

Integrating Factors: Example

Loring Tu

Ex. Solve $2x' - x = e^{3t}$.

Sol. 1) Put in standard form:

$$x' - \frac{1}{2}x = \frac{1}{2}e^{3t}. \quad (*)$$

2) An integrating factor is

$$\rho(t) = e^{-\int \frac{1}{2} dt} = e^{-\frac{1}{2}t}.$$

3) Multiply (*) by $\rho(t)$:

$$\underbrace{e^{-\frac{1}{2}t} x' - \frac{1}{2} e^{-\frac{1}{2}t} x}_{(e^{-\frac{1}{2}t} x)'} = \frac{1}{2} e^{-\frac{1}{2}t} e^{3t} = \frac{1}{2} e^{\frac{5}{2}t}.$$

Integrating both sides, we get

$$e^{-\frac{1}{2}t} x = \int \frac{1}{2} e^{\frac{5}{2}t} dt = \frac{1}{5} e^{\frac{5}{2}t} + C.$$

$$x = \frac{1}{2} e^{3t} + C e^{\frac{1}{2}t}.$$

particular
solution to
the
nonhomogeneous
equation

general solution to the
related homogeneous
equation