

$$f' - 2x f = 2x, \quad f(0) = 1 \quad (\text{I})$$

$$\left[ \begin{array}{l} y' + P(x)y = Q(x) \\ \text{say that } y = u \cdot v, \text{ for functions } u, v. \quad (\alpha) \\ y' = uv' + vu' \\ uv' + vu' + Puv = Q \end{array} \right]$$

Applying  $\alpha$ :  $P(x) = -2x, Q(x) = 2x$

$$uv' + vu' - 2xuv = 2x$$

$$uv' + (u' - 2xu)v = 2x \quad (\text{II})$$

$$u' - 2xu = 0$$

$$u' = 2xu$$

$$\frac{u'}{u} = 2x$$

$$\int \frac{u'}{u} = \int 2x$$

$$\ln(u) = x^2$$

$$u = \exp(x^2) + C_u$$

$$C_u = 0 \quad \text{otherwise } u' - 2xu \neq 0$$

Substituting  $u$  back: in (II):

$$\exp(x^2)v' = 2x \quad \text{for } v = -\exp(-x^2)$$

$$v' = [-\exp(-x^2)] \cdot [-2x] = 2x \exp(-x^2)$$

$$v' \cdot \exp(x^2) = 2x \quad \checkmark$$

$$v = -\exp(-x^2) + C_v$$

$$\begin{aligned} \text{Finally: } y &= u \cdot v = \exp(x^2) \cdot [-\exp(-x^2) + C_v] = \\ &= -1 + C_v \exp(x^2) = C_v \exp(x^2) - 1 \end{aligned}$$

Applying the boundary condition:

$$y(0) = C_v \cdot \exp(0) - 1 = 1 \Rightarrow$$

$$\Rightarrow C_v - 1 = 1 \Rightarrow C_v = 2$$

We conclude that:

$$f(x) = 2 \exp(x^2) - 1$$

(which clearly satisfy the given equation and boundary cond.)