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

(i) Test the condition

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

(ii) $\int_M dx + \int_{y \text{ const}} (\text{Terms of } N \text{ free from } x) dy = C$

iii) General solution.

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

$$M = x^4 - 2xy^2 + y^4$$

$$N = -2x^2y + 4xy^3 + \sin y$$

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

$$\cancel{\frac{\partial N}{\partial x}} = 4xy - 4y^3$$

$$\frac{\partial M}{\partial y} = -4xy + 4y^3$$

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

$$\boxed{- \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}} \rightarrow \text{Exact}$$

General solution is

$$\int M dx + \int (\text{Terms of } N \text{ free from } x) dy = C$$

$$\int x^4 - 2x^2y^2 + y^4 dx + \int -\sin y dy = C$$

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

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

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

$$M = ye^x$$

$$N = 2y + e^x$$

$$\frac{\partial M}{\partial y} = e^x$$

$$\frac{\partial N}{\partial x} = e^x$$

$$\left| \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \right] \rightarrow \text{exact}$$

$$\int M dx + \int \begin{matrix} \text{Terms of } N \\ \text{free from } x \end{matrix} dy = C$$

$$\int ye^x dx + \int 2y dy = C$$

$$\boxed{ye^x + y^2 = C}$$

~~$$3) \frac{dy}{dx} + \frac{ycosx + sin y + y}{sin x + xcosy + x} = 0$$~~

~~$$(sin x + xcosy + x) \cancel{\frac{dx}{dx}} + \cancel{\frac{dy}{y cos}}$$~~

$$3) \frac{dy}{dx} + \frac{ycosx + siny + y}{sinx + xcosy + x} = 0$$

$$(ycosx + siny + y)dx + (sinx + xcosy + x)dy = 0$$

$$M = ycosx + siny + y$$

$$N = sinx + xcosy + x$$

$$\frac{\partial M}{\partial y} = cosx + cosy + 1$$

$$\frac{\partial N}{\partial x} = cosx + cosy + 1$$

$$\boxed{\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}} \rightarrow \text{Exact}$$

$$\int M dx + \int \underset{\text{Free from } x}{\text{Terms of } N} dy = C$$

$$\int (ycosx + siny + y)dx + \int 0 dy = C$$

$$y \sin x + siny - x + \textcircled{1} = C$$

~~$$y(\sin x + 1) + x(\sin y + 1) = C$$~~

~~$$y(\sin x + 1) + x(\sin y + 1) = C$$~~

$$y \sin x + x \sin y + yx = \textcircled{2} C$$

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- * Integrating Factor (I.F.):
- Sometimes diff. eqⁿ is not exact which can be converted to exact diff. eqⁿ by multiplying some suitable factor.
- Therefore such a factor is called integrating factor (I.F.)

- * rules for finding Integrating factors.

⇒ Case 1: If $Mx + Ny \neq 0$ and the eqⁿ is homogeneous then $\frac{1}{Mx + Ny}$ is an integrating factor.

1) Solve $(xy - 2y^2)dx - (x^2 - 3xy)dy = 0$

(1)

$$\therefore Mdx + Ndy = 0$$

$$\therefore M = xy - 2y^2$$

$$N = -x^2 + 3xy$$

$$\frac{\partial M}{\partial y} = x - 4y$$

$$\frac{\partial N}{\partial x} = -2x + 3y$$

$$\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x} \Rightarrow \text{Non exact}$$

$$Mx + Ny = \frac{x^2y}{xy^2} - 0 - 2xy^2 - x^3y + 3xy^2 \\ = \frac{1}{y^2} - 2x - x^3y + 3xy^2 \neq 0$$

$Mx + Ny \neq 0$ & eqn is homogeneous.

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$$\frac{1}{Mx + Ny} = \frac{1}{xy^2} \text{ is I.F.}$$

Now, multiplying I.F. with eqn ①

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

The general solution is

$$\int_{y \text{ const.}} M dx + \int_{\text{free from } x} (\text{Terms of } N) dy = 0 C$$

$$\int_{y \text{ const.}} \left(\frac{1}{y} - \frac{2}{x} \right) dx + \int \frac{3}{y} dy = C$$

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

\Rightarrow Case 2 : If $Mx - Ny \neq 0$ & the eqⁿ can be written in the form

$\int f_1(x, y) dx + x f_2(xy) dy = 0$ then

$\frac{1}{Mx - Ny}$ is an I. F.

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

~~$M = (x^2y^2 + 2)y$~~ $= x^2y^3 + 2y$
 $N = (2 - 2x^2y^2)x = 2x - 2x^3y^2$

$$\frac{\partial M}{\partial y} = 2x^2y^3 + 3x^2y^2 + 2$$

$$\frac{\partial N}{\partial x} = 2 - 6x^2y^2$$

$$\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x} \Rightarrow \text{Non exact.}$$

~~After multiplying eqⁿ (1) with~~

$$Mx - Ny = x^3y^3 + 2xy - 2xy + 2x^3$$

$$= 3x^3y^3 \neq 0$$

M_x - N_y + 0 \Rightarrow eqⁿ consider

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Now, multiplying T₁ with eqⁿ ②

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

The general solution is

$$\int M dx + \int \text{Term of } N \text{ free from } x dy = c$$

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

$$\frac{1}{3} \log x + \frac{x}{3y^2} \cdot \left(\frac{-1}{2x^2} \right) + -\frac{2}{3} \log y = c$$

$$\frac{\log x}{3} - \frac{1}{3x^2y^2} - \frac{2}{3} \log y = c$$

Linear Diff. eqⁿ

The diff. eqⁿ of the form $\frac{dy}{dx} + P(x)y = Q(x)$

$\frac{dy}{dx} + P(x)y = Q(x)$ is called a
first order diff. eqⁿ.

Working rule:

(i) Write the eqⁿ in the form of $\frac{dy}{dx}$

$$\frac{dy}{dx} + P(x)y = Q(x) \quad \text{or} \quad \frac{dx}{dy} + P(y)x = Q(y)$$

(ii) Find the integrating factor

$$I.F. = e^{\int P(x)dx}$$

$$I.F. = e^{\int P(y)dy}$$

(iii) The general solution is given by

$$y(I.F.) = \int Q(x)(I.F.) dx + C$$

$$x(I.F.) = \int Q(y)(I.F.) dy + C$$

$$1) \frac{dy}{dx} + 2xy = e^{-x^2}$$

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$$P(x) = 2x$$

$$Q(x) = e^{-x^2}$$

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

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

$$= e^{x^2}$$

general solution is

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

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

$$ye^{x^2} = x + c$$

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

$$P(x) = \sin x$$

$$Q(x) = e^{\cos x}$$

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

$$= e^{\int \sin x dx}$$

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

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

$$ye^{-\cos x} = x + c$$

$$y = (x + c)e^{\cos x}$$

$$3) (x^2 + 1) \frac{dy}{dx} + 2xy = 4x^2$$

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

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

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

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

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

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

$$y \frac{e^{\int P(x) dx}}{(x^2 + 1)} = \int \frac{4x^2}{x^2 + 1} \cdot \frac{(x^2 + 1)}{x^2 + 1} + C$$

$$y(x^2 + 1) = \int \frac{4x^2}{(x^2 + 1)^2} + C$$

$$y(x^2 + 1) = \frac{4}{3} x^3 + C$$

$$4) x \log x \frac{dy}{dx} + y = 2 \log x$$

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

$$P(x) = \frac{1}{x \log x}$$

$$Q(x) = \frac{2}{x}$$

$$\begin{aligned} I.F. &= e^{\int P(x) dx} \\ &= e^{\int \frac{1}{x \log x} dx} \\ &= e^{\log(\log x)} dx \end{aligned}$$

$$I.F. = \log x$$

$$y(I.F.) = \int Q(x)(I.F.) dx + c$$

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

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

$$5) (x+1) \frac{dy}{dx} - y = e^{3x}(x+1)^2$$

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

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

$$Q(x) = e^{3x}(x+1)$$

$$I.F. = e^{\int P(x) dx}$$

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

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

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

$$y(I.F.) = \int Q(x)(I.F.) dx + C$$

$$\frac{y}{x+1} = \int \frac{e^{3x}(x+1)}{x+1} dx + C$$

$$\frac{y}{x+1} = \frac{e^{3x}}{3} + C$$

* Bernoulli Differential Equation :

A differential equation of the form

$$\frac{dy}{dx} + p(x)y = q(x)y^n$$

where $p(x)$ and $q(x)$ are the function of x or constant.

Type-1 Divide by y^n .

$$y^{-n} \frac{dy}{dx} + p(x)y^{1-n} = q(x)$$

$$\text{Suppose } y^{1-n} = u$$

Differentiate with respect to x

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

$$\frac{1}{1-n} y^{-n} \frac{dy}{dx} = \frac{1}{1-n} \frac{du}{dx}$$

$$\boxed{\frac{1}{1-n} \frac{dy}{dx} + p(x)u = }$$

Linear equation form

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

Solⁿ eqⁿ

$$u \cdot (\text{I.F.}) = \int q \cdot (\text{I.F.}) dx$$

Now, Solⁿ u is given by

$$y^{1-n} (\text{I.F.}) = \int q \cdot (\text{I.F.}) dx$$

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

Divide by y^2

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

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

Now, let $y^{-1} = v$

Diff. w.r.t. x

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

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

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

$$\therefore P(x) = \frac{1}{x} \quad Q(x) = -\frac{1}{x^2}$$

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

Solⁿ eqⁿ

$$y(I.F.) = \int Q(I.F.) dx$$

$$\frac{v}{x} = \int \frac{-1}{x^3} dx$$

$$\frac{v}{x} = \frac{1}{2x^2} + C$$

$$\boxed{y = \frac{1}{2x} + Cx}$$

$$\frac{1}{y} = \frac{1}{2x} + cx$$

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Type-2

$$\frac{dy}{dx} + P(x)y = Q(x)f(y)$$

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

divide by $e^y = f(y)$

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

Suppose, $e^{-y} = u$

$$-e^{-y} \frac{dy}{dx} = \frac{du}{dx}$$

$$e^{-y} \frac{dy}{dx} = -\frac{du}{dx}$$

$$\therefore -\frac{du}{dx} + \frac{u}{x} = \frac{1}{x^2}$$

$$\frac{du}{dx} - \frac{u}{x} = -\frac{1}{x^2}$$

$$P(x) = -\frac{1}{x} \quad Q(x) = -\frac{1}{x^2}$$

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

$$u \cdot \frac{1}{x} = \int -\frac{1}{x^2} \cdot \frac{1}{x} dx$$

$$\frac{u}{x} = \int -\frac{1}{x^3} dx$$

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

$$\therefore y = \frac{1}{2x} + cx.$$

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

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

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

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

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

divide by e^{-y} .

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

$$\text{Let } e^y = u$$

$$e^y \frac{du}{dx} = \frac{dy}{dx}$$

$$\frac{du}{dx} + ue^x = e^{2x}$$

$$P = e^x$$

$$C.S(x) = e^{2x}$$

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

Sol" is,

$$u(I.F.) = \int Q(I.F.) dx$$

$$u \cdot e^{e^x} = \int e^{2x} \cdot e^{e^x} dx$$

$$u \cdot e^{e^x} = \int e^{2x+e^x} dx$$

$$u \cdot e^{e^x} = \int e^x (e^{e^x}) e^x dx$$

Suppose $e^x = t$

$$e^x dx = dt$$

$$u \cdot e^{e^x} = \int t e^t \cdot dt + c$$

$$= [t e^t - e^t] + c$$

$$u e^{e^x} = e^x \cdot e^{e^x} - e^{e^x} + c$$

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

$$e^y = (e^x - 1) + c e^{-e^x}$$

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

divide by $\cos y$

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

or

$$\frac{\tan y}{\cos y} \frac{dy}{dx} + \tan x \sec y = \cos^2 x$$

Let $\sec y = u$

$$\sec y \tan y \frac{dy}{dx} = \frac{du}{dx}$$

$$\frac{\tan y}{\cos y} \frac{dy}{dx} = \frac{du}{dx}$$

$$\frac{dy}{dx} + \tan x \cdot y = \cos^2 x$$

$$\begin{aligned} I.F. &= e^{\int \tan x \, dx} \\ &= e^{\log |\sec x|} \\ &= \sec x \end{aligned}$$

$$y \cdot \sec x = \int \cos^2 x \sec x \, dx$$

$$y \sec x = \int \cos x \, dx$$

$$y \sec x = \sin x + C$$

$$\sec y \sec x = \sin x + C$$

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(LAB)

I.F.

Case III :

~~Case III~~ ~~Case IV~~

Let $M(x, y) dx + N(x, y) dy = 0$ is a

if $\frac{1}{N} \left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right) = f(x)$ then

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

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

~~Case IV~~ Let $M(x, y) dx + N(x, y) dy = 0$ is a

if $\frac{1}{M} \left(\frac{\partial N}{\partial y} - \frac{\partial M}{\partial x} \right) = f(y)$ then

$$I.F. = e^{\int f(y) \, dy}$$

General Solutions

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

$$M dx + N dy = 0$$

$$M = 2x^3 + 4y$$

$$N = -x$$

$$\frac{\partial M}{\partial y} = 4$$

$$\frac{\partial N}{\partial x} = -1$$

$$\left| \frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x} \right] \Rightarrow \text{Non exact diff. eq.}$$

$$\begin{aligned} \frac{1}{N} \left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right) &= -\frac{1}{x} [4 - (-1)] \\ &= -\frac{5}{x} \\ &= f(x) \end{aligned}$$

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

$$= e^{\int -5/x dx}$$

$$= e^{-5 \ln x}$$

$$= e^{\ln x^{-5}}$$

$$\text{I.F.} = x^{-5}$$

From eqⁿ(1)

$$\frac{1}{x^5} \left[\left(\frac{2x^3 + 4y}{1} \right) dx - x dy \right] = 0$$

$$\left(\frac{2}{x^2} + \frac{4y}{x^5} \right) dx - \frac{1}{x^4} dy = 0 \quad \text{--- (2)}$$

Comparing eqⁿ (2) with $M dx + N dy = 0$

$$M = \frac{2}{x^2} + \frac{4y}{x^5} \quad N = -\frac{1}{x^4}$$

$$\boxed{\frac{\partial M}{\partial y} = \frac{4}{x^5}}$$

$$\boxed{\frac{\partial N}{\partial x} = \frac{1}{x^5}}$$

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \Rightarrow \text{Exact}$$

$$\text{I.F.} = \frac{1}{x^5}$$

$$\int \limits_{x^5}^y M dx + \int \limits_{\text{free from } x}^{\text{Terms of } N} = C$$

$$\int \left(\frac{2}{x^2} + \frac{4y}{x^5} \right) dx - \int 0 dy = C$$

$$-\frac{2}{x} + \frac{4y}{x^4} \underset{x^4(-4)}{\cancel{\underline{\underline{+}}}} \pm \frac{c}{x^5}$$

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

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

2) Solve $2(y^3 - 4)dx + 5xy^2dy = 0$

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$$M = 2(y^3 - 4)$$

$$N = 5xy^2$$

(By case III)

$$\frac{\partial M}{\partial y} = 6y^2$$

$$\frac{\partial N}{\partial x} = 5y^2$$

$$\left| \frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x} \right] \rightarrow \text{Non exact diff eq}$$

$$f(x) = \frac{1}{5xy^2} (6y^2 - 5y^2)$$

$$f(x) = \frac{1}{5x}$$

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

$$= e^{\int \frac{1}{5x} dx}$$

$$= e^{\frac{1}{5} \ln x}$$

$$\text{I.F.} = x^{\frac{1}{5}}$$

$$\text{I.F.} [Mdx + Ndy] = 0$$

$$x^{\frac{1}{5}} [(2y^3 - 8)dx + 5xy^2dy] = 0$$

$$\left(\frac{2y^3x^{1/5}}{5} - \frac{8x^{1/5}}{5} \right) dx + (5y^2x^{1/5}) dy = 0$$

$$\int (2y^3x^{1/5} - 8x^{1/5}) dx + 0 = C$$

$$\therefore (2y^3 - 8) \int x^{1/5} dx = C$$

$$\therefore (2y^3 - 8) \left[\frac{x^{1/5+1}}{\frac{1}{5}+1} \right] = C$$

$$(2y^3 - 8) \left[\frac{x^{6/5}}{6/5} \right] = C$$

$\frac{5(2y^3 - 8)}{6} x^{6/5} = C$	or	$(2y^3 - 8)x^{6/5} = C'$
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~~Solve $2(y^3 - 4)dx + 5xy^2 dy = 0$~~

~~(By case IV)~~

~~$M = 2(y^3 - 4)$~~

~~$N = 5xy^2$~~

~~$\frac{\partial M}{\partial y} = 6y^2$~~

~~$\frac{\partial N}{\partial x} = 5y^2$~~

\Rightarrow solve $2(y^3 - 4)dx + 5xy^2dy = 0$

$$M = 2y^3 - 8$$

$$N = 5xy^2$$

(By case IV)

$$\frac{\partial M}{\partial y} = 6y^2$$

$$\frac{\partial N}{\partial x} = 5y^2$$

$$\left[\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x} \right] \rightarrow \text{Non exact diff. eqn}$$

$$f(x) = \frac{1}{M} \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right)$$

$$= \frac{1}{(2y^3 - 8)} (5y^2 - 6y^2)$$

$$= \frac{-y^2}{2y^3 - 8} - \int \frac{-}{2y^3 - 8}$$

$$I.F = e^{-\frac{1}{16}}$$

$$= \frac{(2y^3 - 8)^{-1/16}}{(2)(y^3 - 4)^{-1/16}}$$

$$\begin{aligned}
 T.F. &= e^{\int f(y) dy} \\
 &= e^{\int -\frac{y^2}{2y^3-8} dy} \\
 &= e^{+\frac{1}{6} \int \frac{-6y^2}{2y^3-8} dy} \\
 &= e^{\ln(2y^3-8)^{-\frac{1}{6}}} \\
 &= e^{(2y^3-8)^{-\frac{1}{6}}} \\
 &= (2)^{-\frac{1}{6}} (y^3-4)^{-\frac{1}{6}}
 \end{aligned}$$

$$(2y^3-8)^{-\frac{1}{6}} [M dx + N dy] = 0$$

$$(2y^3-8)^{-\frac{1}{6}} [(2y^3-8) dx + 5xy^2 dy] = 0$$

$$(2y^3-8)^{\frac{-1}{6}+1} dx + (2y^3-8)^{\frac{-1}{6}} 5xy^2 dy = 0$$

$$(2y^3-8)^{\frac{5}{6}} dx + 5(2y^3-8)^{\frac{-1}{6}} xy^2 dy = 0$$

$$M = (2y^3-8)^{\frac{5}{6}}$$

$$N = 5(2y^3-8)^{\frac{-1}{6}} xy^2$$

$$\frac{\partial M}{\partial y} = \frac{5}{6} (2y^3-8)^{\frac{5}{6}} (\partial y^2)$$

$$\frac{\partial N}{\partial x} = 5(2y^3-8)^{\frac{-1}{6}} y^2$$

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

The general solution is

$$\int M dx + \int \begin{matrix} \text{Terms of } N \\ \text{free from } x \end{matrix} dy = c$$

$$\int (2y^3 - 8)^{\frac{5}{6}} dx + 0 = c$$

$$(2y^3 - 8)^{\frac{5}{6}} \int dx = c$$

$$\boxed{(2y^3 - 8)^{\frac{5}{6}} \cdot x = c}$$

or

$$\boxed{(2y^3 - 8)x^{\frac{6}{5}} = c'}$$

$$3) \text{ solve } [\sin(x+y) + \cos(x+y)] dx + \cos(x+y) dy = 0$$

$$M = \sin(x+y) + \cos(x+y)$$

$$N = \cos(x+y)$$

$$\frac{\partial M}{\partial y} = \cos(x+y) - \sin(x+y)$$

$$\frac{\partial N}{\partial x} = -\sin(x+y)$$

$$f(x) = \frac{1}{N} \left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right)$$

$$= \frac{1}{\cos(x+y)} \left[\cancel{\cos(x+y)} \right]$$

$$f(x) = 1$$

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

$$\text{I.F.} = e^x$$

$$e^x [\sin(x+y) + \cos(x+y)] dx + e^x \cos(x+y) dy = 0$$

$$M = e^x [\sin(x+y) + \cos(x+y)]$$

$$\frac{\partial M}{\partial y} = e^x [\cos(x+y) - \sin(x+y)]$$

$$N = e^x \cos(x+y)$$

$$\frac{\partial N}{\partial x} = e^x [\sin(x+y)] + \cos(x+y) e^x$$

$$= e^x [\cos(x+y) - \sin(x+y)]$$

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

$$\int e^x [\sin(x+y) + \cos(x+y)] dx = c$$

~~$$\int e^x \sin(x+y) dx + \int e^x \cos(x+y) dx = c$$~~

$$\int e^x [\int e^x [F(x) + F'(x)] dx] = 0 \quad e^x F(x)$$

$$e^x \sin(x+y) = c$$

Case IV :

* Find the general solution of diff. eqⁿ.

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

$$M = x^2y$$

$$N = -x^3 - y^3$$

$$\frac{\partial M}{\partial y} = x^2$$

$$\frac{\partial N}{\partial x} = -3x^2$$

$$\boxed{\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}}$$

→ Non-exact
diff. eqⁿ.

$$f(y) = \frac{1}{M} \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right)$$

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

$$= \frac{0-4}{y}$$

$$I.F. = e^{\int f(y) \, dy}$$

$$= e^{\int \frac{-4}{y} \, dy}$$

$$= e^{\ln y^{-4}}$$

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

$$I.F. (Mdx + Ndy) = 0$$

$$\frac{x^2}{y^3} dx + \left(\frac{x^3}{y^4} + \frac{1}{y} \right) dy = 0$$

$$\frac{\partial M}{\partial y} = \frac{x^2}{y^4} (-3y^{-3}) - 3x^2 \cdot \cancel{\frac{1}{y}} \quad x^2 (-3y^{-4})$$

$$\frac{\partial N}{\partial x} = \frac{-1}{y^4} (3x^2)$$

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

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

$$\frac{1}{y^3} \left(\frac{x^3}{3} \right) - \ln y = C$$

$$\boxed{\frac{x^3}{3y^3} - \ln y = C}$$

* Case V

Let $M(x, y)dx + N(x, y)dy = 0$ is
non-exact diff. eqⁿ which can be
expressed as.

$$x^a y^b (M y dx + N x dy) + x^c y^d (P y dx + Q x dy) = 0$$

where, M, N, P, Q, a, b, c, d are constants
& $M, N, P, Q \neq 0$ then I.F. = $x^h y^k$

where h, k are obtained by solving
equations $\frac{a+h+1}{M} = \frac{b+k+1}{N}$ and

$$\frac{c+h+1}{P} = \frac{d+k+1}{Q}$$

1) Obtain the solution of

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

* Solution of Non-Linear differential Equation

Case I :

Equations Solvable for p

Consider the eqⁿ of 1st order with higher degree

$$a_n \left(\frac{dy}{dx} \right)^n + a_{n-1} \left(\frac{dy}{dx} \right)^{n-1} + \dots + a_1 \left(\frac{dy}{dx} \right) + a_0 = 0$$

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

$$a_n p^n + a_{n-1} p^{n-1} + \dots + a_1 p + a_0 = 0 ;$$

which is polynomial in terms of p.
which can be produced as multiplication of factors as

$$(p - \phi_1)(p - \phi_2)(p - \phi_3) \dots (p - \phi_n) = 0$$

The Solutions required only one arbitrary constant
and since C_i 's are arbitrary constants
choose $c_1 = c_2 = c_3 = \dots = c_n$

Thus, the General solution can be written as

$$F_1(x, y, c_1) F_2(x, y, c_2) \dots F(x, y, c_n) = 0$$

$$3) \text{ solve } \left(\frac{dy}{dx}\right)^2 - (x^2 + x) \frac{dy}{dx} + x^3 = 0 \quad (1)$$

$$\text{let } \frac{dy}{dx} = p$$

$$p^2 - (x^2 + x)p + x^3 = 0$$

$$\cancel{p^2 - 2(x^2 + x)p + \frac{(x^2 - x)}{2}}$$

$$-p^2 - px^2 + px + x^3 = 0$$

$$p(p - x^2)$$

$$p^2 - x^2$$

$$p(p - x^2) - x(p - x^2) = 0$$

$$(p - x)(p - x^2) = 0$$

(2)

Now,

$$p - x = 0$$

$$p = x$$

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

$$dy = x dx$$

$$y = \frac{x^2}{2} + c_1 \Rightarrow y - \frac{x^2}{2} - c_1 = 0 \quad (I)$$

$$p - x^2 = 0$$

$$p = x^2$$

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

$$y = \frac{x^3}{3} + c_2$$

3

$$y - \frac{x^3}{3} - c_2 = 0$$

From (I), (II) & (2)

The required general solution is

$$\left(y - \frac{x^2}{2} - c_1 \right) \left(y - \frac{x^3}{3} - c_2 \right) = 0$$

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

Let $\frac{dy}{dx} = p$ given eqn is first order third degree linear eqn which is solvable for p.

$$(x+2y)p^3 + (x+3y)p^2 + yp = 0$$

$$xp^3 + 2yp^3 + xp^2 + 3yp^2 + yp = 0$$

$$p(xp^2 + 2yp^2 + xp + 3yp + y) = 0$$

$$p(p+1)(xp + 2yp + y) = 0$$

$$p(p+1)[p(x+2y) + y] = 0 \quad \text{--- (2)}$$

$$\therefore p = 0$$

$$\frac{dy}{dx} = 0$$

$$y = C_1$$

--- (I)

$$p+1=0$$

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

$$y = -x + C_2$$

$$y + x - C_2 = 0$$

--- (II)

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

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

~~$$-x \ln y - 2y = x + C_3$$~~

~~$$x \ln y + 2y + x = -C_3$$~~

~~$$x(\ln y + 1) + 2y + C_3 = 0$$~~

--- (III)

~~From (I), (II), (III) & (2)~~

$$(y - c_1)(y + x - c_2) [x(\ln y + 1) + 2y + c_3] = 0$$

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

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

$$x dy + 2y dy + y dx = 0 \quad dx$$

$$xy + y^2 + xy = c_3$$

$$2xy + y^2 - c_3 = 0 \quad \text{--- (III)}$$

~~From (I), (II), (III) & (2)~~

$$(y + c_1)(y + x - c_2)(2xy + y^2 - c_3) = 0$$

* Equations Solvable for x .

Suppose eqⁿ

$(p - \phi_1)(p - \phi_2) \dots (p - \phi_n) = 0$ can be written
as $\frac{x}{y} = g(y, p)$

Differentiate the eqⁿ w.r.t. y ,

$$\frac{dx}{dy} = h\left(\frac{x}{y}, p, \frac{dp}{dy}\right) \Rightarrow \frac{1}{p} \frac{dy}{dx} = h\left(\frac{x}{y}, p, \frac{dp}{dy}\right)$$

After simplifying, eqⁿ turns into

$$f\left(\frac{x}{y}, p, \frac{dp}{dy}\right) = 0;$$

which is the 1st order, 1st degree diff. eqⁿ
with dependent variable ~~variable~~ p and
independent variable y .

Suppose it's solution is $g\left(\frac{x}{y}, p, c\right) = 0$
which is 1st degree order 1st degree diff. eqⁿ
with dependent variable $\frac{x}{y}$ and independent
variable y .

1) Find general solution of $xe^y - p$

$$xe^{-y} = p^2$$

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

$$x = p^2 e^y$$

(*)

derivation w.r.t. y .

$$\frac{dx}{dy} = e^y \left(2p \frac{dp}{dy} \right) + p^2 e^y.$$

$$\frac{1}{p} = e^y \left(2p \frac{dp}{dy} + p^2 \right)$$

$$1 = e^y p^2 \left(2 \frac{dp}{dy} + p \right)$$

$$e^y p^2 \left(2 \frac{dp}{dy} + p \right) - 1 = 0$$

$$e^y p^3 + 2e^y p^2 \frac{dp}{dy} - 1 = 0$$

(2)

Assuming $p^3 = u$

$$3p^2 \frac{dp}{dy} = \frac{du}{dy}$$

$$e^y \cdot u + \frac{2}{3} e^y \frac{du}{dy} - 1 = 0$$

1) Find general solution of $x e^{-y} - p^2 = 0$ ————— (3)

$$x e^{-y} = p^2$$

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

$$x = p^2 e^y$$

(*)

derivation w.r.t. y .

$$\frac{dx}{dy} = e^y \left(2p \frac{dp}{dy} \right) + p^2 e^y.$$

$$\frac{1}{P} = e^y \left(2p \frac{dp}{dy} + p^2 \right)$$

$$1 = e^y p^2 \left(2 \frac{dp}{dy} + p \right)$$

$$e^y p^2 \left(2 \frac{dp}{dy} + p \right) - 1 = 0$$

$$e^y p^3 + 2e^y p^2 \frac{dp}{dy} - 1 = 0$$

(2)

Assuming $p^3 = u$

$$3p^2 \frac{dp}{dy} = \frac{du}{dy}$$

$$e^y \cdot u + \frac{2}{3} e^y \frac{du}{dy} - 1 = 0$$

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

$$\frac{dy}{dy} + \frac{3}{2} y - \frac{3}{2} e^{-y} = 0$$

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

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

which is linear diff. eqn

General solution :

$$(I.F.) y = \int (I.F.) Q dy + c$$

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

$$= e^{\int \frac{3}{2} y dy}$$

$$I.F. = e^{\frac{3}{2} y}$$

$$G.S. \rightarrow (e^{\frac{3}{2} y}) y = \int e^{\frac{3}{2} y} \cdot \frac{3}{2} e^{-y} dy + c$$

$$e^{\frac{3}{2} y} \cdot y = \frac{3}{2} \int e^{y(\frac{3}{2} - 1)} dy + c$$

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

$$e^{\frac{3}{2}y} \cdot y = \frac{3}{2} e^{\frac{1}{2}y} \cdot e^{-y}$$

$$e^{\frac{3}{2}y} \cdot y = \frac{3}{2} \frac{e^{\frac{1}{2}y}}{e^{\frac{1}{2}y}} + C$$

$$e^{\frac{3}{2}y} \cdot y = 3e^{\frac{1}{2}y} + C$$

$$e^{\frac{3}{2}y} \cdot p^3 = 3e^{\frac{1}{2}y} + C$$

$$p^3 = \frac{3e^{\frac{1}{2}y}}{e^{\frac{3}{2}y}} + ce^{-\frac{3}{2}y}$$

$$p^2 = \left(3e^{-\frac{1}{2}y} + ce^{\frac{2}{3}y} \right)^{\frac{3}{3}}$$

$\frac{1}{2}, -\frac{3}{2}, -\frac{1}{2}$

From $\textcircled{*}$

~~$$\frac{x}{e^y} = \left(3e^{-\frac{1}{2}y} + ce^{\frac{2}{3}y} \right)^{\frac{2}{3}}$$~~

$$\frac{x}{e^y} = \left(3e^{-\frac{1}{2}y} + ce^{-\frac{2}{3}y} \right)^{2/3}$$

is required
general solution
of given eqn.

$f(x, y, c)$

2) Find the singular solution & general solution
of

$$y + px = x^4 p^2$$

$$y = x^4 p^2 - px$$

derivatives w.r.t. x.

$$\frac{dy}{dx} = 4x^3 p^2 + 2p \frac{dp}{dx} (x^4) - \left(p + x \frac{dp}{dx} \right)$$

$$P = 4x^3 p^2 + 2p \frac{dp}{dx} x^4 - p - x \frac{dp}{dx}$$

$$2P = 4x^3 p^2 + \frac{dp}{dx} (2px^4 - x)$$

$$0 = 4x^3 p^2 + \left(2px^4 - x \right) \frac{dp}{dx} - 2P = 0$$

* Higher Order linear differential equations (Homogeneous System)

General form:

$$\text{and } \frac{d^n y}{dx^n} + a_{n-1} \frac{d^{n-1} y}{dx^{n-1}} + \dots + a_1 y + a_0 = R_x \quad (\text{non homogeneous})$$

$$\text{and } \frac{d^n y}{dx^n} + a_{n-1} \frac{d^{n-1} y}{dx^{n-1}} + \dots + a_1 y + a_0 = 0 \quad (\text{homogeneous})$$

Solutions method for homogeneous diff. eqn.

Step: 1) $\frac{d}{dx} = D$ \longrightarrow operator form.

2) Replace D by m \rightarrow auxiliary equation.

3) Make the factors & get values of m

4) Use the chart: ————— *

* General solution of higher order diff. eqn

= $y_c = C.F.$ (Complementary factor)

General solution of non-homogeneous diff. eqn

= $y_c + y_p$

y_p = Particular Integral

Values of
Real Comp.
values of
m's are

Imaginary Solution
m's are

↓

Real

↓

I (\neq)

Non-Repeated
(Let $m_1, m_2, m_3, \dots, m_n$ are different roots)

$$y_c = C_1 e^{m_1 x} + C_2 e^{m_2 x} + C_3 e^{m_3 x} + \dots$$

A

C ($=$)

Repeated
(Let $m_1 = m_2 = \dots = m_n$ are n equal roots)

$$y_c = e^{mx} (C_1 + C_2 x + C_3 x^2 + \dots)$$

↓

II (\neq)

Non-Repeated
(Let $m_1 = \alpha_1 \pm i\beta_1, m_2 = \alpha_2 \pm i\beta_2, \dots, m_n = \alpha_n \pm i\beta_n$ are different roots)

$$y_c = e^{\alpha_1 x} (C_1 \cos \beta_1 x + C_2 \sin \beta_1 x) + e^{\alpha_2 x} (C_3 \cos \beta_2 x + C_4 \sin \beta_2 x) + \dots + e^{\alpha_n x} (C_5 \cos \beta_n x + C_6 \sin \beta_n x) + \dots$$

↓

Complex Conjugate

Repeated
(Let $\alpha_1 \pm i\beta_1 = \alpha_2 \pm i\beta_2 = \dots = \alpha_n \pm i\beta_n = x \pm i\beta$ are n equal roots)

$$y_c = e^{x x} [(C_1 + C_2 x + \dots) \cos \beta x + (C_3 + C_4 x + \dots) \sin \beta x]$$

$$1) \text{ Solve } \frac{d^2y}{dx^2} + \frac{dy}{dx} - 6y = 0$$

The differential operator is

$$D^2y + Dy - 6y = 0 \quad (\because \frac{d}{dx} = D)$$

$$\text{A.E.} \Rightarrow (m^2 + m - 6)y = 0$$

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

$$(m+3)(m-2) = 0$$

$$m = +2, m = -3$$

real and non repeated roots.

$$y_c = c_1 e^{2x} + c_2 e^{-3x}$$

$$2) \text{ Solve } \frac{d^2y}{dx^2} - 2 \frac{dy}{dx} - y = 0$$

The differential operator is

$$D^2y - 2Dy - y = 0$$

$$\text{A.E.} \Rightarrow (m^2 - 2m - 1)y = 0$$

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

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

$$(m-1)^2 - (\sqrt{2})^2 = 0$$

$$(m-1-\sqrt{2})(m-1+\sqrt{2}) = 0$$

$$m = \sqrt{2} + 1 \quad \text{or} \quad m = 1 - \sqrt{2}$$

$$m = 1 \pm \sqrt{2}$$

real & non repeated roots

$$y_c = C_1 e^{(1+\sqrt{2})x} + C_2 e^{(1-\sqrt{2})x}$$

$$3) 3 \frac{d^3 y}{dx^3} - 7 \frac{d^2 y}{dx^2} + 4 \frac{dy}{dx} = 0$$

differential operator is

$$3D^3y - 7D^2y + 4Dy = 0$$

$$A.E \Rightarrow (3m^3 - 7m^2 + 4m)y = 0$$

$$m(3m^2 - 7m + 4) = 0$$

$$m(3m(m-1) - 4(m-1)) = 0$$

$$m(3m-4)(m-1) = 0$$

$$m=0, \quad m=\frac{4}{3}, \quad m=1.$$

real and non repeated roots

$$y_c = C_1 + C_2 e^{\frac{4}{3}x} + C_3 e^x$$

$$4) 2 \frac{d^3 y}{dx^3} + 3 \frac{d^2 y}{dx^2} - 8 \frac{dy}{dx} + 3y = 0$$

The differential eqⁿ is

$$2D^3y + 3D^2y - 8Dy + 3y = 0$$

$$A.E \Rightarrow y m (2m^2 + 3m - 8) + 3 = 0$$

$$A.E. \Rightarrow (2m^3 + 3m^2 - 8m + 3)y = 0$$

$$(m-1)(2m^2 + 5m - 3) = 0$$

$$(m-1)(2m^2 + 6m - m - 3) = 0$$

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

$$m=1, m=-3, m=\frac{1}{2}$$

real & non repeated

$$y_c = c_1 e^x + c_2 e^{-3x} + c_3 e^{\frac{1}{2}x}$$

$$\frac{d^4 y}{dx^4} - 5 \frac{d^3 y}{dx^3} + 5 \frac{d^2 y}{dx^2} + 5 \frac{dy}{dx} - 6y = 0$$

differential operator is

$$D^4 y - 5D^3 y + 5D^2 y + 5Dy - 6y = 0$$

$$A.E. = (m^4 - 5m^3 + 5m^2 + 5m - 6)y = 0$$

$$= m^2(m^2 - 5) - 5m(m^2 - 1) - 6 = 0$$

$$= (m+1)(m^3 - 6m^2 + m + 4)$$

$$= (m-1)(m^3 - 4m^2 - 9m - 4)$$

$$\therefore m^4 - m^3 - 4m^3 + 4m^2 + m^2 + m + 6 = 0$$

$$\therefore m^3(m-1) - 4m^2(m-1) + m(m-1) + 6 = 0$$

$$A.E \Rightarrow m^4 - 5m^3 + 5m^2 + 5m - 6 = 0$$

$$\Rightarrow (m-1)(m^3 - 4m^2 + m + 6) = 0$$

$$\Rightarrow (m-1)(m+1)(m^2 - 3m - 2) = 0$$

$$m-1 = 0$$

$$m = 1$$

$$\text{or } m^3 - 4m^2 + m + 6 = 0$$

$$\text{or } (m+1)(m^2 - 5m + 6) = 0$$

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

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

$m = 1, -1, 3, 2$

real & non repeated

$$y_c = C_1 e^{x} + C_2 e^{-x} + C_3 e^{3x} + C_4 e^{2x}.$$

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Q) Homogeneous G.S. $\rightarrow y = y_c$

Non Homogeneous

$$a_n \frac{d^n y}{dx^n} + \dots + a_0 y = R(x)$$

$$a_n D^n y + a_{n-1} D^{n-1} y + \dots = 0$$

$$f(D)y = R(x)$$

$$y = y_c + y_p$$

y_p
 General Method \downarrow Special forms. Special Methods

$$f(D)y = R(x)$$

Indetermined Coefficient.

For y_p = Particular Integral

$$\text{General} \rightarrow y_p = \frac{1}{f(D)} R(x)$$

$(R(x))$ = right side.

$$\rightarrow \text{P.T. } y_p = \frac{1}{D-a} R(x) = e^{ax} \int R(x) e^{-ax} dx$$

$$- \frac{1}{D+a} R(x) = e^{-ax} \int R(x) e^{ax} dx$$

D = differential equation

$\frac{1}{D}$ = Integration.

Ex (2)

$$1) (4D^2 - 4D + 1) y = 4$$

$$A:E. \rightarrow (2m-1)^2 = 0$$

$$m = \frac{1}{2}, \frac{1}{2}$$

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

$$\text{Now, } 4 = R(x) = 4e^{0x}$$

$$\text{Also } f(D) = (2D-1)^2$$

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

$$= 1 \neq 0 = f(a)$$

$$\therefore Y_p = \frac{1}{f(a)} 4e^{ax}$$
$$= \frac{4}{1}$$

$$Y_p = 4$$

General solution

$$y = y_c + Y_p$$

$$y = (c_1 + c_2)e^{\frac{1}{2}x} + 4.$$

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

here homogeneous equation is

$$1) \frac{d^2y}{dx^2} + \frac{3dy}{dx} + y = 0$$

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

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

$$A.E. \rightarrow (m^2 + 3m + 1) = 0$$

$$m = \frac{-3 \pm \sqrt{9 - 4}}{2}$$

$$\boxed{m = \frac{-3 \pm \sqrt{5}}{2}}$$

real & non repeated.

$$y_c = c_1 e^{\frac{(-3+\sqrt{5})x}{2}} + c_2 e^{\frac{(-3-\sqrt{5})x}{2}}$$

$$\text{here } R(x) = e^{2x} + e^{-x}$$

$$e^{ax+b} \Rightarrow a = 2, b = 0$$

$$e^{ax+b} \Rightarrow a = -1, b = 0$$

$$\text{for } y_p \rightarrow R(x) = e^{2x} + e^{-x}$$

$$y_p = \frac{1}{f(D)} (R(x))$$

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

$$y_p = \frac{e^{2x}}{D^2 + 3D + 1} + \frac{e^{-x}}{D^2 + 3D + 1}$$

$$= \frac{e^{2x}}{(2)^2 + 6 + 1} + \frac{e^{-x}}{(-1)^2 + 3(-1) + 1}$$

$$y_p = \frac{e^{2x}}{11} - e^{-x}$$

So, General solution is,

$$y = y_c + y_p$$

$$= c_1 e^{\frac{(-3+\sqrt{5})x}{2}} + c_2 e^{\frac{(-3-\sqrt{5})x}{2}} + \frac{e^{2x}}{11} - e^{-x}$$

2) Solve

$$(D^2 - 4)y = 1 + e^x$$

homogeneous operator form

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

$$A.E. \rightarrow D \quad m = \pm 2$$

real, different

$$y_c = c_1 e^{-2x} + c_2 e^{2x}$$

Now, for $y_p \rightarrow R(x) = 1 + e^x$

$$y_p = \frac{1}{f(D)} [R(x)]$$

$$\begin{aligned}
 y_p &= \frac{1}{D^2 - 4} (1 + e^x) \\
 &= \frac{1}{D^2 - 4} (e^{0x} + e^{1x}) \\
 &= \frac{1}{D^2 - 4} e^{0x} + \frac{1}{D^2 - 4} e^{1x} \\
 &= -\frac{1}{4} e^{0x} + \frac{1}{3} e^{1x}
 \end{aligned}$$

$$y_p = -\frac{1}{4} - \frac{1}{3} e^x$$

$$3) \frac{d^2y}{dx^2} - 5 \frac{dy}{dx} + 4y = e^{x+5}$$

here homogeneous operator form

$$\begin{aligned}
 D^2y - 5Dy + 4y &= 0 \\
 (D^2 - 5D + 4)y &= 0
 \end{aligned}$$

$$A.E. \quad m^2 - 5m + 4 = 0$$

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

$$(m-1)(m-4) = 0$$

$$m = 1, 4$$

real & distinct

$$y_c = C_1 e^x + C_2 e^{4x}$$

for y_p

$$R(x) = e^{x+5}$$

$$y_p = \frac{1}{f(D)} (R(x))$$

$$= \frac{1}{D^2 - 5D + 4} (e^{x+5})$$

$$= \frac{-65}{D^2 - 5D + 4} e^{x+5} \Rightarrow a = 1, b = 5$$

$$(D-a)^2 \Rightarrow f''(a) \Rightarrow y_p = \frac{x^4}{f''(a)} e^{ax}$$

$$D^2 - 5D + 4 = 0$$

$$2D - 5 = 0$$

$$\text{here } a = 1 \Rightarrow -3 = f'(a)$$

$$y_p = \frac{x^4}{f'(a)} (e^{x+5})$$

$$y_p = \frac{x}{-3} e^{x+5}$$

* Case (II)

$$R(x) = \sin(ax+b) \text{ or } \cos(ax+b)$$

$\swarrow \quad \searrow$

$$f(-a^2) \neq 0 \quad f(a^2) = 0$$

$$y_p = \frac{1}{f(-a^2)} \sin(ax+b)$$

$$\text{or } y_p = \frac{1}{f(-a^2)} \cos(ax+b)$$

$\hookrightarrow (D^2 + a^2)$ is a factor
Let $(D^2 + a^2)^n$ is repeated
for s times.

$$R(x) = \sin(ax+b)$$

$$y_p = \frac{(-1)^s x^s}{(2a)^s s!} \sin[(ax+b) + \frac{s\pi}{2}]$$

$$R(x) = \cos(ax+b)$$

$$\cancel{y_p = \cos(ax+b)}$$

$$y_p = \frac{(-1)^s x^s}{(2a)^s s!} \cos[(ax+b) + \frac{s\pi}{2}]$$

1) Solve $\frac{d^2y}{dx^2} + 6y = \cos^2 x$

here homogeneous operator form

$$D^2 y + 6y = 0$$

$$(D^2 + 6)y = 0$$

$$A.E \rightarrow m^2 + 6 = 0$$

$$m^2 = -6 \quad \text{P}$$

$$m = \pm \sqrt{6} \quad \text{P}$$

$$m = 0 \pm \sqrt{6} \quad \text{P}$$

$$y_c = e^{0x} [c_1 \cos \sqrt{6}x + c_2 \sin \sqrt{6}x]$$

$$R(x) = \cos^2 x$$

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

$$= \frac{1}{2} + \frac{\cos 2x}{2}$$

$$y_p = \frac{1}{f(D)} [R(x)]$$

$$= \frac{1}{D^2 + 6} \cos^2 x$$

$$= \frac{1}{D^2 + 6} \left[\frac{1}{2} + \frac{1}{2} \cos 2x \right]$$

$$= \frac{1}{2} \left(\frac{e^{0x}}{D^2 + 6} \right) + \frac{1}{2} \left(\frac{\cos 2x}{D^2 + 6} \right)$$

$$= \frac{1}{2} \cdot \frac{1}{6} + \frac{1}{2} \left[\frac{\cos 2x}{-4 + 6} \right]$$

$$y_p = \frac{1}{12} + \frac{1}{4} \cos 2x$$

General solution

$$y = y_c + y_p$$

$$= c_1 \cos \sqrt{6}x + c_2 \sin \sqrt{6}x + \left[\frac{1}{12} + \frac{1}{4} \cos 2x \right]$$

$$2) \text{ Solve } (D^2 + 9)y = 2\sin 3x + \cos 3x$$

homogeneous operator form.

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

$$\text{A.E.} \Rightarrow m^2 + 9 = 0$$

$$m^2 = -9$$

$$m = \pm 3i$$

$$m = 0 \pm 3i$$

$$y_c = e^{0x} [C_1 \cos 3x + C_2 \sin 3x]$$

for y_p

$$R(x) = 2\sin 3x + \cos 3x$$

$$y_p = \frac{1}{f(D)} R(x)$$

$$= \frac{1}{D^2 + 9} [2\sin 3x + \cos 3x]$$

$$= 2 \left[\frac{\sin 3x}{D^2 + 9} \right] + \frac{\cos 3x}{D^2 + 9} \quad (D^2 + a^2 = 0)$$

here $a = 3$.

$$= 2 \left[\frac{(-1)x}{6 \cdot 1} \sin \left(3x + \frac{\pi}{2} \right) \right] + \frac{(-1)x}{6 \cdot 1} \cos \left(3x + \frac{\pi}{2} \right)$$

$$= 2 \left[\frac{-x}{6} \cos 3x \right] + \frac{x}{6} \sin 3x$$

$$y_p = \frac{x}{6} \sin 3x - x \cos 3x \\ = \frac{x}{6} [\sin 3x - 2 \cos 3x]$$

$$y = y_c + \theta y_p$$

$$y = C_1 \cos 3x + C_2 \sin 3x + \frac{x}{6} \sin 3x - \frac{x}{3} \cos 3x \\ y = \cos 3x \left[C_1 - \frac{x}{3} \right] + \sin 3x \left[C_2 + \frac{x}{6} \right]$$

3) Solve $\frac{d^2y}{dx^2} + 3\frac{dy}{dx} + 2y = \sin x \cos 3x$.

homogeneous operator form

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

$$A.E. \Rightarrow m^2 + 3m + 2 = 0$$

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

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

$$m = -1, -2$$

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

for y_p

$$R(x) = \frac{1}{2} [2 \cos 3x \sin x]$$

$$R(x) = \frac{1}{2} \left[\frac{\sin}{\cos} \cos(4x) - \frac{\sin}{\cos} \cos(2x) \right]$$

$$y_p = \frac{1}{f(D)} R(x)$$

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

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

$$= \frac{1}{2} \left[\frac{1}{-4 + 3D + 2} \sin 2x - \frac{1}{-1 + 3D + 2} \sin x \right]$$

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

$$= \frac{1}{2} \left[\frac{(3D + 2) \sin 2x}{9D^2 - 4} - \frac{(3D - 1) \sin x}{9D^2 - 1} \right]$$

$$= \frac{1}{2} \left[(3D + 2) \left(-\frac{1}{40} \right) \sin 2x - (3D - 1) \left(-\frac{1}{10} \right) \sin x \right]$$

$$= -\frac{1}{40} \sin 2x - \frac{3D}{80} \sin 2x + \frac{1}{20} 3D \sin x - \frac{1}{20} \sin x$$

$$= -\frac{1}{40} \sin 2x - \frac{3}{40} \cos 2x + \frac{3}{20} \cos x - \frac{1}{20} \sin x$$

$$= \frac{1}{40} [\sin 2x + 3 \cos 2x] + \frac{1}{20} \cos x$$

$$y_p = \frac{-1}{40} [\sin 2x + 3 \cos 2x] + \frac{1}{20} [3 \cos x - \sin x]$$

General solution.

$$y = y_c + y_p$$

$$y = (C_1 e^{-x} + C_2 e^{-2x}) + \left(\frac{-1}{40} (\sin 2x + 3 \cos 2x) + \frac{1}{20} (3 \cos x - \sin x) \right)$$

4) Solve $\frac{d^2y}{dx^2} + 4 \frac{dy}{dx} = \cosh x + e^{2x} + \sin 3x$.

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

here homogeneous operator form,

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

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

$$A.E. \Rightarrow (m^2 + 4m) = 0$$

$$\Rightarrow m(m+4) = 0$$

$$\Rightarrow m=0 \quad \& \quad m=-4$$

Real & non repeated

$$y_c = C_1 e^{0x} + C_2 e^{-4x}$$

$$= C_1 + C_2 e^{-4x}$$

For y_p

$$R(x) = \cosh x + e^{2x} + \sin 3x$$

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

$$y_p = \frac{1}{f(m)} [R(x)]$$

$$y_p = \frac{1}{D^2 + 4D} \left[\frac{e^x + e^{-x}}{2} + e^{2x} + \sin 3x \right]$$

$$y_p = \frac{1}{2} \left[\frac{e^x}{D^2 + 4D} + \frac{e^{-x}}{D^2 + 4D} \right] + \frac{e^{2x}}{D^2 + 4D} + \frac{\cos 3x}{D^2 + 4D}$$

$$= \frac{1}{2} \left[\frac{e^x}{1+4} + \frac{e^{-x}}{1-4} \right] + \frac{e^{2x}}{4+8} + \frac{\cos 3x}{9+4D}$$

$$= \frac{1}{2} \left[\frac{e^x}{5} + \frac{e^{-x}}{-3} \right] + \frac{e^{2x}}{12} + \frac{1}{4D+9} \cos 3x$$

$$= \frac{e^x}{10} + \frac{e^{-x}}{-6} + \frac{e^{2x}}{12} + \frac{4D-9}{16D^2-81} \cos 3x$$

$$= \frac{e^x}{10} + \frac{e^{-x}}{-6} + \frac{e^{2x}}{12} + \frac{4D \cos 3x}{603-207} + \frac{91}{23} \cos 3x$$

$$= \frac{e^x}{10} + \frac{e^{-x}}{-6} + \frac{e^{2x}}{12} + \frac{4(-\sin 3x)}{603-207} + \frac{1}{23} \cos 3x$$

$$= \frac{e^x}{10} + \frac{e^{-x}}{6} + \frac{e^{2x}}{12} + \frac{4}{207} \sin 3x + \frac{1}{23} \cos 3x$$

$$y =$$

Case (iii)

$$R(x) = x^m$$

$$\frac{1}{f(D)} R(x)$$

$$\frac{1}{f(D)} = \frac{1}{1 + \phi(D)}$$

$$\frac{1}{f(D)} = \frac{1}{1 - \phi(D)}$$

$$= 1 - \phi(D) + [\phi(D)]^2 \\ + -[\phi(D)]^3 + \dots$$

$$= 1 + \phi(D) + [\phi(D)]^2 \\ + [\phi(D)]^3 + \dots$$

$$1) \quad \frac{d^4 y}{dx^4} - 16y = e^{2x} + x^3$$

here homogeneous operator form

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

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

$$A.E. \Rightarrow m^4 - 16 = 0$$

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

$$\Rightarrow [m = \pm 2] \quad \text{or} \quad [m = \pm 2i]$$

$$Y_c = C_1 e^{2x} + C_2 e^{-2x} + e^{0x} [C_3 \cos 2x + C_4 \sin 2x]$$

For y_p

$$R(x) = e^{2x} + x^3$$

$$y_p = \frac{1}{f(D)} [R(x)]$$

$$y_p = \frac{1}{D^4 - 16} (e^{2x} + x^4)$$

$$= \frac{1}{D^4 - 16} e^{2x} + \frac{1}{D^4 - 16} x^4$$

$$= \frac{x^4}{4(2)^3} e^{2x} + \frac{1}{-16} \left[\frac{1}{1 - \left(\frac{D^4}{16}\right)} \right] x^4$$

$$= \frac{x e^{2x}}{32} - \frac{1}{16} \left[1 + \left(\frac{D^4}{16}\right) + \dots \right] x^4$$

$$y_p = \frac{x e^{2x}}{32} - \frac{1}{16} \left(x^4 + \frac{24}{16} \right)$$

General Solution

$$y = y_c + y_p$$

$$= C_1 e^{2x} + C_2 e^{-2x} + e^{0x} \left[C_3 \cos 2x + C_4 \sin 2x \right]$$

$$+ \frac{x e^{2x}}{32} - \frac{1}{16} \left(x^4 + \frac{24}{16} \right)$$

$$2) \quad \frac{d^3 y}{dx^3} + 8y = x^4 + 2x + 1 + e^{5x} + 5 \sin(3x + 2)$$

here homogeneous operator form

$$D^3 y + 8y = 0$$

$$(D^3 + 8)y = 0$$

$$D^3 + 8 = 0$$

2)

$$A.E. \Rightarrow m^3 + 8 = 0$$

$$\therefore (m^3) + (2)^3 = 0$$

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

$$\therefore (m+2)R = 0 \quad \text{or}$$

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

$$\Delta = b^2 - 4ac.$$

$$= 4 - 16$$

$$\Delta = -12$$

$$m = \frac{-b \pm \sqrt{\Delta}}{2a}$$

$$m = -2, \frac{2 \pm \sqrt{-12}}{2}$$

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

$$m = -2, 1 + \sqrt{3}i, 1 - \sqrt{3}i$$

$$Y_c = C_1 e^{-2x} + e^x (C_1 \cos \sqrt{3}x + C_2 \sin \sqrt{3}x)$$

For y_p ,

$$R(x) = x^4 + 2x + 1 + e^{5x} + \sin(3x+2)$$

$$y_p = \frac{1}{f(D)} [R(x)]$$

$$y_p = \frac{1}{D^3 + 8} [x^4 + 2x + 1 + e^{5x} + \sin(3x+2)]$$

$$= \frac{1}{D^3 + 8} x^4 + \frac{2}{D^3 + 8} x + \frac{1}{D^3 + 8} + \frac{e^{5x}}{D^3 + 8} + \frac{1}{D^3 + 8} \sin(3x+2)$$

$$= \cancel{\frac{1}{8} \left[\frac{1}{D^3 + 8} \right] x^4} + \cancel{\frac{2}{8} \left[\frac{1}{D^3 + 8} \right] x} + \cancel{\frac{1}{8} \left[\frac{1}{D^3 + 8} \right]} + \frac{e^{5x}}{D^3 + 8} + \frac{1}{D^3 + 8} \sin(3x+2)$$

$$= \frac{1}{8(1+(\frac{D^3}{8}))} \left(x^4 + \frac{1}{8} \frac{x}{1+(\frac{D^3}{8})} \right) + \frac{e^{5x}}{D^3+8} + \frac{e^{5x}}{D^3+8} \\ + \frac{1}{D^3+8} \sin(3x+2)$$

~~$$\frac{1}{8(1+\frac{D^3}{8})} = \frac{1}{8} \left[1 - \frac{D^3}{8} + \dots \right] x^4 + \frac{1}{8} \left[\frac{1 - D^3}{8} + \dots \right] x$$~~

~~+ 1~~

$$= \frac{1}{8} \left(1 + \frac{D^3}{8} + \dots \right) (x^4 + 2x + 1) + \cancel{\frac{1}{8}} \cdot \frac{1}{D^3+8} e^{5x} + \frac{1}{D^3+8} \sin(3x+2)$$

$$= \frac{1}{8} (x^4 + 8x + 2x + 1) + \frac{1}{133} e^{5x} + \frac{D^3-8}{D^6-64} \sin(3x+2)$$

$$= \frac{1}{8} (x^4 + 5x + 1) + \frac{1}{133} e^{5x} + \frac{(D^3-8)}{793} \underbrace{\sin(3x+2)}_{-793}$$

$$y_p = \frac{1}{8} (x^4 + 5x + 1) + \frac{e^{5x}}{133} + \frac{\sin(3x+2)}{793} + \frac{8 \sin(3x+2)}{793}$$

~~$$y = y_c + y_p$$~~

$$= C_1 e^{-2x} + e^x [C_1 \cos \sqrt{3}x + C_2 \sin \frac{3x}{\sqrt{29}}] + \frac{1}{8} (x^4 + 5x + 1)$$
~~$$+ \frac{e^{5x}}{133} + \frac{2 \sin(3x+2)}{793} + \frac{8 \sin(3x+2)}{793}$$~~