

Method of integrating factor:  $y' + a(t)y = b(t)$  Identify  $a(t)$  and  $b(t)$

- find the antiderivative of  $a(t)$ ,  $A'(t) = a(t)$ ,  $A(t) = \int a(t) dt$ , here you can pick any constant
- multiply the integrating factor  $e^{A(t)}$ ,  $[ye^{A(t)}]' = y'e^{A(t)} + y(e^{A(t)})' = y'e^{A(t)} + y e^{A(t)} \cdot A'(t) = y'e^{A(t)} + a(t)y e^{A(t)} = (y' + a(t)y)e^{A(t)} = b(t)e^{A(t)}$
- Take antiderivative on both sides:  

$$\int (ye^{A(t)})' dt = \int b(t)e^{A(t)} dt \Rightarrow ye^{A(t)} = \int b(t)e^{A(t)} dt$$
- multiply  $e^{-A(t)}$  / divide  $e^{A(t)}$  on both sides:  $y = e^{-A(t)} \int b(t)e^{A(t)} dt$

Solve  $y' - 2ty = -10t$ ,  $a(t) = -2t$ ,  $b(t) = -10t$ ,  $A(t) = \int -2t dt = -t^2 (+C, \text{choose } C=0)$ ,  $A'(t) = a(t)$ , multiply integrating factor  $e^{A(t)} = e^{-t^2}$ , we get

$$[ye^{-t^2}]' = y'e^{-t^2} + ye^{-t^2}(-2t) = y'e^{-t^2} - 2tye^{-t^2} = (y' - 2ty)e^{-t^2} = -10te^{-t^2}$$

Take integral on both sides  $ye^{-t^2} = \int [ye^{-t^2}]' dt = \int -10te^{-t^2} dt$

$$\begin{array}{l} \xrightarrow{u=t^2} \\ du = dt^2 = 2t dt \\ \frac{1}{2} du = t dt \end{array}$$

$$= \int -10e^{-u} \cdot \frac{1}{2} du = -5 \int e^{-u} du \xrightarrow{(-e^{-u})' = e^{-u}} -5 \cdot (-e^{-u}) + C$$

$$= 5e^{-t^2} + C$$

multiply  $e^{t^2}$  / divide  $e^{-t^2}$  on both sides, get  $y = 5 + Cet^2$ ,  $C$  is any constant

Solve  $(2+t)y' + y = -2$ , ( $t > 0$ ), divide  $(2+t)$  (since  $t > 0$ ,  $2+t \neq 0$ )

$$y' + \frac{1}{2+t} y = -\frac{2}{2+t}, \quad a(t) = \frac{1}{2+t}, \quad A(t) = \int \frac{1}{2+t} dt = \ln(2+t), \quad \text{pick } C=0$$

multiply integrating factor  $e^{A(t)} = e^{\ln(2+t)} = 2+t$ , hence we have

$$[y(2+t)]' = y'(2+t) + y(2+t)' = y'(2+t) + y = \left[y' + \frac{y}{2+t}\right](2+t) = -\frac{2}{2+t}(2+t) = -2$$

$$[ye^{\ln(2+t)}]' = [y' + \frac{y}{2+t}]e^{\ln(2+t)}$$

$$\Rightarrow y(2+t) = -2t + C \xrightarrow{+(2+t)} y = \frac{C-2t}{2+t}, \quad C \text{ is an arbitrary constant}$$

Solve initial value problem  $y' + 12y = 1$ ,  $y(0) = 1$

$a(t) = 12$ ,  $A(t) = 12t$ , multiply integrating factor  $e^{12t}$  on both sides

$$[ye^{12t}]' = (y' + 12y)e^{12t} = e^{12t} \Rightarrow \int [ye^{12t}]' dt = \int e^{12t} dt \Rightarrow ye^{12t} = \frac{1}{12}e^{12t} + C$$

plug in  $y(0) = 1$ ,  $1 = 1 \times e^{12 \times 0} = \frac{1}{12}e^{12 \times 0} + C = \frac{1}{12} + C \Rightarrow C = 1 - \frac{1}{12} = \frac{11}{12}$

$$\Rightarrow ye^{12t} = \frac{1}{12}e^{12t} + \frac{11}{12} \xrightarrow{\times e^{-12t} / \div e^{12t}} y = \frac{1}{12} + \frac{11}{12}e^{-12t}$$