

①

Solving a Homogeneous DE

Solve $(x^2+y^2)dx + (x^2-xy)dy = 0 \rightarrow ①$

Solution $\Rightarrow M(x,y) = x^2+y^2, N(x,y) = x^2-xy$

Clearly both are homogeneous functions of
the same degree.

Let $y=ux$ then $dy = udx + xdu$ $\rightarrow ②$

Using ② in ① we have

$$(x^2+u^2x^2)dx + (x^2-xux)(dx(u)+xdu) = 0$$

$$\Rightarrow x^2(1+u^2)dx + x^2(1-u)(udu+xdu) = 0$$

$$\Rightarrow (1+u^2)dx + (1-u)(udu+xdu) = 0$$

(2)

$$\Rightarrow [1+u^2+u-u^2]dx + x(1-u)du = 0$$

$$\Rightarrow (1+u)dx + x(1-u)du = 0$$

$$\Rightarrow (1+u)dx = -x(1-u)du$$

$$\Rightarrow \frac{dx}{x} = \frac{(u-1)du}{(u+1)}$$

Integrating on both sides we have

$$\int \frac{dx}{x} = \int \frac{(u-1+1-1)}{(u+1)} du$$

$$\Rightarrow \ln x + \ln C = \int \left(1 - \frac{2}{u+1}\right) du$$

$$\Rightarrow \ln x + \ln C = u - 2 \ln |u+1|$$

$$\text{or } \ln(cx) = u - \ln(u+1)^2$$

(3)

$$e^{\ln(cx)} = e^{u - \ln(u+1)^2}$$

$$\text{or } e^{\ln(cx)} = e^u e^{-\ln(u+1)^2}$$

$$\text{or } cx = e^u (u+1)^{-2}$$

$$\text{or } cx = \frac{e^u}{(u+1)^2} \rightarrow (3)$$

Resubstituting $y = u^n$ we have

$$cx = \frac{e^{y/x}}{(y/x+1)^2}, \text{ Ans.}$$

④

Solve $-ydx + (x + \sqrt{xy})dy = 0 \rightarrow ①$

$M = -y$, $N = x + \sqrt{xy}$, clearly both M
 $\& N$ are homogeneous of degree one.

Let $y = ux$, $dy = udx + xdu$.

So ① implies

$$-\cancel{y} ux dx + (x + \sqrt{x} \sqrt{u} \sqrt{x})(udx + xdu) = 0.$$

$$\text{or } -\cancel{y} ux dx + x(1 + \sqrt{u})(udx + xdu) = 0$$

$$\Rightarrow -u dx + (1 + \sqrt{u})(udu + xdu) = 0$$

$$\Rightarrow -udu + u(1 + \sqrt{u})dx + x(1 + \sqrt{u})du = 0$$

$$\Rightarrow (-u + u + u^{3/2})dx + x(1 + \sqrt{u})du = 0$$

(5)

$$U^{\frac{3}{2}} dx + u(1+\sqrt{u}) du = 0$$

$$\text{or } U^{\frac{3}{2}} du = -u(1+\sqrt{u}) du$$

$$\text{or } \frac{du}{x} = -\frac{(1+\sqrt{u})}{U^{\frac{3}{2}}} du$$

$$\text{or } \int \frac{dx}{x} = - \int (U^{-\frac{3}{2}} + U^{\frac{1}{2}}) du$$

$$\text{or } \ln x + \ln C = - \frac{U^{-\frac{3}{2}+1}}{(-\frac{3}{2}+1)} - \ln u$$

$$\text{or } \ln Cx = 2U^{-\frac{1}{2}} - \ln u . \quad \rightarrow (2)$$

Reputting $y=ux$ we have

$$\ln Cx = \frac{2}{\sqrt{y/x}} - \ln(y/x) . \quad \text{Ans}$$

(6)

Bernoulli's Equation

The differential equation

$$\frac{dy}{dx} + P(x)y = f(x)y^n, \quad \rightarrow \textcircled{1}$$

where n is a real number, is called

Bernoulli's equation. Note that for $n=0$ or
 $n=1$, $\textcircled{1}$ is linear. For $n \neq 0$ & $n \neq 1$,

the substitution $u=y^{1-n}$ reduces any
 equation of the form $\textcircled{1}$ to a
 linear equation.

(7)

Q

Solve $x \frac{dy}{dx} + y = x^2 y^2$. \rightarrow ①

We first rewrite the equation in standard form

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

Comparing with Bernoulli's equation we have

$$n=2.$$

So let $u = y^{1-n} = y^{-2} = \bar{y}^1$. or

$$y = \bar{u}^{-1}$$

$$\Rightarrow \frac{dy}{dx} = -\bar{u}^{-2} \frac{du}{dx} = -\frac{1}{\bar{u}^2} \frac{du}{dx}$$

Using ③ into ② we have

↓
③

⑧

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

$$\text{or } -\frac{1}{U^2} \frac{du}{dx} + \frac{1}{xu} = \frac{x}{u^2}$$

or $\boxed{\frac{du}{dx} - \frac{u}{x} = -x}$, \rightarrow ④

which is linear equation in u . Thus,

the integrating factor is

$$M(x) = e^{\int P(x) dx} = e^{\int (-\frac{1}{x}) dx} = e^{-\ln x} = e^{\ln x^{-1}} = x^{-1}$$

$$M(x) = x^{-1}. \rightarrow ⑤$$

using ④ & ⑤ we have

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

$$\Rightarrow \frac{d}{dx} [u \bar{x}^{-1}] = -1 \quad , \text{ integration yields}$$

$$u \bar{x}^{-1} = -x + C$$

or $\boxed{u = -x^2 + cx} \rightarrow ⑥$

Reputting $y = \bar{u}^{-1}$ or $u = \bar{y}^{-1}$ we get

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

or $\boxed{\bar{y} = \frac{1}{-x^2 + cx}}$

required solution.

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Q. $y^{\frac{1}{2}} \frac{dy}{dx} + y^{\frac{3}{2}} = 1$, $y(0) = 4$.

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

$$\Rightarrow \frac{dy}{dx} + y = y^{-\frac{1}{2}}. \quad \rightarrow (2)$$

Here $n = -\frac{1}{2}$, so $U = y^{1-n}$

Let $U = y^{1-\left(-\frac{1}{2}\right)} = y^{\frac{3}{2}}$ or $U^{\frac{2}{3}} = y^{\frac{3}{2} \times \frac{2}{3}}$

or $\boxed{y = U^{\frac{2}{3}}}$ or $y^{\frac{3}{2}} = U$.

$$\frac{dy}{dx} = \frac{2}{3} U^{\frac{2}{3}-1} \frac{du}{dx} = \frac{2}{3} U^{-\frac{1}{3}} \frac{du}{dx}$$

$$\rightarrow \boxed{\frac{dy}{dx} = \frac{2}{3} U^{-\frac{1}{3}} \frac{du}{dx}}$$

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Therefore (2) implies

$$\frac{2}{3} u^{-\frac{1}{3}} \frac{du}{dx} + u^{\frac{2}{3}} = (u^{\frac{2}{3}})^{-\frac{1}{2}}$$

$$\text{or } \frac{2}{3} u^{-\frac{1}{3}} \frac{du}{dx} + u^{\frac{2}{3}} = u^{-\frac{1}{3}}$$

$$\text{or } \frac{2}{3} \frac{du}{dx} + \frac{u^{\frac{2}{3}}}{u^{-\frac{1}{3}}} = \frac{u^{-\frac{1}{3}}}{u^{-\frac{1}{3}}}$$

$$\text{or } \frac{2}{3} \frac{du}{dx} + u = 1$$

$$\text{or } \frac{du}{dx} + \frac{3}{2} u = \frac{3}{2} \rightarrow (3)$$

$$u(x) = e^{\int \frac{3}{2} dx} = e^{\frac{3}{2}x} \rightarrow (4)$$

Solving (3) by (4) given

(12)

$$e^{\frac{3}{2}x} \frac{du}{dx} + \frac{3}{2} e^{\frac{3}{2}x} u = \frac{3}{2} e^{\frac{3}{2}x}$$

$$\frac{d}{dx} [u e^{\frac{3}{2}x}] = \frac{3}{2} e^{\frac{3}{2}x}$$

$$u e^{\frac{3}{2}x} = \frac{3}{2} \int e^{\frac{3}{2}x} dx$$

$$\Rightarrow u e^{\frac{3}{2}x} = \frac{3}{2} \frac{e^{\frac{3}{2}x}}{\left(\frac{3}{2}\right)} + C \quad \text{or} \quad u = \frac{e^{\frac{3}{2}x}}{e^{\frac{3}{2}x}} + \frac{C}{e^{\frac{3}{2}x}}$$

$$\Rightarrow \boxed{u = 1 + C e^{-\frac{3}{2}x}}$$

Substituting again $u = y^{\frac{3}{2}}$ we have

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

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

$$\text{if } y(0) = 4 \text{ implies } 4 = (1 + C e^0)^{\frac{2}{3}} \text{ or } 1 + C = 4^{\frac{3}{2}} \text{ or } C = -1 + 4^{\frac{3}{2}}$$

(B)

Reduction to Separation of variables \Rightarrow

Solve ~~$\frac{dy}{dx} = G(x,y)$~~ A differential equation

of the form $\frac{dy}{dx} = f(Ax+By+C)$, \rightarrow (*)

Can always be reduced to separable equation
by means of substitution

$$[u = Ax + By + C]. \rightarrow \text{(**)}$$

Example Solve $\frac{dy}{dx} = (-2u+y)^2 - 7$. — (1)

Let $u = -2u+y$, $\frac{du}{dx} = -2 + \frac{dy}{dx}$

(14)

$$\frac{dy}{dx} = \frac{du}{dx} + 2 \quad \longrightarrow \textcircled{2}$$

Using $\textcircled{2}$ in $\textcircled{1}$ we have

$$\frac{du}{dx} + 2 = u^2 - 7$$

$$\text{or } \frac{du}{dx} = u^2 - 9 \quad \text{or } \frac{du}{u^2-9} = dx$$

$$\int \frac{du}{(u-3)(u+3)} = \int dx \quad \longrightarrow \textcircled{3}$$

$$\frac{1}{(u-3)(u+3)} = \frac{A}{(u-3)} + \frac{B}{(u+3)}$$

$$\text{or } 1 = A(u+3) + B(u-3)$$

For $u=-3$ we have $1 = 0 + B(-6)$
 $\Rightarrow B = -\frac{1}{6}$

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And for $u=3$ we have

$$A = \frac{1}{6}$$

Thus $\frac{1}{(u-3)(u+3)} = \frac{1}{6(u-3)} - \frac{1}{6(u+3)}$

So (3) implies

$$\frac{1}{6} \int \frac{du}{(u-3)} - \frac{1}{6} \int \frac{du}{u+3} = x + C$$

$$\text{or } \frac{1}{6} \ln(u-3) - \frac{1}{6} \ln(u+3) = x + C$$

$$\Rightarrow \frac{1}{6} \ln\left(\frac{u-3}{u+3}\right) = x + C \quad \left(\because \ln\left(\frac{A}{B}\right) = \ln A - \ln B \right)$$

$$\text{or } \left(\frac{u-3}{u+3}\right)^{\frac{1}{6}} = c_1 e^x$$

$$\boxed{\left(\frac{-2x+y-3}{-2x+y+3}\right)^{\frac{1}{6}} = c_1 e^x}$$

γ

Ans 3

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Q. $\frac{dy}{dx} = 2 + \sqrt{y-2x+3} \rightarrow ①$

Let $y-2x+3 = u$ or $\frac{dy}{du} - 2 = \frac{du}{dx}$

or $\frac{dy}{du} = \frac{du}{dx} + 2$, so ① implies

$$\frac{du}{dx} + 2 = 2 + \sqrt{u} \quad \text{or} \quad \frac{du}{dx} = \sqrt{u}$$

$$\text{or} \quad \frac{du}{u^{1/2}} = dx \quad \text{or} \quad \int u^{-1/2} du = \int dx$$

$$\text{or} \quad \frac{u^{1/2}}{1/2} = x + C \quad \text{or} \quad 2u^{1/2} = x + C$$

$$\text{or} \quad 2\sqrt{y-2x+3} = x + C$$

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

$$\text{or} \quad y-2x+3 = \frac{1}{4}(x+C)^2 \quad \text{or} \quad \boxed{y = 2x-3 + \frac{1}{4}(x+C)^2}$$

Ans.

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Riccati's Equation \Rightarrow

The differential equation

$$\frac{dy}{dx} = P(x) + Q(x)y + R(x)y^2 \quad (1)$$

Riccati's equation.

* A Riccati's equation can be solved by a succession of two substitutions provided that we know a particular solution y_1 of the equation.

Substitution first. Let $\boxed{y = y_1 + u} \rightarrow (2)$

then

$$\frac{dy}{dx} = \frac{dy_1}{dx} + \frac{du}{dx}$$

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$$\frac{dy_1}{dx} + \frac{du}{dx} = P(x) + Q(x)y_1 + Q(x)u + R(x)(y_1^2 + u^2 + 2yu)$$

$$\Rightarrow \frac{dy_1}{dx} + \frac{du}{dx} = P(x) + Q(x)y_1 + Q(x)u + R(x)y_1^2 \\ + R(x)u^2 + 2R(x)y_1u$$

$$\Rightarrow \frac{du}{dx} + \frac{dy_1}{dx} = (P(x) + Q(x)y_1 + R(x)y_1^2) \quad \left. \begin{array}{l} \{ \\ \rightarrow \end{array} \right. \frac{dy_1}{dx}$$

$$+ Q(x)u + R(x)u^2 + 2y_1R(x)u$$

$$\text{or } \frac{du}{dx} = (Q(x) - 2y_1R)u + R(x)u^2$$

$$\Rightarrow \frac{du}{dx} + (2y_1R + Q)u = R(x)u^2. \rightarrow ③$$

which is Bernoulli's equation \nmid can be solved
 with substitution $u = y^{1-n} = y^{1-2}$

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Example Solve $\frac{dy}{dx} = -\frac{4}{x^2} - \frac{1}{x}y + y^2$, where $y \geq 0$

$y_1 = \frac{2}{x}$ is a known solution.

Solution Let $y = y_1 + u = \frac{2}{x} + u$ or $u = y - \frac{2}{x}$

$$\Rightarrow \boxed{\frac{dy}{du} = -\frac{2}{x^2} + \frac{du}{dx}} \text{ so } ① \text{ implies}$$

$$-\frac{2}{x^2} + \frac{du}{dx} = -\frac{4}{x^2} - \frac{1}{x} \left(\frac{2}{x} + u \right) + \left(\frac{2}{x} + u \right)^2$$

$$\Rightarrow -\frac{2}{x^2} + \frac{du}{dx} = -\frac{4}{x^2} - \frac{2}{x^2} - \frac{u}{x} + \frac{4}{x^2} + \frac{4u}{x} + u^2$$

$$\Rightarrow \frac{du}{dx} = -\frac{u}{x} + \frac{4}{x}u + u^2$$

$$\Rightarrow \frac{du}{dx} - \left(\frac{4}{x} - \frac{1}{x} \right)u = u^2$$

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$$\frac{du}{dx} - \frac{3}{x} u = u^2, \quad \rightarrow \textcircled{2}$$

which is Bernoulli's equation with $n=2$. So

Let $u = \frac{1}{z} \Rightarrow z = u^{-1} = u^{1-n} = u^{1-2} = u^{-1}$

$$\boxed{z = u^{-1} \text{ or } u = z^{-1}} \quad \rightarrow \textcircled{3}$$

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

Using (3) in (2) we have

$$-\frac{1}{z^2} \frac{dz}{dx} - \frac{3}{x} \frac{1}{z^2} = z^{-2}$$

$$\text{or } \frac{dz}{dx} - \frac{3}{x} \frac{z^{-1}}{\left(\frac{-1}{z^2}\right)} = \frac{z^{-2}}{\left(\frac{-1}{z^2}\right)}$$

$$\text{or } \frac{dz}{dx} + \frac{3}{x} \frac{z^{-1}}{z^{-2}} = -\frac{z^{-2}}{z^{-2}}$$

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$$\frac{dx}{dx} + \frac{3}{x} z = -1 \quad \longrightarrow (4)$$

$$I.F = M(x) = e^{\int \frac{3}{x} dx} = e^{3 \int \frac{1}{x} dx} = e^{3 \ln u} = e^{\ln u^3} = u^3 = x^3$$

$$M(x) = x^3. \quad \longrightarrow (5)$$

Solving (4) by (5) we get

$$x^3 \frac{dz}{dx} + 3x^2 z = -x^3$$

$$\frac{d}{dx} [z x^3] = -x^3 \rightarrow \text{integrating we have}$$

$$z x^3 = -\frac{x^4}{4} + C_1$$

$$\Rightarrow \boxed{z = -\frac{x}{4} + \frac{C_1}{x^3}} \longrightarrow (6)$$

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Putting $\alpha^2 = \bar{U}^{-1}$ in ⑥ we get

$$\boxed{\bar{U}^{-1} = -\frac{x}{4} + \frac{c_1}{x^3}} \xrightarrow{⑦} \text{putting } \boxed{U = y - \frac{2}{x}} \text{ in ⑦}$$

$$\Rightarrow \left(y - \frac{2}{x}\right)^{-1} = \frac{c_1}{x^3} - \frac{x}{4}$$

$$\Rightarrow y - \frac{2}{x} = \left(\frac{c_1}{x^3} - \frac{x}{4}\right)^{-1}$$

$$\Rightarrow y = \frac{2}{x} + \left(\frac{c_1}{x^3} - \frac{x}{4}\right)^{-1}. \quad \text{Ans}$$

66 (23)
Initial-Value Problem

In Sec 1.2 we defined
an initial-value problem
for a general nth-order

DE. For a linear
DE, an nth-order
initial-value problem
is

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Solve :

$$a_n(x) \frac{d^n y}{dx^n} + a_{n-1}(x) \frac{d^{n-1} y}{dx^{n-1}} + \dots$$

$$\dots + a_1(x) \frac{dy}{dx} + a_0(x)y$$

$$= g(x)$$

Subject to :

(25)

$$y(x_0) = j_0, \quad y'(x_0) = j_1, \dots$$

$$\dots, \quad y^{(n-1)}(x_0) = j_{n-1}.$$

Boundary-value Problem.

Another type of
problem consists

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Solving a linear
DE of order two

or greater in which
the dependent
variable y or its
derivatives are

Specified at
different points.

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A problem such as

Solve :

$$\frac{a_2(x)d^2y}{dx^2} + \frac{a_1(x)dy}{dx}$$

$$+ a_0(x)y = g(x).$$

Subject to :

$$y(a) = y_0, \quad y(b) = y_1$$

is called BVP.

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The Prescribed values
 $y(a) = y_0$ and $y(b) = y_1$
are called boundary
Conditions. A Solution
of the foregoing problem
is a ftn satisfying
the DE on some
interval I , containing
a and b."

(29)

A linear DE of the form

$$a_n(x) \frac{d^n y}{dx^n} + a_{n-1}(x) \frac{d^{n-1} y}{dx^{n-1}} + \dots +$$

$$\dots + a_1(x) \frac{dy}{dx} + a_0(x)y = 0$$

is said to be homogeneous whereas an equation

(39)

$$\frac{a_n(x) d^n y}{dx^n} + \frac{a_{n-1}(x) d^{n-1} y}{dx^{n-1}} + \dots$$

$$\dots + \frac{a_1(x) dy}{dx} + a_0(x)y = g(x)$$

With $g(x)$ not

identically zero, is

said to be
nonhomogeneous.

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For example

$2y'' + 3y' - 5y = 0$ is
a homogeneous
linear Second-Order

DE, whereas

$$x^3 y''' + 6y' + 10y = e^x$$

is a nonhomogeneous
linear 3rd order DE.

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Theorem:

Superposition
Principle - Homogene-
ous Equations.

"Let y_1, y_2, \dots, y_k be
Solutions of the
homogeneous nth-order
DE

(33)

$$\frac{a_n(x)dx^n y}{dx^n} + \frac{a_{n-1}(x)dx^{n-1}y}{dx^{n-1}} + \dots$$

$$\dots + \frac{a_1(x)dy}{dx} + a_0(x)y = 0$$

on an interval I.

then The linear

Combination

$$y = C_1 y_1(x) + C_2 y_2(x) + \dots$$

$$\dots + C_k y_k(x),$$

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Where the $c_i, i=1, 2, \dots, k$
 are arbitrary constants
 is also a solution
 on the interval I.³⁹

⁶⁶ The ftns $y_1 = x^2$ and
 $y_2 = x^2 \ln x$ are both
 Solutions of homogeneous
 -DLS linear equation
 $x^3 y''' - 2x y' + 4y = 0$

(33)

On the interval I
 $(0, \infty)$, By the
Superposition
Principle the linear
combination

$$y = C_1 x^2 + C_2 x^2 \ln x.$$

is also a solution
of the equation on
the interval."

③D Definition

Linear Dependence
/ Independence.

"A Set of functions

$f_1(x), f_2(x), \dots, f_n(x)$

is said to be
linearly dependent
on interval I if there

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exist constants c_1, c_2, \dots

$-c_n$, not all zero,

such that

$$c_1 f_1(x) + c_2 f_2(x) + \dots + c_n f_n(x)$$

$= 0$ for every x in

the interval. If

the set of func

is not linearly
dependent on the

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interval. it is said
to be linearly
independent."

"The set of fns

$$f_1(x) = \cos^2 x, f_2(x) = \sin^2 x$$

$$f_3(x) = \sec^2 x, f_4(x) = \tan^2 x$$

is linearly dependent
on the interval
 $(-\pi/2, \pi/2)$.

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because $C_1 \cos^2 n + C_2 \sin^2 n + C_3 \operatorname{Sech}^2 n$

+ $C_4 \tan^2 n = 0$ when $C_1 = C_2 = 1$,

$C_3 = -1$, $C_4 = 1$. We used here

$$\cos^2 n + \sin^2 n = 1 \text{ and } 1 + \tan^2 n = \operatorname{Sech}^2 n$$

A set of fns $f_1(n), f_2(n), \dots, f_n(n)$ is linearly dependent on an interval if at least one ffn can be expressed as a linear combination of the remaining fns.

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the set of fns ~~f₁, f₂, f₃, f₄~~

$$f_1(x) = \sqrt{x} + 5, f_2(x) = \sqrt{x} + 5x,$$

$$f_3(x) = x - 1, f_4(x) = x^2 \text{ is}$$

linearly dependent on the interval $(0, \infty)$ because f_2

can be written as a

linear combination of f_1, f_3 and f_4 . Observe that

$$f_2(x) = 1 \cdot f_1(x) + 5 \cdot f_3(x) + 0 \cdot f_4(x)$$

for every x in the interval $(0, \infty)$

(41)

Definition Wronskian

Suppose that each of the ftns $f_1(x), f_2(x), \dots, f_n(x)$ possesses at least $n-1$ derivatives. the determinant

$$W(f_1, f_2, \dots, f_n) = \begin{vmatrix} f_1 & f_2 & \dots & f_n \\ f'_1 & f'_2 & \dots & f'_n \\ \vdots & \vdots & \ddots & \vdots \\ f_1^{(n-1)} & f_2^{(n-1)} & \dots & f_n^{(n-1)} \end{vmatrix}$$

Where the primes denote derivatives, is called the Wronskian of the ftns."

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Theorem Criterion for Linearly Independent Solutions

Let y_1, y_2, \dots, y_n be n solutions of the homogeneous linear n^{th} order DE

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

on an interval I .

then the set of solutions is linearly independent on I if and only if

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$w(y_1, y_2, \dots, y_n) \neq 0$ for every
 x in the interval "

Definition

Fundamental Set
 of Solutions

Any set y_1, y_2, \dots, y_n of
 n linearly independent
 solutions of the homogeneous

linear nth - order DE

$$a_n(x) \frac{d^ny}{dx^n} + a_{n-1}(x) \frac{d^{n-1}y}{dx^{n-1}} + \dots + a_1(x) \frac{dy}{dx} + a_0(x)y = 0$$

(44)

On the interval I is said
to be a fundamental set
of solutions on the interval."

Theorem

General Solution -
Homogeneous Equations.

Let y_1, y_2, \dots, y_n be a
fundamental set of solutions
of the homogeneous linear

n^{th} -order DE
$$a_n(x) \frac{d^n y}{dx^n} + a_{n-1}(x) \frac{d^{n-1}y}{dx^{n-1}} + \dots + a_1(x) \frac{dy}{dx} + a_0(x)y = 0$$

(45)

On an interval I. Then the general solution of the equation on the interval is

$$y = c_1 y_1(n) + c_2 y_2(n) + \dots + c_n y_n(n)$$

Where $c_i, i=1, 2, \dots, n$ are

arbitrary constants.⁵³

66 General solution of
a homogeneous DE.

The fns $y_1 = e^{3n}$ and $y_2 = e^{-3n}$

are both solutions of the homogeneous linear equation
 $y'' - 9y = 0$ on the interval

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(-∞, ∞). By inspection the solutions are linearly independent on the x -axis. This fact can be corroborated by observing that

the wronskian

$$W(e^{3x}, e^{-3x}) = \begin{vmatrix} e^{3x} & e^{-3x} \\ e & e \\ 3e^{3x} & -3e^{-3x} \end{vmatrix} = -6 \neq 0$$

for every x . We conclude that

y_1 and y_2 form a fundamental set of solutions and consequently $y = C_1 e^{3x} + C_2 e^{-3x}$ is the general solution of the equation on the interval.