

Solution

Section 1.3 – Linear Differential Equations

Exercise

Find the general solution of $y' - y = 3e^t$

Solution

$$y_h = e^{\int -dt} = e^{-t}$$

$$\int 3e^t e^{-t} dt = \int 3dt = 3t$$

$$y(t) = \frac{1}{e^{-t}}(3t + C)$$

$$\underline{y(t) = 3te^t + Ce^t}$$

Exercise

Find the general solution of $y' + y = \sin t$

Solution

$$e^{\int dt} = e^t$$

$$\int e^t \sin t \, dt = e^t \sin t - \int e^t \cos t \, dt$$

$$= e^t \sin t - e^t \cos t - \int e^t \sin t \, dt$$

$$2 \int e^t \sin t \, dt = e^t \sin t - e^t \cos t$$

$$\int e^t \sin t \, dt = \frac{1}{2} e^t (\sin t - \cos t)$$

$$y(t) = \frac{1}{e^t} \left(\frac{1}{2} e^t (\sin t - \cos t) + C \right)$$

$$\underline{= \frac{1}{2} \sin t - \frac{1}{2} \cos t + Ce^{-t}}$$

$$u = \sin t \quad dv = e^t dt$$

$$du = \cos t \, dt \quad v = e^t$$

$$u = \cos t \quad dv = e^t dt$$

$$du = -\sin t \, dt \quad v = e^t$$

Exercise

Find the general solution of $y' + y = \frac{1}{1+e^t}$

Solution

$$\begin{aligned} e^{\int dt} &= e^t \\ \int \frac{e^t}{1+e^t} dt &= \int \frac{1}{1+e^t} d(1+e^t) = \ln(1+e^t) \\ y(t) &= \frac{1}{e^t} \left(\ln(1+e^t) + C \right) \\ &= \underline{e^{-t} \ln(1+e^t) + Ce^{-t}} \end{aligned}$$

Exercise

Find the general solution of $y' - y = e^{2t} - 1$

Solution

$$\begin{aligned} e^{-\int dt} &= e^{-t} \\ \int (e^{2t} - 1) e^{-t} dt &= \int (e^t - e^{-t}) dt = e^t + e^{-t} \\ y(t) &= \frac{1}{e^{-t}} (e^t + e^{-t} + C) \\ &= \underline{e^{2t} + 1 + Ce^t} \end{aligned}$$

Exercise

Find the general solution of $y' + y = te^{-t} + 1$

Solution

$$\begin{aligned} e^{\int dt} &= e^t \\ \int (te^{-t} + 1) e^t dt &= \int (t + e^t) dt = t + e^t \\ y(t) &= \frac{1}{e^t} (t + e^t + C) \\ &= \underline{te^{-t} + 1 + Ce^{-t}} \end{aligned}$$

Exercise

Find the general solution of $y' + y = 1 + e^{-x} \cos 2x$

Solution

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

$$\int (1 + e^{-x} \cos 2x) e^x dx = \int (e^x + \cos 2x) dx = e^x + \frac{1}{2} \sin 2x$$

$$y(x) = e^{-x} \left(e^x + \frac{1}{2} \sin 2x + C \right) \\ = e^x + \frac{1}{2} e^{-x} \sin 2x + C e^{-x}$$

Exercise

Solve the differential equation: $y' + y \cot x = \cos x$

Solution

$$e^{\int \cot x dx} = e^{\ln |\sin x|} = \sin x$$

$$\int \cos x \sin x dx = \int \sin x d(\sin x) = \frac{1}{2} \sin^2 x$$

$$y(x) = \frac{1}{\sin x} \left(\frac{1}{2} \sin^2 x + C \right) \\ = \frac{1}{2} \sin x + \frac{C}{\sin x}$$

Exercise

Solve the differential equation: $y' + y \sin t = \sin t$

Solution

$$e^{\int \sin t dt} = e^{-\cos t}$$

$$\int (\sin t) e^{-\cos t} dt = \int e^{-\cos t} d(-\cos t) = e^{-\cos t}$$

$$y(x) = \frac{1}{e^{-\cos t}} \left(e^{-\cos t} + C \right) \\ = 1 + C e^{\cos t}$$

Exercise

Find the general solution of $y' = \cos x - y \sec x$

Solution

$$y' + (\sec x)y = \cos x$$

$$e^{\int \sec x dx} = e^{\ln|\sec x + \tan x|} = \sec x + \tan x$$

$$\begin{aligned}\int \cos x (\sec x + \tan x) dx &= \int \cos x \left(\frac{1}{\cos x} + \frac{\sin x}{\cos x} \right) dx \\ &= \int (1 + \sin x) dx \\ &= x - \cos x\end{aligned}$$

$$\underline{y(x) = \frac{1}{\sec x + \tan x} (x - \cos x + C)}$$

Exercise

Solve the differential equation: $y' + (\tan x)y = \cos^2 x$, $-\frac{\pi}{2} < x < \frac{\pi}{2}$

Solution

$$y' + (\tan x)y = \cos^2 x, \quad P(x) = \tan x, \quad Q(x) = \cos^2 x$$

$$y_h = e^{\int \tan x dx} = e^{\ln(\cos x)^{-1}} = (\cos x)^{-1}$$

$$\int \tan x dx = -\ln|\cos x| = \ln(\cos x)^{-1}$$

$$\int \cos^2 x (\cos x)^{-1} dx = \int \cos x dx = \sin x$$

$$y(x) = \frac{1}{(\cos x)^{-1}} (\sin x + C)$$

$$\begin{aligned}y(x) &= \cos x (\sin x + C) \\ &= \cos x \sin x + C \cos x\end{aligned}$$

Exercise

Solve the differential equation: $y' + (\cot t)y = 2t \csc t$

Solution

$$e^{\int \cot t dt} = e^{\ln|\sin t|} = \sin t$$

$$\int 2t \csc t \sin t dt = \int 2t dt = t^2$$

$$y(t) = \frac{1}{\sin t} (t^2 + C)$$

$$= (t^2 + C) \csc t$$

Exercise

Solve the differential equation: $y' + (1 + \sin t)y = 0$

Solution

$$e^{\int (1 + \sin t) dt} = e^{t - \cos t}$$

$$y(x) = \frac{C}{e^{t - \cos t}}$$

$$= C e^{\cos t - t}$$

Exercise

Find the general solution of $y' + \left(\frac{1}{2} \cos x\right)y = -\frac{3}{2} \cos x$

Solution

$$e^{\int \frac{1}{2} \cos x dx} = e^{\frac{1}{2} \sin x}$$

$$\int \left(-\frac{3}{2} \cos x\right) e^{\frac{1}{2} \sin x} dx = -3 \int e^{\frac{1}{2} \sin x} d\left(\frac{1}{2} \sin x\right) = -3 e^{\frac{1}{2} \sin x}$$

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

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

Exercise

Solve the differential equation: $\frac{dy}{dx} + y = e^{3x}$

Solution

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

$$\int e^x e^{3x} dx = \int e^{4x} dx = \frac{1}{4} e^{4x}$$

$$y(x) = \frac{1}{e^x} \left(\frac{1}{4} e^{4x} + C\right)$$

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

Exercise

Solve the differential equation: $y' - ty = t$

Solution

$$e^{\int -t dt} = e^{-\frac{1}{2}t^2}$$

$$\int t e^{-\frac{1}{2}t^2} dt = -\int e^{-\frac{1}{2}t^2} d\left(-\frac{1}{2}t^2\right) = -e^{-\frac{1}{2}t^2}$$

$$y(t) = e^{\frac{1}{2}t^2} \left(e^{-\frac{1}{2}t^2} + C \right)$$

$$\underline{= 1 + C e^{\frac{1}{2}t^2}}$$

Exercise

Solve the differential equation: $y' = 2y + x^2 + 5$

Solution

$$y' - 2y = x^2 + 5$$

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

$$\int (x^2 + 5) e^{-2x} dx = \left(-\frac{1}{2}x^2 - \frac{5}{2} - \frac{1}{2}x - \frac{1}{4} \right) e^{-2x}$$

$$= \left(-\frac{1}{2}x^2 - \frac{1}{2}x - \frac{11}{4} \right) e^{-2x}$$

$$= -\frac{1}{4} (2x^2 + 2x + 11) e^{-2x}$$

$$y(x) = e^{2x} \left(-\frac{1}{4} (2x^2 + 2x + 11) e^{-2x} + C \right)$$

$$\underline{= -\frac{1}{4} (2x^2 + 2x + 11) + C e^{2x}}$$

		$\int e^{-2x}$
+	$x^2 + 5$	$-\frac{1}{2}e^{-2x}$
-	$2x$	$\frac{1}{4}e^{-2x}$
+	2	$-\frac{1}{8}e^{-2x}$

Exercise

Solve the differential equation: $xy' + 2y = 3$

Solution

$$y' + \frac{2}{x}y = \frac{3}{x}$$

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

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

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

$$\underline{= \frac{3}{2} + \frac{C}{x^2}}$$

Exercise

Find the general solution of $\frac{dy}{dt} - 2y = 4 - t$

Solution

$$e^{\int -2dt} = e^{-2t}$$

$$\int (4-t)e^{-2t} dt = \int \left(4e^{-2t} - te^{-2t} \right) dt$$

$$= -2e^{-2t} + \frac{1}{2}te^{-2t} + \frac{1}{4}e^{-2t}$$

$$= -\frac{7}{4}e^{-2t} + \frac{1}{2}te^{-2t}$$

$$y(t) = \frac{1}{e^{-2t}} \left(-\frac{7}{4}e^{-2t} + \frac{1}{2}te^{-2t} + C \right)$$

$$\underline{y(t) = \frac{1}{2}t - \frac{7}{4} + Ce^{2t}}$$

		$\int e^{-2t}$
+	t	$-\frac{1}{2}e^{-2t}$
-	1	$\frac{1}{4}e^{-2t}$

Exercise

Solve the differential equation: $y' + 2y = 1$

Solution

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

$$\int e^{2x} dx = \frac{1}{2}e^{2x}$$

$$y(x) = \frac{1}{e^{2x}} \left(\frac{1}{2}e^{2x} + C \right)$$

$$\underline{= \frac{1}{2} + Ce^{-2x}}$$

Exercise

Solve the differential equation: $y' + 2y = e^{-t}$

Solution

$$\begin{aligned}
 e^{\int 2dt} &= e^{2t} \\
 \int e^{-t} e^{2t} dt &= \int e^t dt = e^t \\
 y(x) &= \frac{1}{e^{2t}} (e^t + C) \\
 &= \underline{e^{-t} + Ce^{-2t}}
 \end{aligned}$$

Exercise

Solve the differential equation: $y' + 2y = e^{-2t}$

Solution

$$\begin{aligned}
 e^{\int 2dt} &= e^{2t} \\
 \int e^{-2t} e^{2t} dt &= t \\
 y(x) &= \underline{(t + C)e^{-2t}}
 \end{aligned}$$

Exercise

Find the general solution of $y' - 2y = e^{3t}$

Solution

$$\begin{aligned}
 e^{\int -2dt} &= e^{-2t} \\
 \int e^{3t} e^{-2t} dt &= e^t \\
 y(t) &= e^{2t} (e^t + C) \\
 &= \underline{e^{3t} + Ce^{2t}}
 \end{aligned}$$

Exercise

Find the general solution of $y' + 2y = e^{-x} + x + 1$

Solution

$$\begin{aligned}
 e^{\int 2dx} &= e^{2x} \\
 \int (e^{-x} + x + 1) e^{2x} dx &= \int (e^x + (x+1)e^{2x}) dx
 \end{aligned}$$

		$\int e^{2x}$
+	$x+1$	$\frac{1}{2}e^{2x}$
-	1	$\frac{1}{4}e^{2x}$

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

$$= e^x + \left(\frac{1}{2}x + \frac{1}{4}\right)e^{2x}$$

$$y(x) = e^{-2x} \left(e^x + \left(\frac{1}{2}x + \frac{1}{4}\right)e^{2x} + C \right)$$

$$\underline{= e^{-x} + \frac{1}{2}x + \frac{1}{4} + Ce^{-2x}} \quad |$$

Exercise

Solve the differential equation: $y' + 2xy = x$

Solution

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

$$\int x e^{x^2} dx = \frac{1}{2} \int e^{x^2} d(x^2) = \frac{1}{2} e^{x^2}$$

$$y(x) = \frac{1}{e^{x^2}} \left(\frac{1}{2} e^{x^2} + C \right)$$

$$\underline{= \frac{1}{2} + Ce^{-x^2}} \quad |$$

Exercise

Solve the differential equation: $y' - 2ty = t$

Solution

$$e^{\int -2t dt} = e^{-t^2}$$

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

$$y(t) = \frac{1}{e^{-t^2}} \left(-\frac{1}{2} e^{-t^2} + C \right)$$

$$\underline{= Ce^{t^2} - \frac{1}{2}} \quad |$$

Exercise

Find the general solution of $y' + 2ty = 5t$

Solution

$$u(t) = e^{\int 2t dt} = e^{t^2}$$

$$e^{t^2} y' + 2te^{t^2} y = 5te^{t^2}$$

$$\left(e^{t^2} y \right)' = 5te^{t^2}$$

$$e^{t^2} y = \int 5te^{t^2} dt \qquad de^{t^2} = 2te^{t^2} dt$$

$$= 5 \int \frac{1}{2} de^{t^2}$$

$$= \frac{5}{2} e^{t^2} + C$$

$$y(t) = \frac{5}{2} + Ce^{-t^2}$$

Exercise

Solve the differential equation: $y' - 2xy = e^{x^2}$

Solution

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

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

$$y(x) = e^{x^2} (x + C)$$

Exercise

Solve the differential equation: $y' + 2xy = x^3$

Solution

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

$$\begin{aligned} \int x^3 e^{x^2} dx &= \frac{1}{2} \int x^2 e^{x^2} d(x^2) = \frac{1}{2} \int u e^u d(u) \\ &= \frac{1}{2} (x^2 - 1) e^{x^2} \end{aligned}$$

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

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

		$\int e^u$
+	u	e^u
-	1	e^u

Exercise

Solve the differential equation: $y' - 2y = t^2 e^{2t}$

Solution

$$e^{\int -2dt} = e^{-2t}$$

$$\int e^{-2t} t^2 e^{2t} dt = \int t^2 dt = \frac{1}{3} t^3$$

$$y(t) = \frac{1}{e^{-2t}} \left(\frac{1}{3} t^3 + C \right) \\ = e^{2t} \left(\frac{1}{3} t^3 + C \right) \quad |$$

Exercise

Find the general solution of $x' - 2 \frac{x}{t+1} = (t+1)^2$

Solution

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

$$\int (t+1)^2 (t+1)^{-2} dt = \int dt = t$$

$$x(t) = \frac{1}{(t+1)^{-2}} (t + C) \\ = (t+1)^2 (t + C) \\ = t(t+1)^2 + C(t+1)^2 \quad |$$

Exercise

Find the general solution of $y' + \frac{2}{t} y = \frac{\cos t}{t^2}$

Solution

$$e^{\int \frac{2}{t} dt} = e^{2 \ln t} = e^{\ln t^2} = t^2$$

$$\int \frac{\cos t}{t^2} t^2 dt = \int \cos t dt = \sin t$$

$$y(t) = \frac{1}{t^2} (\sin t + C) \quad |$$

Exercise

Solve the differential equation: $y' - 2(\cos 2t)y = 0$

Solution

$$e^{\int -2 \cos 2t \, dt} = e^{-\sin 2t}$$
$$\underline{y(x) = C e^{\sin 2t}}$$

Exercise

Find the general solution of $y' + 2y = \cos 3t$

Solution

$$e^{\int 2dt} = e^{2t}$$
$$\int (\cos 3t) e^{2t} dt = \left(\frac{1}{3} \sin 3t + \frac{1}{18} \cos 3t \right) e^{2t} - \frac{1}{36} \int (\cos 3t) e^{2t} dt$$
$$\frac{37}{36} \int (\cos 3t) e^{2t} dt = \frac{1}{18} (6 \sin 3t + \cos 3t) e^{2t}$$
$$\int (\cos 3t) e^{2t} dt = \frac{2}{37} (6 \sin 3t + \cos 3t) e^{2t}$$
$$y(t) = e^{-2t} \left(\frac{2}{37} (6 \sin 3t + \cos 3t) e^{2t} + C \right)$$
$$\underline{= \frac{2}{37} (6 \sin 3t + \cos 3t) + C e^{-2t}}$$

		$\int \cos 3t$
+	e^{2t}	$\frac{1}{3} \sin 3t$
-	$\frac{1}{2} e^{2t}$	$-\frac{1}{9} \cos 3t$
+	$\frac{1}{4} e^{2t}$	

Exercise

Find the general solution of $y' - 3y = 5$

Solution

$$u(t) = e^{-\int 3dt} = e^{-3t}$$
$$e^{-3t} y' - 3e^{-3t} y = 5e^{-3t}$$
$$(e^{-3t} y)' = 5e^{-3t}$$
$$e^{-3t} y = \int 5e^{-3t} dt$$
$$e^{-3t} y = -\frac{5}{3} e^{-3t} + C$$
$$\underline{y(t) = -\frac{5}{3} + C e^{3t}}$$

Exercise

Solve the differential equation: $y' + 3y = 2xe^{-3x}$

Solution

$$e^{\int 3dx} = e^{3x}$$

$$\int 2xe^{-3x} e^{3x} dx = \int 2x dx = x^2$$

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

Exercise

Find the general solution of $y' + 3t^2y = t^2$

Solution

$$e^{\int 3t^2 dt} = e^{t^3}$$

$$\int t^2 e^{t^3} dt = \frac{1}{3} \int e^{t^3} d(t^3) = \frac{1}{3} e^{t^3}$$

$$y(t) = \frac{1}{e^{t^3}} \left(\frac{1}{3} e^{t^3} + C \right)$$

$$\underline{= \frac{1}{3} + Ce^{-t^3}}$$

Exercise

Solve the differential equation: $y' + 3x^2y = x^2$

Solution

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

$$\int x^2 e^{x^3} dx = \frac{1}{3} \int e^{x^3} d(e^{x^3}) = \frac{1}{3} e^{x^3}$$

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

$$\underline{= \frac{1}{3} + Ce^{-x^3}}$$

Exercise

Find the general solution of $y' + \frac{3}{t}y = \frac{\sin t}{t^3}$, ($t \neq 0$)

Solution

$$\begin{aligned} e^{\int \frac{3}{t} dt} &= e^{3 \ln t} = e^{\ln t^3} = t^3 \\ \int \frac{\sin t}{t^3} t^3 dt &= \int \sin t dt = -\cos t \\ y(t) &= \frac{1}{t^3} (-\cos t + C) \\ &= \frac{C}{t^3} - \frac{\cos t}{t^3} \end{aligned}$$

Exercise

Find the general solution of $y' + \frac{3}{x}y = 1 + \frac{1}{x}$

Solution

$$\begin{aligned} e^{\int \frac{3}{x} dx} &= e^{3 \ln x} = x^3 \\ \int \left(1 + \frac{1}{x}\right) x^3 dx &= \int (x^3 + x^2) dx = \frac{1}{4}x^4 + \frac{1}{3}x^3 \\ y(x) &= \frac{1}{x^3} \left(\frac{1}{4}x^4 + \frac{1}{3}x^3 + C \right) \\ &= \frac{1}{4}x + \frac{1}{3} + \frac{C}{x^3} \end{aligned}$$

Exercise

Find the general solution of $y' + \frac{3}{2}y = \frac{1}{2}e^x$

Solution

$$\begin{aligned} e^{\int \frac{3}{2} dx} &= e^{3x/2} \\ \int \left(\frac{1}{2}e^x\right) e^{3x/2} dx &= \frac{1}{2} \int e^{5x/2} dx = \frac{1}{5}e^{5x/2} \\ y(x) &= e^{-3x/2} \left(\frac{1}{5}e^{5x/2} + C \right) \\ &= \frac{1}{5}e^x + Ce^{-3x/2} \end{aligned}$$

Exercise

Find the general solution of $y' + 5y = t + 1$

Solution

$$e^{\int 5dt} = e^{5t}$$

$$\int (t+1)e^{5t} dt = \left(\frac{1}{5}t + \frac{1}{5} + \frac{1}{25}\right)e^{5t} = \frac{1}{5}\left(t + \frac{6}{5}\right)e^{5t}$$

$$y(t) = \frac{1}{e^{5t}}\left(\frac{1}{5}\left(t + \frac{6}{5}\right)e^{5t} + C\right)$$

$$\underline{= \frac{1}{5}\left(t + \frac{6}{5}\right) + Ce^{-5t}}$$

		$\int e^{5t}$
+	$t+1$	$\frac{1}{5}e^{5t}$
-	1	$\frac{1}{25}e^{5t}$

Exercise

Solve the differential equation: $xy' - y = x^2 \sin x$

Solution

$$y' - \frac{1}{x}y = x \sin x$$

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

$$\int x^2 \sin x dx = -x^2 \cos x + 2x \sin x + 2 \cos x$$

$$y(x) = \frac{1}{x}\left(-x^2 \cos x + 2x \sin x + 2 \cos x + C\right)$$

$$\underline{= -x \cos x + 2 \sin x + \frac{2}{x} \cos x + \frac{C}{x}}$$

		$\int \sin x$
+	x^2	$-\cos x$
-	$2x$	$-\sin x$
+	2	$\cos x$

Exercise

Solve the differential equation: $x \frac{dy}{dx} + y = e^x, \quad x > 0$

Solution

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

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

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

$$\underline{y(x) = \frac{1}{x}\left(e^x + C\right)}, \quad x > 0$$

Exercise

Solve the differential equation: $x \frac{dy}{dx} + 2y = 1 - \frac{1}{x}, \quad x > 0$

Solution

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

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

$$\int \left(\frac{1}{x} - \frac{1}{x^2} \right) x^2 dx = \int (x - 1) dx = \frac{1}{2}x^2 - x$$

$$y(x) = \frac{1}{x^2} \left(\frac{1}{2}x^2 - x + C \right)$$
$$\underline{= \frac{1}{2} - \frac{1}{x} + \frac{C}{x^2}, \quad x > 0}$$

Exercise

Find the general solution of $y \frac{dx}{dy} + 2x = 5y^3$

Solution

$$x' + \frac{2}{y}x = 5y^2$$

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

$$\int 5y^2 y^2 dy = 5 \int y^4 dx = y^5$$

$$x(y) = \frac{1}{y^2} (y^5 + C)$$
$$\underline{= y^3 + \frac{C}{y^2}}$$

Exercise

Find the general solution of $ty' + y = \cos t$

Solution

$$y' + \frac{1}{t}y = \frac{\cos t}{t}$$

$$e^{\int \frac{1}{t} dt} = e^{\ln t} = t$$

$$\int t \frac{\cos t}{t} dt = \int \cos t \, dt = \sin t$$

$$\underline{y(t) = \frac{1}{t}(\sin t + C)}$$

Exercise

Solve the differential equation: $xy' + 2y = x^2$

Solution

$$y' + \frac{2}{x}y = x$$

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

$$\int x^3 \, dx = \frac{1}{4}x^4$$

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

$$\underline{= \frac{1}{4}x^2 + \frac{C}{x^2}}$$

Exercise

Solve the differential equation: $xy' = 2y + x^3 \cos x$

Solution

$$y' - \frac{2}{x}y = x^2 \cos x$$

$$e^{\int \frac{-2}{x} dx} = e^{-2 \ln x} = x^{-2}$$

$$\int x^{-2} x^2 \cos x \, dx = \int \cos x \, dx = \sin x$$

$$\underline{y(x) = x^2(\sin x + C)}$$

Exercise

Find the general solution of $xy' + 2y = x^{-3}$

Solution

$$y' + \frac{2}{x}y = x^{-4}$$

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

$$\int x^{-4} x^2 dx = \int x^{-2} dx = -\frac{1}{x}$$

$$y(x) = \frac{1}{x^2} \left(-\frac{1}{x} + C \right)$$

$$\underline{= \frac{C}{x^2} - \frac{1}{x^3} \Big|}$$

Exercise

Find the general solution of $ty' + 2y = t^2$

Solution

$$y' + \frac{2}{t} y = t$$

$$e^{\int \frac{2}{t} dt} = e^{2 \ln t} = t^2$$

$$\int t^2(t) dt = \int t^3 dt = \frac{1}{4} t^4$$

$$y(t) = \frac{1}{t^2} \left(\frac{1}{4} t^4 + C \right)$$

$$\underline{= \frac{1}{4} t^2 + \frac{C}{t^2} \Big|}$$

Exercise

Find the general solution of $xy' + 2(y + x^2) = \frac{\sin x}{x}$

Solution

$$y' + \frac{2}{x} y = \frac{\sin x}{x^2} - 2x$$

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

$$\int \left(\frac{\sin x}{x^2} - 2x \right) x^2 dx = \int (\sin x - 2x^3) dx = -\cos x - \frac{1}{2} x^4$$

$$y(x) = \frac{1}{x^2} \left(-\cos x - \frac{1}{2} x^4 + C \right)$$

$$\underline{= -\frac{\cos x}{x^2} - \frac{1}{2} x^2 + \frac{C}{x^2} \Big|}$$

Exercise

Solve the differential equation: $xy' + 4y = x^3 - x$

Solution

$$y' + \frac{4}{x}y = x^2 - 1$$

$$e^{\int \frac{4}{x} dx} = e^{4 \ln x} = x^4$$

$$\int x^4 (x^2 - 1) dx = \int (x^6 - x^4) dx = \frac{1}{7}x^7 - \frac{1}{5}x^5$$

$$y(x) = \frac{1}{x^4} \left(\frac{1}{7}x^7 - \frac{1}{5}x^5 + C \right) \\ = \frac{1}{7}x^3 - \frac{1}{5}x + Cx^{-4}$$

Exercise

Solve the differential equation: $xy' + (x+1)y = e^{-x} \sin 2x$

Solution

$$y' + \left(1 + \frac{1}{x}\right)y = \frac{1}{x}e^{-x} \sin 2x$$

$$e^{\int \left(1 + \frac{1}{x}\right) dx} = e^{x + \ln x} = e^x e^{\ln x} = xe^x$$

$$\int xe^x \frac{1}{x} e^{-x} \sin 2x dx = \int \sin 2x dx = -\frac{1}{2} \cos 2x$$

$$y(x) = \frac{1}{xe^x} \left(\frac{1}{2} \cos 2x + C \right)$$

Exercise

Solve the differential equation: $xy' + (3x+1)y = e^{3x}$

Solution

$$y' + \left(3 + \frac{1}{x}\right)y = \frac{e^{3x}}{x}$$

$$e^{\int \left(3 + \frac{1}{x}\right) dx} = e^{3x + \ln x} = xe^{3x}$$

$$\int xe^{3x} \frac{e^{3x}}{x} dx = \int e^{3x} dx = \frac{1}{3}e^{3x}$$

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

$$\boxed{= \frac{1}{x} + Ce^{3x}} \quad x > 0$$

Exercise

Solve the differential equation: $xy' + (2x - 3)y = 4x^4$

Solution

$$y' + \left(2 - \frac{3}{x}\right)y = 4x^3$$

$$e^{\int \left(2 - \frac{3}{x}\right) dx} = e^{2x - 3 \ln x} = e^{2x} e^{-3 \ln x} = x^{-3} e^{2x}$$

$$\int 4x^3 x^{-3} e^{2x} dx = 4 \int e^{2x} dx = 2e^{2x}$$

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

$$\boxed{= 2x^3 + Cx^3 e^{-2x}}$$

Exercise

Solve the differential equation: $2xy'' - 3y = 9x^3$

Solution

$$y'' - \frac{3}{2x} y = \frac{9}{2} x^2$$

$$e^{\int \frac{-3}{2x} dx} = e^{\frac{-3}{2} \ln x} = x^{-3/2}$$

$$\int \frac{9}{2} x^2 x^{-3/2} dx = \frac{9}{2} \int x^{1/2} dx = 3x^{3/2}$$

$$y(x) = x^{3/2} (3x^{3/2} + C)$$

$$\boxed{= 3 + Cx^{3/2}}$$

Exercise

Solve the differential equation: $2y' + 3y = e^{-t}$

Solution

$$y' + \frac{3}{2} y = \frac{1}{2} e^{-t}$$

$$e^{\int \frac{3}{2} dt} = e^{3t/2}$$

$$\int e^{3t/2} e^{-t} dt = \int e^{t/2} dt = 2e^{t/2}$$

$$y(t) = \frac{1}{e^{3t/2}} (2e^{t/2} + C)$$

$$\underline{= 2e^{-t} + Ce^{-3t/2}} \quad |$$

Exercise

Solve the differential equation: $2y' + 2ty = t$

Solution

$$y' + ty = \frac{1}{2}t$$

$$e^{\int t dt} = e^{t^2/2}$$

$$\int te^{t^2/2} dt = \int e^{t^2/2} d\left(\frac{1}{2}t^2\right) = e^{t^2/2}$$

$$y(t) = \frac{1}{e^{t^2/2}} (e^{t^2/2} + C)$$

$$\underline{= 1 + Ce^{t^2/2}} \quad |$$

Exercise

Solve the differential equation: $3xy' + y = 10\sqrt{x}$

Solution

$$y' + \frac{1}{3x}y = \frac{10}{3}x^{-1/2}$$

$$e^{\int \frac{1}{3x} dx} = e^{\frac{1}{3} \ln x} = x^{1/3}$$

$$\int \frac{10}{3} x^{-1/2} x^{1/3} dx = \frac{10}{3} \int x^{-1/6} dx = 4x^{5/6}$$

$$y(x) = x^{-1/3} (4x^{5/6} + C)$$

$$\underline{= 4x^{1/2} + Cx^{-1/3}} \quad |$$

Exercise

Solve the differential equation: $3xy' + y = 12x$

Solution

$$y' + \frac{1}{3x} y = 4$$

$$e^{\int \frac{1}{3x} dx} = e^{\frac{1}{3} \ln x} = x^{1/3}$$

$$\int 4x^{1/3} dx = 3x^{4/3}$$

$$y(x) = x^{-1/3} (3x^{4/3} + C)$$

$$\underline{= 3x + Cx^{-1/3}}$$

Exercise

Solve the differential equation: $x^2 y' + xy = 1$

Solution

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

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

$$\int x \frac{1}{x^2} dx = \int \frac{1}{x} dx = \ln x$$

$$\underline{y(x) = \frac{1}{x} (\ln x + C)}$$

Exercise

Solve the differential equation: $x^2 y' + x(x+2)y = e^x$

Solution

$$y' + \left(1 + \frac{2}{x}\right) y = \frac{e^x}{x^2}$$

$$e^{\int \left(1 + \frac{2}{x}\right) dx} = e^{x+2 \ln x} = e^x e^{\ln x^2} = x^2 e^x$$

$$\int x^2 e^x \frac{e^x}{x^2} dx = \int e^{2x} dx = \frac{1}{2} e^{2x}$$

$$y(x) = \frac{1}{x^2 e^x} \left(\frac{1}{2} e^{2x} + C \right)$$

$$\underline{= \frac{1}{x^2} \left(\frac{1}{2} e^x + C e^{-x} \right)}$$

Exercise

Find the general solution of $y^2 + (y')^2 = 1$

Solution

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

$$\frac{dy}{dx} = \pm\sqrt{1 - y^2}$$

$$\frac{dy}{\sqrt{1 - y^2}} = \pm dx$$

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

$$\sin^{-1} y = \pm(x + c)$$

$$y = \sin(\pm(x + c))$$

$$y(x) = \pm \sin(x + c)$$

Exercise

Solve the differential equation: $(1 + x)y' + y = \sqrt{x}$

Solution

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

$$e^{\int \frac{1}{1+x} dx} = e^{\ln(1+x)} = 1+x$$

$$\int \frac{\sqrt{x}}{1+x} (1+x) dx = \int x^{1/2} dx = \frac{2}{3} x^{3/2}$$

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

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

Exercise

Find the general solution of $(1 + x)y' + y = \cos x$

Solution

$$y' + \frac{1}{1+x} y = \frac{\cos x}{1+x}$$

$$y_h = e^{\int \frac{1}{1+x} dx} = e^{\ln(1+x)} = 1+x$$

$$\int \frac{\cos x}{1+x} (1+x) dx = \int \cos x dx = \sin x$$

$$y(x) = \frac{1}{x+1} (\sin x + C)$$

$$\underline{y(x) = \frac{\sin x + C}{x+1}}$$

Exercise

Solve the differential equation: $(x+1)y' + (x+2)y = 2xe^{-x}$

Solution

$$y' + \frac{x+2}{x+1} y = \frac{2xe^{-x}}{x+1} \quad \frac{x+2}{x+1} = 1 + \frac{1}{x+1}$$

$$e^{\int \left(1 + \frac{1}{x+1}\right) dx} = e^{x + \ln(x+1)} = (x+1)e^x$$

$$\int (x+1)e^x \frac{2xe^{-x}}{x+1} dx = \int 2x dx = x^2$$

$$\underline{y(x) = \frac{e^{-x}}{x+1} (x^2 + C)}$$

Exercise

Solve the differential equation: $(x+1)y' - xy = x + x^2$

Solution

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

$$e^{\int \left(\frac{-x}{x+1}\right) dx} = e^{\int \left(\frac{1}{x+1} - 1\right) dx} = e^{\ln|x+1| - x} = e^{\ln(x+1)} e^{-x} = (x+1)e^{-x}$$

$$\begin{aligned} \int x(x+1)e^{-x} dx &= \left(-x^2 - x - 2x - 1 - 2\right)e^{-x} \\ &= \left(-x^2 - 3x - 3\right)e^{-x} \end{aligned}$$

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

$$\underline{= \frac{x^2 + 3x + 3}{x+1} + \frac{Ce^x}{x+1}} \quad x > -1$$

		$\int e^{-x}$
+	$x^2 + x$	$-e^{-x}$
-	$2x + 1$	e^{-x}
+	2	$-e^{-x}$

Exercise

Find the general solution of $(1+x^3)y' = 3x^2y + x^2 + x^5$

Solution

$$\begin{aligned}y' - \frac{3x^2}{1+x^3}y &= \frac{x^2(1+x^3)}{1+x^3} = x^2 \\e^{\int -\frac{3x^2}{1+x^3}dx} &= e^{-\int \frac{d(1+x^3)}{1+x^3}} = e^{-\ln(1+x^3)} = e^{\ln(1+x^3)^{-1}} = \frac{1}{1+x^3} \\ \int \frac{x^2}{1+x^3}dx &= \frac{1}{3} \int \frac{d(1+x^3)}{1+x^3} = \frac{1}{3} \ln(1+x^3) \\ y(x) &= (1+x^3) \left(\frac{1}{3} \ln(1+x^3) + C \right) \\ &= \frac{1}{3} (1+x^3) \ln(1+x^3) + C(1+x^3)\end{aligned}$$

Exercise

Solve the differential equation: $(t+1)\frac{ds}{dt} + 2s = 3(t+1) + \frac{1}{(t+1)^2}, \quad t > -1$

Solution

$$\begin{aligned}\frac{ds}{dt} + \frac{2}{t+1}s &= 3 + \frac{1}{(t+1)^3} \\ e^{\int \frac{2}{t+1}dt} &= e^{2\ln(t+1)} = e^{\ln(t+1)^2} = (t+1)^2 \\ \int \left(3 + \frac{1}{(t+1)^3} \right) (t+1)^2 dt &= \int \left(3(t+1)^2 + \frac{1}{t+1} \right) dt \quad d(t+1) = dt \\ &= 3 \int (t+1)^2 d(t+1) + \int \frac{1}{t+1} d(t+1) \\ &= (t+1)^3 + \ln(t+1) \\ s(t) &= \frac{1}{(t+1)^2} \left((t+1)^3 + \ln(t+1) + C \right) \\ &= t+1 + \frac{\ln(t+1)}{(t+1)^2} + \frac{C}{(t+1)^2}, \quad t > -1\end{aligned}$$

Exercise

Solve the differential equation: $(x+2)^2 y' = 5 - 8y - 4xy$

Solution

$$\begin{aligned} y' + \frac{4}{x+2} y &= 5(x+2)^{-2} \\ e^{\int \left(\frac{4}{x+2}\right) dx} &= e^{4 \ln(x+2)} = (x+2)^4 \\ \int 5(x+2)^{-2} (x+2)^4 dx &= 5 \int (x+2)^2 d(x+2) = \frac{5}{3} (x+2)^3 \\ y(x) &= (x+2)^{-4} \left(\frac{5}{3} (x+2)^3 + C \right) \\ &= \frac{5}{3} (x+2)^{-1} + C(x+2)^{-4} \end{aligned}$$

Exercise

Solve the differential equation: $(x^2 - 1)y' + 2y = (x+1)^2$

Solution

$$\begin{aligned} y' + \frac{2}{(x-1)(x+1)} y &= \frac{(x+1)^2}{(x-1)(x+1)} = \frac{x+1}{x-1} \\ e^{\int \left(\frac{1}{x-1} - \frac{1}{x+1}\right) dx} &= e^{\ln|x-1| - \ln|x+1|} = e^{\ln|x-1|} e^{-\ln|x+1|} = \frac{x-1}{x+1} \quad \frac{2}{(x-1)(x+1)} = \frac{1}{x-1} - \frac{1}{x+1} \\ \int \frac{x-1}{x+1} \frac{x+1}{x-1} dx &= \int dx = x \\ y(x) &= \frac{x+1}{x-1} (x+C) \quad -1 < x < 1 \end{aligned}$$

Exercise

Solve the differential equation: $(x^2 + 4)y' + 2xy = x^2(x^2 + 4)$

Solution

$$\begin{aligned} y' + \frac{2x}{x^2 + 4} y &= x^2 \\ e^{\int \frac{2x}{x^2 + 4} dx} &= e^{\ln(x^2 + 4)} = x^2 + 4 \\ \int x^2 (x^2 + 4) dx &= \int (x^4 + 4x^2) dx = \frac{1}{5} x^5 + \frac{4}{3} x^3 \\ y(x) &= \frac{1}{x^2 + 4} \left(\frac{1}{5} x^5 + \frac{4}{3} x^3 + C \right) \end{aligned}$$

Exercise

Find the general solution of $(1 + e^t)y' + e^t y = 0$

Solution

$$y' + \frac{e^t}{1 + e^t} y = 0$$

$$P(t) = -\frac{e^t}{1 + e^t}, \quad Q(t) = 0$$

$$e^{\int \frac{e^t}{1 + e^t} dt} = e^{\int \frac{1}{1 + e^t} d(1 + e^t)} = e^{\ln(1 + e^t)} = 1 + e^t$$

$$y(t) = \frac{1}{1 + e^t} (0 + c)$$
$$= \frac{c}{1 + e^t}$$

$$\frac{dy}{dt} = -\frac{e^t}{1 + e^t} y$$

$$\frac{dy}{y} = -\frac{e^t}{1 + e^t} dt$$

$$\int \frac{dy}{y} = -\int \frac{1}{1 + e^t} d(1 + e^t)$$

$$\ln y = -\ln(1 + e^t) + C$$

$$\ln y = \ln\left(\frac{1}{1 + e^t}\right) + \ln c$$

$$\ln y = \ln\left(\frac{c}{1 + e^t}\right)$$

$$y(t) = \frac{c}{1 + e^t}$$

Exercise

Find the general solution of $(t^2 + 9)y' + ty = 0$

Solution

$$y' + \frac{t}{t^2 + 9} y = 0$$

$$e^{\int \frac{t}{t^2 + 9} dt} = e^{\frac{1}{2} \int \frac{1}{t^2 + 9} d(t^2 + 9)}$$

$$= e^{\frac{1}{2} \ln(t^2 + 9)} = e^{\ln \sqrt{t^2 + 9}} = \sqrt{t^2 + 9}$$

$$y(t) = \frac{1}{\sqrt{t^2 + 9}} (0 + c)$$

$$= \frac{c}{\sqrt{t^2 + 9}}$$

$$d(t^2 + 9) = 2tdt \Rightarrow \frac{1}{2} d(t^2 + 9) = tdt$$

Exercise

Solve the differential equation: $e^{2x}y' + 2e^{2x}y = 2x$

Solution

$$y' + 2y = 2xe^{-2x}$$

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

$$\int 2xe^{-2x}(e^{2x})dx = 2 \int xdx = x^2$$

$$\begin{aligned} \underline{y(x)} &= \frac{1}{e^{2x}}(x^2 + C) \\ &= \underline{x^2e^{-2x} + Ce^{-2x}} \end{aligned}$$

Exercise

Solve the differential equation: $\tan \theta \frac{dr}{d\theta} + r = \sin^2 \theta, \quad 0 < \theta < \frac{\pi}{2}$

Solution

$$\frac{dr}{d\theta} + \frac{1}{\tan \theta} r = \frac{\sin^2 \theta}{\tan \theta}$$

$$\frac{dr}{d\theta} + \frac{1}{\tan \theta} r = \sin^2 \theta \frac{\cos \theta}{\sin \theta}$$

$$\frac{dr}{d\theta} + \frac{1}{\tan \theta} r = \sin \theta \cos \theta, \quad P(\theta) = \frac{1}{\tan \theta} = \cot \theta \quad Q(\theta) = \sin \theta \cos \theta$$

$$e^{\int \cot \theta d\theta} = e^{\ln|\sin \theta|} = \sin \theta, \quad 0 < \theta < \frac{\pi}{2}$$

$$\int (\sin \theta \cos \theta)(\sin \theta) d\theta = \int (\sin^2 \theta \cos \theta) d\theta$$

$$d(\sin \theta) = \cos \theta d\theta$$

$$= \int \sin^2 \theta d(\sin \theta)$$

$$= \frac{1}{3} \sin^3 \theta$$

$$\underline{r(\theta)} = \frac{1}{\sin \theta} \left(\frac{1}{3} \sin^3 \theta + C \right)$$

$$= \underline{\frac{1}{3} \sin^2 \theta + \frac{C}{\sin \theta}}$$

Exercise

Find the general solution of $(\cos t)y' + (\sin t)y = 1$

Solution

$$\begin{aligned}y' + (\tan t)y &= \frac{1}{\cos t} \\e^{\int \tan t dt} &= e^{-\ln|\cos t|} = e^{\ln \frac{1}{|\cos t|}} = \frac{1}{|\cos t|} = \sec t \\ \int \sec^2 t dt &= \tan t \\y(t) &= \frac{1}{\sec t}(\tan t + C) \\&= \cos t \left(\frac{\sin t}{\cos t} + C \right) \\&= \sin t + C \cos t\end{aligned}$$

Exercise

Solve the differential equation: $\cos x \frac{dy}{dx} + (\sin x)y = 1$

Solution

$$\begin{aligned}y' + (\tan x)y &= \sec x \\e^{\int (\tan x)dx} &= e^{\ln|\sec x|} = \sec x \\ \int \sec^2 x dx &= \tan x \\y(x) &= \cos x(\tan x + C) \\&= \sin x + C \cos x\end{aligned}$$

Exercise

Solve the differential equation: $\cos^2 x \sin x \frac{dy}{dx} + (\cos^3 x)y = 1$

Solution

$$\begin{aligned}y' + (\cot x)y &= \frac{1}{\cos^2 x \sin x} \\e^{\int (\cot x)dx} &= e^{\ln|\sin x|} = \sin x \\ \int \frac{\sin x}{\cos^2 x \sin x} dx &= \int \sec^2 x dx = \tan x\end{aligned}$$

$$y(x) = \frac{1}{\sin x} (\tan x + C)$$

$$= \sec x + \frac{C}{\sin x}$$

Exercise

Solve the differential equation: $\frac{dr}{d\theta} + r \sec \theta = \cos \theta$

Solution

$$e^{\int (\sec \theta) d\theta} = e^{\ln |\sec \theta + \tan \theta|} = \sec \theta + \tan \theta$$

$$\int \cos \theta (\sec \theta + \tan \theta) d\theta = \int (1 + \sin \theta) d\theta = \theta - \cos \theta$$

$$r(\theta) = \frac{1}{\sec \theta + \tan \theta} (\theta - \cos \theta + C)$$

Exercise

Find the general solution of $\frac{dr}{d\theta} + r \tan \theta = \sec \theta$

Solution

$$e^{\int \tan \theta d\theta} = e^{\ln |\sec \theta|} = \sec \theta$$

$$\int \sec^2 \theta d\theta = \tan \theta$$

$$r(\theta) = \frac{1}{\sec \theta} (\tan \theta + C)$$

$$= \sin \theta + C \cos \theta$$

Exercise

Solve the differential equation: $\frac{dP}{dt} + 2tP = P + 4t - 2$

Solution

$$P' + (2t - 1)P = 4t - 2$$

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

$$\int e^{t^2-t} (4t - 2) dt = 2 \int e^{t^2-t} d(t^2 - t) = 2e^{t^2-t}$$

$$P(t) = \frac{1}{e^{t^2-t}} \left(2e^{t^2-t} + C \right)$$

$$= 2 + Ce^{t-t^2}$$

Exercise

Solve the differential equation: $ydx - 4(x + y^6)dy = 0$

Solution

$$y \frac{dx}{dy} - 4x - 4y^6 = 0$$

$$\frac{dx}{dy} - \frac{4}{y}x = 4y^5$$

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

$$\int 4y^5 y^{-4} dx = 4 \int y dy = 2y^2$$

$$x(y) = y^4 (2y^2 + C)$$

$$\underline{= 2y^6 + Cy^4}$$

Exercise

Solve the differential equation: $ydx = (ye^y - 2x)dy$

Solution

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

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

$$\int y^2 e^y dx = (y^2 - 2y + 2)e^y$$

$$\underline{x(y) = \frac{1}{y^2} \left((y^2 - 2y + 2)e^y + C \right)}$$

		$\int e^y$
+	y^2	e^y
-	$2y$	e^y
+	2	e^y

Exercise

Find the general solution of $(x + y + 1)dx - dy = 0$

Solution

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

$$y' - y = x + 1$$

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

$$\int (x + 1)e^{-x} dx = (-x - 2)e^{-x}$$

		$\int e^{-x}$
+	$x + 1$	$-e^{-x}$
-	1	e^{-x}

$$y(x) = e^x \left((-x-2)e^{-x} + C \right)$$

$$\underline{= -x - 2 + Ce^x}$$

Exercise

Find the general solution of $\frac{dy}{dx} = x^2 e^{-4x} - 4y$

Solution

$$y' + 4y = x^2 e^{-4x}$$

$$e^{\int 4dx} = e^{4x}$$

$$\int x^2 e^{-4x} e^{4x} dx = \int x^2 dx = \frac{1}{3} x^3$$

$$\underline{y(x) = e^{-4x} \left(\frac{1}{3} x^3 + C \right)}$$

Exercise

Find the general solution of $(x^2 + 1)y' + xy - x = 0$

Solution

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

$$e^{\int \frac{x}{x^2 + 1} dx} = e^{\frac{1}{2} \ln(x^2 + 1)} = (x^2 + 1)^{1/2}$$

$$\int \frac{x}{x^2 + 1} (x^2 + 1)^{1/2} dx = \frac{1}{2} \int (x^2 + 1)^{-1/2} d(x^2 + 1) = \sqrt{x^2 + 1}$$

$$y(x) = \frac{1}{\sqrt{x^2 + 1}} \left(\sqrt{x^2 + 1} + C \right)$$

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

Exercise

Find the general solution of $\frac{dx}{dt} = 9.8 - 0.196x$

Solution

$$x' + 0.196x = 9.8$$

$$e^{\int 0.196 dx} = e^{0.196t}$$

$$\int 9.8e^{0.196t} dt = 50e^{0.196t}$$

$$x(t) = \frac{1}{e^{0.196t}} (50e^{0.196t} + C)$$

$$= \underline{50 + Ce^{-0.196t}}$$

Exercise

Find the general solution of $\frac{di}{dt} + 500i = 10 \sin \omega t$

Solution

$$e^{\int 500 dt} = e^{500t}$$

$$\int 10(\sin \omega t) e^{500t} dt$$

$$\int (\sin \omega t) e^{500t} dt = \left(-\frac{1}{\omega} \cos \omega t + \frac{500}{\omega^2} \sin \omega t \right) e^{500t} - \frac{25 \times 10^4}{\omega^2} \int (\sin \omega t) e^{500t} dt$$

$$\left(\frac{\omega^2 + 25 \times 10^4}{\omega^2} \right) \int (\sin \omega t) e^{500t} dt = \frac{1}{\omega^2} (-\omega \cos \omega t + 500 \sin \omega t) e^{500t}$$

$$\int 10(\sin \omega t) e^{500t} dt = \frac{10}{\omega^2 + 25 \times 10^4} (-\omega \cos \omega t + 500 \sin \omega t) e^{500t}$$

$$i(t) = e^{-500t} \left(\frac{10}{\omega^2 + 25 \times 10^4} (-\omega \cos \omega t + 500 \sin \omega t) e^{500t} + C \right)$$

$$= \underline{\frac{10}{\omega^2 + 25 \times 10^4} (-\omega \cos \omega t + 500 \sin \omega t) + Ce^{-500t}}$$

		$\int \sin \omega t$
+	e^{500t}	$-\frac{1}{\omega} \cos \omega t$
-	$500e^{500t}$	$-\frac{1}{\omega^2} \sin \omega t$
+	$25 \times 10^4 e^{500t}$	$-\int \frac{1}{\omega^2} \sin \omega t$

Exercise

Find the general solution of $2\frac{dQ}{dt} + 100Q = 10\sin 60t$

Solution

$$2\frac{dQ}{dt} + \frac{1}{.01}Q = 10\sin 60t \rightarrow \frac{dQ}{dt} + 50Q = 5\sin 60t$$

$$e^{\int 50dt} = e^{50t}$$

$$5 \int e^{50t} (\sin 60t) dt =$$

$$\int e^{50t} (\sin 60t) dt = \left(-\frac{1}{60} \cos 60t + \frac{1}{72} \sin 60t \right) e^{50t} - \frac{25}{36} \int e^{50t} (\sin 60t) dt$$

$$\frac{61}{36} \int e^{50t} (\sin 60t) dt = \left(-\frac{1}{60} \cos 60t + \frac{1}{72} \sin 60t \right) e^{50t}$$

$$\int e^{50t} (\sin 60t) dt = \frac{36}{21,960} (-6 \cos 60t + 5 \sin 60t) e^{50t}$$

$$5 \int e^{50t} (\sin 60t) dt = \frac{1}{122} (-6 \cos 60t + 5 \sin 60t) e^{50t}$$

$$Q(t) = \frac{1}{e^{50t}} \left(\frac{1}{122} (-6 \cos 60t + 5 \sin 60t) e^{50t} + C \right)$$

$$= \frac{1}{122} (-6 \cos 60t + 5 \sin 60t) + C e^{-50t}$$

$$Q(0) = -\frac{6}{122} + C = 0 \Rightarrow C = \frac{3}{61}$$

$$Q(t) = \frac{1}{122} (-5 \cos 60t + 6 \sin 60t + 6e^{-50t})$$

		$\int \sin 60t$
+	e^{50t}	$-\frac{1}{60} \cos 60t$
-	$50e^{50t}$	$-\frac{1}{3600} \sin 60t$
+	$2500e^{50t}$	$-\frac{1}{3600} \int \sin 60t$

Exercise

Find the general solution of $y' - 3y = 4$; $y(0) = 2$

Solution

$$e^{-\int 3dt} = e^{-3t}$$

$$\int 4e^{-3t} dt = -\frac{4}{3} e^{-3t}$$

$$y(t) = e^{3t} \left(-\frac{4}{3} e^{-3t} + C \right)$$

$$= -\frac{4}{3} + C e^{3t}$$

$$y(0) = -\frac{4}{3} + C e^{3(0)}$$

$$2 = -\frac{4}{3} + C \quad C = \frac{4}{3} + 2 = \underline{\frac{10}{3}}$$

$$\underline{y(t) = -\frac{4}{3} + \frac{10}{3}e^{3t}}$$

Exercise

Find the general solution of $y' = y + 2xe^{2x}$; $y(0) = 3$

Solution

$$y' - y = 2xe^{2x}$$

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

$$\int 2xe^{2x} \left(e^{-x} \right) dx = 2 \int xe^x dx = 2 \left(xe^x - e^x \right)$$

$$y(x) = \frac{1}{e^{-x}} \left(2xe^x - 2e^x + C \right)$$

$$= e^x \left(2xe^x - 2e^x + C \right)$$

$$= \underline{2xe^{2x} - 2e^{2x} + Ce^x}$$

$$y(x=0) = 2(0)e^{2(0)} - 2e^{2(0)} + Ce^{(0)}$$

$$3 = -2 + C \quad \rightarrow \quad \boxed{C=5}$$

$$\underline{y(x) = 2xe^{2x} - 2e^{2x} + 5e^x}$$

Exercise

Find the general solution of $(x^2 + 1)y' + 3xy = 6x$; $y(0) = -1$

Solution

$$y' + \frac{3x}{x^2+1} y = \frac{6x}{x^2+1}$$

$$\int \frac{3x}{x^2+1} dx = \frac{3}{2} \ln(x^2+1) = e^{\ln(x^2+1)^{\frac{3}{2}}} = \underline{\left(x^2 + 1 \right)^{\frac{3}{2}}}$$

$$\int \left(x^2 + 1 \right)^{\frac{3}{2}} \frac{6x}{x^2+1} dx = 3 \int \left(x^2 + 1 \right)^{\frac{1}{2}} d(x^2 + 1) = 2 \left(x^2 + 1 \right)^{\frac{3}{2}}$$

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

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

$$-1 = 2 + C(1)^{-\frac{3}{2}} \rightarrow \underline{C = -3}$$

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

Exercise

Solve the initial value problem: $t \frac{dy}{dt} + 2y = t^3, \quad t > 0, \quad y(2) = 1$

Solution

$$\frac{dy}{dt} + \frac{2}{t}y = t^2, \quad P(t) = \frac{2}{t}, \quad Q(t) = t^2$$

$$e^{\int \frac{2}{t} dt} = e^{2 \ln t} = e^{\ln t^2} = t^2$$

$$\int t^2 t^2 dt = \int t^4 dt = \frac{1}{5} t^5$$

$$y(t) = \frac{1}{t^2} \left(\frac{1}{5} t^5 + C \right) = \frac{1}{5} t^3 + \frac{C}{t^2}$$

$$y(2) = \frac{1}{5} 2^3 + \frac{C}{2^2}$$

$$1 = \frac{8}{5} + \frac{C}{4} \rightarrow \frac{C}{4} = 1 - \frac{8}{5} = -\frac{3}{5} \Rightarrow \boxed{C = -\frac{12}{5}}$$

$$\underline{y(t) = \frac{1}{5} t^3 - \frac{12}{5 t^2}}$$

Exercise

Solve the initial value problem: $\theta \frac{dy}{d\theta} + y = \sin \theta, \quad \theta > 0, \quad y\left(\frac{\pi}{2}\right) = 1$

Solution

$$\frac{dy}{d\theta} + \frac{1}{\theta}y = \frac{\sin \theta}{\theta}, \quad P(\theta) = \frac{1}{\theta}, \quad Q(\theta) = \frac{\sin \theta}{\theta}$$

$$e^{\int \frac{1}{\theta} d\theta} = e^{\ln |\theta|} = \theta \quad (> 0)$$

$$\int \frac{\sin \theta}{\theta} \theta d\theta = \int \sin \theta d\theta = -\cos \theta$$

$$y(\theta) = \frac{1}{\theta} (-\cos \theta + C)$$

$$y\left(\frac{\pi}{2}\right) = \frac{2}{\pi} \left(-\cos \frac{\pi}{2} + C \right) = 1 = \frac{2}{\pi} (0 + C) \Rightarrow 1 = \frac{2}{\pi} C \quad C = \frac{\pi}{2}$$

$$\underline{y(\theta) = -\frac{\cos \theta}{\theta} + \frac{\pi}{2\theta}}$$

Exercise

Solve the initial value problem: $\frac{dy}{dx} + xy = x, \quad y(0) = -6$

Solution

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

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

$$\int x e^{x^2/2} dx = \int e^{x^2/2} d\left(\frac{x^2}{2}\right) = e^{x^2/2} \quad d\left(\frac{x^2}{2}\right) = x dx$$

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

$$y(0) = \frac{1}{e^{0^2/2}} \left(e^{0^2/2} + C \right)$$

$$-6 = 1 + C \rightarrow \underline{C = -7}$$

$$y(x) = \frac{1}{e^{x^2/2}} \left(e^{x^2/2} - 7 \right)$$

$$\underline{= 1 - \frac{7}{e^{x^2/2}}}$$

Exercise

Solve the initial value problem: $ty' + 2y = 4t^2, \quad y(1) = 2$

Solution

$$y' + \frac{2}{t}y = 4t$$

$$e^{\int \frac{2}{t} dt} = e^{2 \ln|t|} = e^{\ln t^2} = t^2$$

1st method

$$\int t^2 (4t) dt = 4 \int t^3 dt = t^4$$

$$y(t) = \frac{1}{t^2} (t^4 + C) \quad y = \frac{1}{e^{\int P dx}} \left(\int Q \cdot e^{\int P dx} dx + C \right)$$

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

2nd method

$$t^2 y' + t^2 \frac{2}{t} y = 4t (t^2)$$

$$t^2 y' + 2ty = 4t^3$$

$$(t^2 y)' = 4t^3$$

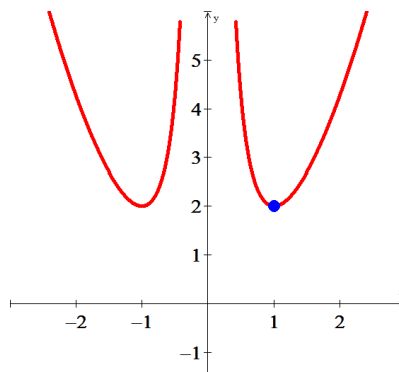
$$t^2 y = t^4 + C$$

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

$$2 = 1 + C \rightarrow \underline{C=1}$$

$$y(t) = \frac{1}{2}(t^4 + 1)$$

$$\underline{y(t) = t^2 + \frac{1}{2}}$$



Exercise

Find the solution of the initial value problem $(1+t^2)y' + 4ty = (1+t^2)^{-2}$, $y(1) = 0$

Solution

$$y' + \frac{4t}{1+t^2}y = \frac{(1+t^2)^{-2}}{1+t^2}$$

$$y' + \frac{4t}{1+t^2}y = (1+t^2)^{-3}$$

$$e^{\int \frac{4t}{1+t^2} dt} = e^{2 \int \frac{d(1+t^2)}{1+t^2}} = e^{2 \ln(1+t^2)} = e^{\ln(1+t^2)^2} = (1+t^2)^2$$

$$\int (1+t^2)^2 (1+t^2)^{-3} dt = \int \frac{dt}{1+t^2} = \tan^{-1}|t|$$

$$y(t) = \frac{1}{(1+t^2)^2} (\tan^{-1}|t| + C)$$

Given $y(1) = 0$, then $0 = \frac{1}{(1+1^2)^2} (\tan^{-1}|1| + C)$

$$0 = \frac{\pi}{4} + C \Rightarrow C = -\frac{\pi}{4}$$

$$\underline{y(t) = \frac{1}{(1+t^2)^2} \left(\tan^{-1}|t| - \frac{\pi}{4} \right)}$$

Exercise

Solve the initial value problem: $y' = x + 5y$, $y(0) = 3$

Solution

$$y' - 5y = x$$

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

$$\int x e^{-5x} dx = \left(-\frac{1}{5}x - \frac{1}{25}\right) e^{-5x}$$

$$y(x) = e^{5x} \left(\left(-\frac{1}{5}x - \frac{1}{25}\right) e^{-5x} + C \right)$$

$$= -\frac{1}{5}x - \frac{1}{25} + C e^{5x} \quad y(0) = 3$$

$$3 = -\frac{1}{25} + C \rightarrow C = \frac{76}{25}$$

$$y(x) = -\frac{1}{5}x - \frac{1}{25} + \frac{76}{25}e^{5x}$$

		$\int e^{-5x}$
+	x	$-\frac{1}{5}e^{-5x}$
-	1	$\frac{1}{25}e^{-5x}$

Exercise

Solve the initial value problem: $y' = 2x - 3y$, $y(0) = \frac{1}{3}$

Solution

$$y' + 3y = 2x$$

$$e^{\int 3dx} = e^{3x}$$

$$\int 2x e^{3x} dx = \left(\frac{2}{3}x - \frac{2}{9}\right) e^{3x}$$

$$y(x) = e^{-3x} \left(\left(\frac{2}{3}x - \frac{2}{9}\right) e^{3x} + C \right)$$

$$= \frac{2}{3}x - \frac{2}{9} + C e^{-3x} \quad y(0) = \frac{1}{3}$$

$$\frac{1}{3} = -\frac{2}{9} + C \rightarrow C = \frac{5}{9}$$

$$y(x) = \frac{2}{3}x - \frac{2}{9} + \frac{5}{9}e^{-3x}$$

		$\int e^{3x}$
+	$2x$	$\frac{1}{3}e^{3x}$
-	2	$\frac{1}{9}e^{3x}$

Exercise

Solve the initial value problem: $xy' + y = e^x$, $y(1) = 2$

Solution

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

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

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

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

$$y(1) = 2 \quad 2 = e + C \quad \rightarrow \quad C = 2 - e$$

$$\underline{y(x) = \frac{1}{x} (e^x + 2 - e)}$$

Exercise

Solve the initial value problem: $y \frac{dx}{dy} - x = 2y^2, \quad y(1) = 5$

Solution

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

$$e^{\int -\frac{1}{y} dy} = e^{-\ln y} = e^{\ln y^{-1}} = y^{-1}$$

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

$$x(y) = y(2y + C)$$

$$y(1) = 5 \quad \rightarrow \quad 1 = 5(10 + C) \quad \Rightarrow \quad C = -\frac{49}{5}$$

$$\underline{x(y) = 2y^2 - \frac{49}{5}y}$$

Exercise

Solve the initial value problem: $xy' + y = 4x + 1, \quad y(1) = 8$

Solution

$$y' + \frac{1}{x} y = \frac{4x+1}{x}$$

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

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

$$y(x) = \frac{1}{x} (2x^2 + x + C) \quad y(1) = 8$$

$$8 = 3 + C \quad \rightarrow \quad C = 5$$

$$\underline{y(x) = 2x + 1 + \frac{5}{x}}$$

Exercise

Solve the initial value problem: $y' + 4xy = x^3 e^{x^2}$, $y(0) = -1$

Solution

$$e^{\int 4x dx} = e^{2x^2}$$

$$\int x^3 e^{x^2} e^{2x^2} dx = \int x^3 e^{3x^2} dx = \frac{1}{6} \int x^2 e^{3x^2} d(3x^2)$$

$$= \frac{1}{18} \int u e^u d(u)$$

$$= \frac{1}{18} (3x^2 - 1) e^{3x^2}$$

$$y(x) = \frac{1}{e^{2x^2}} \left(\frac{1}{18} (3x^2 - 1) e^{3x^2} + C \right)$$

$$y(0) = -1 \quad -1 = -\frac{1}{18} + C \rightarrow C = -\frac{17}{18}$$

$$y(x) = \frac{1}{18} (3x^2 - 1) e^{x^2} - \frac{17}{18} e^{2x^2}$$

	$u = 3x^2$	$\int e^u$
+	u	e^u
-	1	e^u

Exercise

Solve the initial value problem: $(x+1)y' + y = \ln x$, $y(1) = 10$

Solution

$$y' + \frac{1}{x+1} y = \frac{\ln x}{x+1}$$

$$e^{\int \frac{dx}{x+1}} = e^{\ln(x+1)} = x+1$$

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

$$y(x) = \frac{1}{x+1} (x \ln x - x + C) \quad y(1) = 10$$

$$10 = \frac{1}{2} (-1 + C) \rightarrow C = 21$$

$$y(x) = \frac{1}{x+1} (x \ln x - x + 21)$$

Exercise

Solve the initial value problem: $y' - (\sin x)y = 2 \sin x$, $y\left(\frac{\pi}{2}\right) = 1$

Solution

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

$$\int 2 \sin x e^{\cos x} dx = -2 \int e^{\cos x} d(\cos x) = -2e^{\cos x}$$

$$y(x) = \frac{1}{e^{\cos x}} \left(-2e^{\cos x} + C \right) \quad y\left(\frac{\pi}{2}\right) = 1$$

$$1 = -2 + C \rightarrow \underline{C = 3}$$

$$\underline{y(x) = -2 + \frac{3}{e^{\cos x}}}$$

Exercise

Solve the initial value problem: $L \frac{di}{dt} + RI = E, \quad i(0) = i_0$

Solution

$$e^{\int R dt} = e^{Rt}$$

$$\int E e^{Rt} dt = \frac{E}{R} e^{Rt}$$

$$I(t) = \frac{1}{e^{Rt}} \left(\frac{E}{R} e^{Rt} + C \right) \quad i(0) = i_0$$

$$i_0 = \frac{E}{R} + C \rightarrow \underline{C = i_0 - \frac{E}{R}}$$

$$\underline{I(t) = \frac{E}{R} + \left(i_0 - \frac{E}{R} \right) e^{-Rt}}$$

Exercise

Solve the initial value problem: $\frac{dT}{dt} = k(T - T_m) \quad T(0) = T_0$

Solution

$$\frac{dT}{dt} - kT = -kT_m$$

$$e^{\int -k dt} = e^{-kt}$$

$$\int -kT_m e^{-kt} dt = T_m e^{-kt}$$

$$T(t) = \frac{1}{e^{-kt}} \left(T_m e^{-kt} + C \right) \quad T(0) = T_0$$

$$T_0 = T_m + C \rightarrow \underline{C = T_0 - T_m}$$

$$\underline{T(t) = T_m + (T_0 - T_m) e^{kt}}$$

Exercise

Solve the initial value problem: $y' + y = 2, \quad y(0) = 0$

Solution

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

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

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

$$= 2 + Ce^{-x}$$

$$y(0) = 0 \rightarrow 0 = 2 + C \Rightarrow \underline{C = -2}$$

$$\underline{y(x) = 2 - 2e^{-x}}$$

Exercise

Solve the initial value problem: $y' - 2y = 3e^{2x}, \quad y(0) = 0$

Solution

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

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

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

$$y(0) = 0 \rightarrow \underline{0 = C}$$

$$\underline{y(x) = 3xe^{2x}}$$

Exercise

Solve the initial value problem: $xy' + 2y = 3x, \quad y(1) = 5$

Solution

$$y' + \frac{2}{x}y = 3$$

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

$$\int 3x^2 dx = x^3$$

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

$$\underline{= x + \frac{C}{x^2}}$$

$$y(1) = 5 \rightarrow 5 = 1 + C \Rightarrow \underline{C = 4}$$

$$\underline{y(x) = x + \frac{4}{x^2}}$$

Exercise

Solve the initial value problem: $xy' + 5y = 7x^2$, $y(2) = 5$

Solution

$$y' + \frac{5}{x}y = 7x$$

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

$$\int 7x^2 x^5 dx = \frac{7}{8} x^8$$

$$y(x) = \frac{1}{x^5} \left(\frac{7}{8} x^8 + C \right)$$

$$\underline{= \frac{7}{8} x^3 + \frac{C}{x^5}}$$

$$y(2) = 5 \rightarrow 5 = 7 + \frac{1}{32} C \Rightarrow \underline{C = -64}$$

$$\underline{y(x) = \frac{7}{8} x^3 - \frac{64}{x^5}}$$

Exercise

Solve the initial value problem: $xy' - y = x$, $y(1) = 7$

Solution

$$y' - \frac{1}{x}y = 1$$

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

$$\int \frac{1}{x} dx = \ln x$$

$$y(x) = x(\ln x + C)$$

$$\underline{= x \ln x + Cx}$$

$$y(1) = 7 \rightarrow 7 = C$$

$$\underline{y(x) = x \ln x + 7x}$$

Exercise

Solve the initial value problem: $xy' + y = 3xy$, $y(1) = 0$

Solution

$$xy' + (1 - 3x)y = 0$$

$$y' + \left(\frac{1}{x} - 3\right)y = 0$$

$$e^{\int \left(\frac{1}{x} - 3\right) dx} = e^{\ln x - 3x} = e^{\ln x} e^{-3x} = x e^{-3x}$$

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

$$= \frac{C e^{3x}}{x}$$

$$y(1) = 0 \rightarrow 0 = C$$

$$y(x) = 0$$

Exercise

Solve the initial value problem: $xy' + 3y = 2x^5$, $y(2) = 1$

Solution

$$y' + \frac{3}{x}y = 2x^4$$

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

$$\int 2x^4 x^3 dx = \frac{1}{4} x^8$$

$$y(x) = \frac{1}{x^3} \left(\frac{1}{4} x^8 + C \right)$$

$$= \frac{1}{4} x^5 + C x^{-3}$$

$$y(2) = 1 \rightarrow 1 = 8 + \frac{C}{8} \Rightarrow C = -56$$

$$y(x) = \frac{1}{4} x^5 - 56 x^{-3}$$

Exercise

Solve the initial value problem: $y' + y = e^x$, $y(0) = 1$

Solution

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

$$\int e^x e^x dx = \int e^{2x} dx = \frac{1}{2} e^{2x}$$

$$y(x) = \frac{1}{e^x} \left(\frac{1}{2} e^{2x} + C \right)$$

$$= \frac{1}{2} e^x + C e^{-x} \Big|$$

$$\textcolor{red}{y(0)=1} \rightarrow 1 = \frac{1}{2} + C \Rightarrow \underline{C = \frac{1}{2}}$$

$$\underline{y(x) = \frac{1}{2} e^x + \frac{1}{2} e^{-x}}$$

Exercise

Solve the initial value problem: $xy' - 3y = x^3$, $y(1) = 10$

Solution

$$y' - \frac{3}{x} y = x^2$$

$$e^{\int -\frac{3}{x} dx} = e^{-3 \ln x} = x^{-3}$$

$$\int x^{-3} x^3 dx = \int dx = x$$

$$y(x) = x^3 (x + C)$$

$$= x^4 + C x^3 \Big|$$

$$\textcolor{red}{y(1)=10} \rightarrow 10 = 1 + C \Rightarrow \underline{C = 9}$$

$$\underline{y(x) = x^4 + 9x^3}$$

Exercise

Solve the initial value problem: $y' + 2xy = x$, $y(0) = -2$

Solution

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

$$\int x e^{x^2} dx = \frac{1}{2} e^{x^2}$$

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

$$= \frac{1}{2} + C e^{-x^2} \Big|$$

$$\textcolor{red}{y(0)=-2} \rightarrow -2 = \frac{1}{2} + C \Rightarrow \underline{C = -\frac{5}{2}}$$

$$\underline{y(x) = \frac{1}{2} - \frac{5}{2}e^{-x^2}}$$

Exercise

Solve the initial value problem: $y' = (1 - y)\cos x$, $y(\pi) = 2$

Solution

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

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

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

$$y(x) = \frac{1}{e^{\sin x}} (e^{\sin x} + C)$$

$$= 1 + C e^{-\sin x}$$

$$y(\pi) = 2 \rightarrow 2 = 1 + C \Rightarrow \underline{C = 1}$$

$$\underline{y(x) = 1 + e^{-\sin x}}$$

Exercise

Solve the initial value problem: $(1 + x)y' + y = \cos x$, $y(0) = 1$

Solution

$$y' + \frac{1}{x+1}y = \frac{\cos x}{1+x}$$

$$e^{\int \frac{1}{1+x} dx} = e^{\ln(1+x)} = 1+x$$

$$\int \frac{\cos x}{1+x} (1+x) dx = \sin x$$

$$y(x) = \frac{1}{1+x} (\sin x + C)$$

$$y(0) = 1 \Rightarrow \underline{C = 1}$$

$$\underline{y(x) = \frac{1}{1+x} (\sin x + 1)}$$

Exercise

Solve the initial value problem: $y' = 1 + x + y + xy$, $y(0) = 0$

Solution

$$y' - (1+x)y = 1+x$$

$$\begin{aligned}
e^{-\int (1+x)dx} &= e^{-x-\frac{1}{2}x^2} \\
\int (1+x)e^{-\left(x+\frac{x^2}{2}\right)} dx &= -e^{-\left(x+\frac{x^2}{2}\right)} \\
y(x) &= e^{x+\frac{1}{2}x^2} \left(-e^{-\left(x+\frac{1}{2}x^2\right)} + C \right) \\
&= -1 + Ce^{x+\frac{1}{2}x^2} \\
y(0) &= 0 \rightarrow 0 = -1 + C \Rightarrow \underline{C=1} \\
\boxed{y(x) &= -1 + e^{x+\frac{1}{2}x^2}}
\end{aligned}$$

Exercise

Solve the initial value problem: $xy' = 3y + x^4 \cos x$, $y(2\pi) = 0$

Solution

$$\begin{aligned}
y' - \frac{3}{x}y &= x^3 \cos x \\
e^{-\int \frac{3}{x}dx} &= e^{-3\ln x} = x^{-3} \\
\int x^{-3}x^3 \cos x dx &= \int \cos x dx = \sin x \\
y(x) &= x^3(\sin x + C) \\
y(2\pi) &= 0 \rightarrow \underline{0=C} \\
\boxed{y(x) &= x^3 \sin x}
\end{aligned}$$

Exercise

Solve the initial value problem: $y' = 2xy + 3x^2e^{x^2}$, $y(0) = 5$

Solution

$$\begin{aligned}
y' - 2xy &= 3x^2e^{x^2} \\
e^{-\int 2xdx} &= e^{-x^2} \\
\int 3x^2e^{x^2}e^{-x^2} dx &= \int 3x^2 dx = x^3 \\
y(x) &= e^{x^2}(x^3 + C)
\end{aligned}$$

$$y(0) = 5 \rightarrow \underline{5 = C}$$

$$\underline{y(x) = e^{x^2} (x^3 + 5)}$$

Exercise

Solve the initial value problem: $(x^2 + 4)y' + 3xy = x, \quad y(0) = 1$

Solution

$$y' + \frac{3x}{x^2 + 4} y = \frac{x}{x^2 + 4}$$

$$e^{\int \frac{3x}{x^2 + 4} dx} = e^{\frac{3}{2} \int \frac{1}{x^2 + 4} d(x^2 + 4)} = e^{\frac{3}{2} \ln(x^2 + 4)} = (x^2 + 4)^{3/2}$$

$$\int \frac{x}{x^2 + 4} (x^2 + 4)^{3/2} dx = \frac{1}{2} \int (x^2 + 4)^{1/2} d(x^2 + 4) = \frac{1}{3} (x^2 + 4)^{3/2}$$

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

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

$$y(0) = 1 \rightarrow 1 = \frac{1}{3} + \frac{1}{8} C \Rightarrow \underline{C = \frac{16}{3}}$$

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

Exercise

Solve the initial value problem: $(x^2 + 1)y' + 3x^3y = 6xe^{-3x^2/2}, \quad y(0) = 1$

Solution

$$y' + \frac{3x^3}{x^2 + 1} y = \frac{6xe^{-3x^2/2}}{x^2 + 1}$$

$$y' + \left(3x - \frac{3x}{x^2 + 1} \right) y = \frac{6xe^{-3x^2/2}}{x^2 + 1}$$

$$\begin{aligned} e^{\int \left(3x - \frac{3x}{x^2 + 1} \right) dx} &= e^{\frac{3}{2}x^2 - \frac{3}{2} \ln(x^2 + 1)} \\ &= e^{\frac{3}{2}x^2} e^{\ln(x^2 + 1)^{-3/2}} \\ &= e^{\frac{3}{2}x^2} (x^2 + 1)^{-3/2} \end{aligned}$$

$$\int \frac{6xe^{-3x^2/2}}{x^2+1} e^{\frac{3}{2}x^2} (x^2+1)^{-3/2} dx = 3 \int (x^2+1)^{-5/2} d(x^2+1) \\ = -2(x^2+1)^{-3/2}$$

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

$$y(0) = 1 \rightarrow 1 = -2 + C \Rightarrow \underline{C = 3}$$

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

Exercise

Solve the initial value problem: $y' - 2y = e^{3x}; \quad y(0) = 3$

Solution

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

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

$$y(x) = e^{2x} (e^x + C) \\ = \underline{e^{3x} + Ce^{2x}}$$

$$y(0) = 1 \rightarrow 1 = 1 + C \Rightarrow \underline{C = 0}$$

$$\underline{y(x) = e^{3x}}$$

Exercise

Solve the initial value problem: $y' - 3y = 6; \quad y(0) = 1$

Solution

$$e^{\int -3dx} = e^{-3x}$$

$$\int 6e^{-3x} dx = -2e^{-3x}$$

$$y(x) = e^{3x} (-2e^{-3x} + C) \\ = \underline{-2 + Ce^{3x}}$$

$$y(0)=1 \rightarrow 1 = -2 + C \Rightarrow \underline{C=3}$$

$$\underline{y(x) = -2 + 3e^{3x}}$$

Exercise

Solve the initial value problem: $2y' + 3y = e^x$; $y(0) = 0$

Solution

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

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

$$\int e^x e^{3x/2} dx = \int e^{5x/2} dx = \frac{2}{5} e^{5x/2}$$

$$y(x) = e^{-3x/2} \left(\frac{2}{5} e^{5x/2} + C \right)$$

$$= \frac{2}{5} e^x + C e^{-3x/2}$$

$$y(0)=0 \rightarrow 0 = \frac{2}{5} + C \Rightarrow \underline{C = -\frac{2}{5}}$$

$$\underline{y(x) = \frac{2}{5} e^x - \frac{2}{5} e^{-3x/2}}$$

Exercise

Solve the initial value problem: $y' + y = 1 + e^{-x} \cos 2x$; $y\left(\frac{\pi}{2}\right) = 0$

Solution

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

$$\int e^x (1 + e^{-x} \cos 2x) dx = \int (e^x + \cos 2x) dx = e^x + \frac{1}{2} \sin 2x$$

$$y(x) = e^{-x} \left(e^x + \frac{1}{2} \sin 2x + C \right)$$

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

$$y\left(\frac{\pi}{2}\right) = 0 \rightarrow 0 = 1 + C e^{-\pi/2} \Rightarrow \underline{C = -e^{\pi/2}}$$

$$\underline{y(x) = 1 + \frac{1}{2} e^{-x} \sin 2x - e^{-x+\pi/2}}$$

Exercise

Solve the initial value problem: $2y' + (\cos x)y = -3\cos x$; $y(0) = -4$

Solution

$$y' + \left(\frac{1}{2}\cos x\right)y = -\frac{3}{2}\cos x$$

$$e^{\frac{1}{2}\int \cos x \, dx} = e^{\frac{1}{2}\sin x}$$

$$\int e^{\frac{1}{2}\sin x} (-3\cos x) dx = -6 \int e^{\frac{1}{2}\sin x} d\left(\frac{1}{2}\sin x\right) = -6e^{\frac{1}{2}\sin x}$$

$$y(x) = e^{-\frac{1}{2}\sin x} \left(-6e^{\frac{1}{2}\sin x} + C \right)$$

$$= -6 + Ce^{-\frac{1}{2}\sin x}$$

$$y(0) = -4 \rightarrow -4 = -6 + C \Rightarrow C = 2$$

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

Exercise

Solve the initial value problem: $y' + 2y = e^{-x} + x + 1$; $y(-1) = e$

Solution

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

$$\begin{aligned} \int (e^{-x} + x + 1)e^{2x} dx &= \int (e^x + (x+1)e^{2x}) dx \\ &= e^x + \left(\frac{1}{2}x + \frac{1}{4}\right)e^{2x} \end{aligned}$$

$$y(x) = e^{-2x} \left(e^x + \left(\frac{1}{2}x + \frac{1}{4}\right)e^{2x} + C \right)$$

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

$$y(-1) = e \rightarrow e = e - \frac{1}{2} + \frac{1}{4} + Ce^2 \Rightarrow C = \frac{1}{4}e^{-2}$$

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

		$\int e^{2x}$
+	$x+1$	$\frac{1}{2}e^{2x}$
-	1	$\frac{1}{4}e^{2x}$

Exercise

Solve the initial value problem: $y' + \frac{y}{x} = xe^{-x}; \quad y(1) = e - 1$

Solution

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

$$\int x^2 e^{-x} dx = (-x^2 - 2x - 2)e^{-x}$$

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

$$y(1) = e - 1 \rightarrow e - 1 = -5e^{-1} + C \Rightarrow C = 5e^{-1} + e - 1$$

$$y(x) = \frac{1}{x} \left(- (x^2 + 2x + 2) e^{-x} + 5e^{-1} + e - 1 \right)$$

		$\int e^{-x}$
+	x^2	$-e^{-x}$
-	$2x$	e^{-x}
+	2	$-e^{-x}$

Exercise

Solve the initial value problem: $y' + 4y = e^{-x}; \quad y(1) = \frac{4}{3}$

Solution

$$e^{\int 4 dx} = e^{4x}$$

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

$$y(x) = e^{-4x} \left(\frac{1}{3} e^{3x} + C \right)$$

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

$$y(1) = \frac{4}{3} \rightarrow \frac{4}{3} = \frac{1}{3} e^{-1} + C e^{-4} \Rightarrow C = \frac{1}{3} (4e^4 - e^3)$$

$$y(x) = \frac{1}{3} e^{-x} + \frac{1}{3} (4e^4 - e^3) e^{-4x}$$

Exercise

Solve the initial value problem: $x^2 y' + 3xy = x^4 \ln x + 1; \quad y(1) = 0$

Solution

$$y' + \frac{3}{x} y = x^2 \ln x + \frac{1}{x^2}$$

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

$$\begin{aligned}
\int \left(x^2 \ln x + \frac{1}{x^2} \right) x^3 dx &= \int (x^5 \ln x + x) dx & u = \ln x \quad dv = x^5 \\
& & du = \frac{1}{x} \quad v = \frac{1}{6} x^6 \\
&= \frac{1}{6} x^6 \ln x - \frac{1}{6} \int x^5 dx + \frac{1}{2} x^2 \\
&= \frac{1}{6} x^6 \ln x - \frac{1}{36} x^6 + \frac{1}{2} x^2 \\
y(x) &= \frac{1}{x^3} \left(\frac{1}{6} x^6 \ln x - \frac{1}{36} x^6 + \frac{1}{2} x^2 + C \right) \\
&= \frac{1}{6} x^3 \ln x - \frac{1}{36} x^3 + \frac{1}{2x} + \frac{C}{x^3} \\
y(1) = 0 &\rightarrow 0 = -\frac{1}{36} + \frac{1}{2} + C \Rightarrow C = -\frac{17}{36} \\
\hline y(x) &= \frac{1}{6} x^3 \ln x - \frac{1}{36} x^3 + \frac{1}{2x} - \frac{17}{36x^3}
\end{aligned}$$

Exercise

Find the solution of the initial value problem $y' + \frac{3}{x}y = 3x - 2 \quad y(1) = 1$

Solution

$$\begin{aligned}
e^{\int \frac{3}{x} dx} &= e^{3 \ln x} = x^3 \\
\int (3x - 2)x^3 dx &= \int (3x^4 - 2x^3) dx = \frac{3}{5} x^5 - \frac{1}{2} x^4 \\
y(x) &= \frac{1}{x^3} \left(\frac{3}{5} x^5 - \frac{1}{2} x^4 + C \right) \\
&= \frac{3}{5} x^2 - \frac{1}{2} x + \frac{C}{x^3} \\
\hline y(1) = 1 &\rightarrow 1 = \frac{3}{5} - \frac{1}{2} + C \Rightarrow C = \frac{9}{10} \\
\hline y(x) &= \frac{3}{5} x^2 - \frac{1}{2} x + \frac{9}{10} x^{-3}
\end{aligned}$$

Exercise

Find the solution of the initial value problem $(\cos x)y' + y \sin x = 2x \cos^2 x \quad y\left(\frac{\pi}{4}\right) = \frac{-15\sqrt{2}\pi^2}{32}$

Solution

$$\begin{aligned}
y' + (\tan x)y &= 2x \cos x \\
e^{\int \tan x dx} &= e^{\ln \sec x} = \sec x
\end{aligned}$$

$$\int 2x \cos x (\sec x) dx = \int 2x dx = x^2$$

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

$$= \cos x (x^2 + C)$$

$$y\left(\frac{\pi}{4}\right) = \frac{-15\sqrt{2}\pi^2}{32} \rightarrow \frac{-15\sqrt{2}\pi^2}{32} = \frac{\sqrt{2}}{2} \left(\frac{\pi^2}{16} + C \right)$$

$$\Rightarrow C = \frac{-15\sqrt{2}\pi^2}{32} - \frac{\sqrt{2}\pi^2}{32} = -\frac{\sqrt{2}\pi^2}{2}$$

$$y(x) = \cos x \left(x^2 - \frac{\sqrt{2}\pi^2}{2} \right)$$

Exercise

Find the solution of the initial value problem $(\cos x)y' + (\sin x)y = 2\cos^3 x \sin x - 1$ $y\left(\frac{\pi}{4}\right) = 3\sqrt{2}$

Solution

$$y' + (\tan x)y = 2\cos^2 x \sin x - \sec x$$

$$e^{\int \tan x dx} = e^{\ln|\sec x|} = \sec x$$

$$\int (2\cos^2 x \sin x - \sec x) \sec x dx = \int (2\cos x \sin x - \sec^2 x) dx$$

$$= \int (\sin 2x - \sec^2 x) dx$$

$$= -\frac{1}{2} \cos 2x - \tan x$$

$$y(x) = \frac{1}{\sec x} \left(-\frac{1}{2} \cos 2x - \tan x + C \right)$$

$$y(x) = -\frac{1}{2} \cos 2x \cos x - \sin x + C \cos x \quad y\left(\frac{\pi}{4}\right) = 3\sqrt{2}$$

$$3\sqrt{2} = -\frac{\sqrt{2}}{2} + C \frac{\sqrt{2}}{2} \rightarrow C = 7$$

$$y(x) = -\frac{1}{2} \cos 2x \cos x - \sin x + 7 \cos x$$

Exercise

Find the solution of the initial value problem $t y' + 2y = t^2 - t + 1$ $y(1) = \frac{1}{2}$

Solution

$$y' + \frac{2}{t} y = t - 1 + \frac{1}{t}$$

$$e^{\int \frac{2}{t} dt} = e^{2 \ln|t|} = t^2$$

$$\int \left(t - 1 + \frac{1}{t}\right) t^2 dt = \int (t^3 - t^2 + t) dt = \frac{1}{4} t^4 - \frac{1}{3} t^3 + \frac{1}{2} t^2$$

$$y(t) = \frac{1}{t^2} \left(\frac{1}{4} t^4 - \frac{1}{3} t^3 + \frac{1}{2} t^2 + C \right)$$

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

$$\frac{1}{2} = \frac{1}{4} - \frac{1}{3} + \frac{1}{2} + C \rightarrow C = \frac{1}{12}$$

$$y(t) = \frac{1}{4} t^2 - \frac{1}{3} t + \frac{1}{2} + \frac{1}{2t^2}$$

Exercise

Find the solution of the initial value problem $t y' - 2y = t^5 \sin 2t - t^3 + 4t^4$ $y(\pi) = \frac{3}{2} \pi^4$

Solution

$$y' - \frac{2}{t} y = t^4 \sin 2t - t^2 + 4t^3$$

$$e^{\int -\frac{2}{t} dt} = e^{-2 \ln|t|} = t^{-2}$$

$$\int \left(t^4 \sin 2t - t^2 + 4t^3 \right) \frac{1}{t^2} dt = \int \left(t^2 \sin 2t - 1 + 4t \right) dt$$

$$= -\frac{1}{2} t^2 \cos 2t + \frac{1}{2} t \sin 2t + \frac{1}{4} \cos 2t - t + 2t^2$$

$$y(t) = t^2 \left(-\frac{1}{2} t^2 \cos 2t + \frac{1}{2} t \sin 2t + \frac{1}{4} \cos 2t - t + 2t^2 + C \right)$$

$$= -\frac{1}{2} t^4 \cos 2t + \frac{1}{2} t^3 \sin 2t + \frac{1}{4} t^2 \cos 2t - t^3 + 2t^4 + C t^2$$

		$\int \sin 2t$
+	t^2	$-\frac{1}{2} \cos 2t$
-	$2t$	$-\frac{1}{4} \sin 2t$
+	2	$\frac{1}{8} \cos 2t$

$$y(\pi) = \frac{3}{2} \pi^4$$

$$\frac{3}{2} \pi^4 = -\frac{1}{2} \pi^4 + \frac{1}{4} \pi^2 - \pi^3 + 2\pi^4 + \pi^2 C$$

$$C = \pi - \frac{1}{4}$$

$$y(t) = -\frac{1}{2} t^4 \cos 2t + \frac{1}{2} t^3 \sin 2t + \frac{1}{4} t^2 \cos 2t - t^3 + 2t^4 + \left(\pi - \frac{1}{4} \right) t^2$$

Exercise

Find the solution of the initial value problem $2y' - y = 4 \sin 3t$ $y(0) = y_0$

Solution

$$y' - \frac{1}{2}y = 2\sin 3t$$

$$e^{\int -\frac{1}{2}dt} = e^{-\frac{t}{2}}$$

$$\int 2e^{-t/2} \sin 3t \, dt = e^{-t/2} \left(-\frac{2}{3} \cos 3t - \frac{1}{9} \sin 3t \right) - \frac{1}{18} \int e^{-t/2} \sin 3t \, dt$$

$$\frac{37}{18} \frac{1}{2} \int 2e^{-t/2} \sin 3t \, dt = e^{-t/2} \left(-\frac{2}{3} \cos 3t - \frac{1}{9} \sin 3t \right)$$

$$\int 2e^{-t/2} \sin 3t \, dt = \frac{36}{37} e^{-t/2} \left(-\frac{2}{3} \cos 3t - \frac{1}{9} \sin 3t \right) = \left(-\frac{24}{37} \cos 3t - \frac{4}{37} \sin 3t \right) e^{-t/2}$$

$$y(t) = e^{t/2} \left(\left(-\frac{24}{37} \cos 3t - \frac{4}{37} \sin 3t \right) e^{-t/2} + C \right) = -\frac{24}{37} \cos 3t - \frac{4}{37} \sin 3t + C e^{t/2} \quad y(0) = y_0$$

$$y_0 = -\frac{24}{37} + C \rightarrow C = y_0 + \frac{24}{37}$$

$$y(t) = -\frac{24}{37} \cos 3t - \frac{4}{37} \sin 3t + \left(y_0 + \frac{24}{37} \right) e^{t/2}$$

		$\int \sin 3t$
+	$2e^{-t/2}$	$-\frac{1}{3} \cos 3t$
-	$-e^{-t/2}$	$-\frac{1}{9} \sin 3t$
+	$\frac{1}{2} e^{-t/2}$	

Exercise

Find the solution of the initial value problem $y' + 2y = 2 - e^{-4t}$ $y(0) = 1$

Solution

$$e^{\int 2dt} = e^{2t}$$

$$\int (2 - e^{-4t}) e^{2t} dt = \int (2e^{2t} - e^{-2t}) dt = e^{2t} + \frac{1}{2} e^{-2t}$$

$$y(t) = \frac{1}{e^{2t}} \left(e^{2t} + \frac{1}{2} e^{-2t} + C \right)$$

$$= 1 + \frac{1}{2} e^{-4t} + C e^{-2t}$$

$$y(0) = 1 \rightarrow 1 = 1 + \frac{1}{2} + C \Rightarrow C = -\frac{1}{2}$$

$$y(t) = 1 + \frac{1}{2} e^{-4t} - \frac{1}{2} e^{-2t}$$

Exercise

Find the solution of the initial value problem $y' - y = -\frac{1}{2}e^{t/2} \sin 5t + 5e^{t/2} \cos 5t$ $y(0) = 0$

Solution

$$e^{\int -dt} = e^{-t}$$

$$\int \left(-\frac{1}{2}e^{t/2} \sin 5t + 5e^{t/2} \cos 5t \right) e^{-t} dt = -\frac{1}{2} \int \left(e^{-t/2} \sin 5t \right) dt + 5 \int \left(e^{-t/2} \cos 5t \right) dt$$

		$\int \sin 5t$
+	$e^{-t/2}$	$-\frac{1}{5} \cos 5t$
-	$-\frac{1}{2}e^{-t/2}$	$-\frac{1}{25} \sin 5t$
+	$\frac{1}{4}e^{-t/2}$	

		$\int \cos 5t$
+	$e^{-t/2}$	$\frac{1}{5} \sin 5t$
-	$-\frac{1}{2}e^{-t/2}$	$-\frac{1}{25} \cos 5t$
+	$\frac{1}{4}e^{-t/2}$	

$$\int \left(e^{-t/2} \sin 5t \right) dt = \left(-\frac{1}{5} \cos 5t - \frac{1}{50} \sin 5t \right) e^{-t/2} - \frac{1}{100} \int \left(e^{-t/2} \sin 5t \right) dt$$

$$\frac{101}{100} \int \left(e^{-t/2} \sin 5t \right) dt = -\frac{1}{50} (10 \cos 5t + \sin 5t) e^{-t/2}$$

$$\int \left(e^{-t/2} \sin 5t \right) dt = -\frac{2}{101} (10 \cos 5t + \sin 5t) e^{-t/2}$$

$$\int \left(e^{-t/2} \cos 5t \right) dt = e^{-t/2} \left(\frac{1}{5} \sin 5t - \frac{1}{50} \cos 5t \right) - \frac{1}{100} \int \left(e^{-t/2} \cos 5t \right) dt$$

$$\frac{101}{100} \int \left(e^{-t/2} \cos 5t \right) dt = \frac{1}{50} e^{-t/2} (10 \sin 5t - \cos 5t)$$

$$\int \left(e^{-t/2} \cos 5t \right) dt = \frac{2}{101} e^{-t/2} (10 \sin 5t - \cos 5t)$$

$$\begin{aligned} \int \left(-\frac{1}{2}e^{t/2} \sin 5t + 5e^{t/2} \cos 5t \right) e^{-t} dt &= \left(\frac{10}{101} \cos 5t + \frac{1}{101} \sin 5t + \frac{100}{101} \sin 5t - \frac{10}{101} \cos 5t \right) e^{-t/2} \\ &= e^{-t/2} \sin 5t \end{aligned}$$

$$y(t) = e^t \left(e^{-t/2} \sin 5t + C \right)$$

$$= e^{t/2} \sin 5t + Ce^t$$

$$y(0) = 0 \rightarrow \underline{C = 0}$$

$$\underline{y(t) = e^{t/2} \sin 5t}$$

Exercise

Find the solution of the initial value problem $y' + 2y = 3$; $y(0) = -1$

Solution

$$e^{\int 2dt} = e^{2t}$$

$$\int 3e^{2t} dt = \frac{3}{2}e^{2t}$$

$$y(t) = \frac{1}{e^{2t}} \left(\frac{3}{2}e^{2t} + C \right)$$
$$= \frac{3}{2} + Ce^{-2t}$$

$$y(0) = -1 \rightarrow \frac{3}{2} + C = -1 \Rightarrow C = -\frac{5}{2}$$

$$y(t) = \frac{3}{2} - \frac{5}{2}e^{-2t}$$

Exercise

Find the solution of the initial value problem $y' + (\cos t)y = \cos t$; $y(\pi) = 2$

Solution

$$e^{\int \cos t dt} = e^{\sin t}$$

$$\int (\cos t)e^{\sin t} dt = \int e^{\sin t} d(\sin t) = e^{\sin t}$$

$$y(t) = \frac{1}{e^{\sin t}} (e^{\sin t} + C)$$
$$= 1 + Ce^{-\sin t}$$

$$y(\pi) = 2 \rightarrow 1 + C = 2 \Rightarrow C = 1$$

$$y(t) = 1 + e^{-\sin t}$$

Exercise

Find the solution of the initial value problem $y' + 2ty = 2t$; $y(0) = 1$

Solution

$$e^{\int 2tdt} = e^{t^2}$$

$$\int (2t)e^{t^2} dt = \int e^{t^2} d(t^2) = e^{t^2}$$

$$y(t) = \frac{1}{e^{t^2}} \left(e^{t^2} + C \right)$$

$$= \underline{1 + Ce^{-t^2}}$$

$$y(0) = 1 \rightarrow 1 + C = 1 \Rightarrow \underline{C = 0}$$

$$\underline{y(t) = 1}$$

Exercise

Find the solution of the initial value problem $y' + y = \frac{e^{-t}}{t^2}$; $y(1) = 0$

Solution

$$e^{\int dt} = e^t$$

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

$$y(t) = \frac{1}{e^t} \left(-\frac{1}{t} + C \right)$$

$$y(1) = 0 \rightarrow \frac{1}{e}(-1 + C) = 0 \Rightarrow \underline{C = 1}$$

$$\underline{y(t) = \frac{1}{e^t} \left(-\frac{1}{t} + 1 \right)}$$

Exercise

Find the solution of the initial value problem $ty' + 2y = \sin t$; $y(\pi) = \frac{1}{\pi}$

Solution

$$y' + \frac{2}{t}y = \frac{\sin t}{t}$$

$$e^{\int \frac{2}{t} dt} = e^{2 \ln t} = e^{\ln t^2} = t^2$$

$$\int \left(t^2 \right) \frac{\sin t}{t} dt = \int (t \sin t) dt = -t \cos t + \sin t$$

$$y(t) = \frac{1}{t^2} (\sin t - t \cos t + C)$$

		$\int \sin t$
+	t	$-\cos t$
-	1	$-\sin t$

$$y(\pi) = \frac{1}{\pi} \rightarrow \frac{1}{\pi^2}(\pi + C) = \frac{1}{\pi} \Rightarrow \underline{C=0}$$

$$\underline{y(t) = \frac{1}{t^2}(\sin t - t \cos t)}$$

Exercise

Find the solution of the initial value problem $y' + \frac{2}{t}y = \frac{\cos t}{t^2}$; $y(\pi) = 0$

Solution

$$e^{\int \frac{2}{t} dt} = e^{2 \ln t} = e^{\ln t^2} = t^2$$

$$\int \left(t^2\right) \frac{\cos t}{t^2} dt = \int (\cos t) dt = \sin t$$

$$\underline{y(t) = \frac{1}{t^2}(\sin t + C)}$$

$$y(\pi) = 0 \rightarrow \frac{1}{\pi^2}(C) = 0 \Rightarrow \underline{C=0}$$

$$\underline{y(t) = \frac{\sin t}{t^2}}$$

Exercise

Find the solution of the initial value problem $(\sin t)y' + (\cos t)y = 0$; $y\left(\frac{3\pi}{4}\right) = 2$

Solution

$$y' + (\cot t)y = 0$$

$$e^{\int (\cot t) dt} = e^{\ln(\sin t)} = \sin t$$

$$\underline{y(t) = \frac{C}{\sin t}}$$

$$y\left(\frac{3\pi}{4}\right) = 2 \rightarrow C(\sqrt{2}) = 2 \Rightarrow \underline{C = \sqrt{2}}$$

$$\underline{y(t) = \sqrt{2} \csc t}$$

Exercise

Find the solution of the initial value problem $y' + 3t^2y = t^2$; $y(0) = 2$

Solution

$$\begin{aligned}
 e^{\int 3t^2 dt} &= e^{t^3} \\
 \int (t^2) e^{t^3} dt &= \frac{1}{3} \int e^{t^3} d(t^3) = \frac{1}{3} e^{t^3} \\
 y(t) &= \frac{1}{e^{t^3}} \left(\frac{1}{3} e^{t^3} + C \right) \\
 &= \frac{1}{3} + C e^{-t^3} \\
 y(0) = 2 &\rightarrow \frac{1}{3} + C = 2 \Rightarrow C = \frac{5}{3} \\
 y(t) &= \frac{1}{3} + \frac{5}{3} e^{-t^3}
 \end{aligned}$$

Exercise

Find the solution of the initial value problem $ty' + y = t \sin t$; $y(\pi) = -1$

Solution

$$\begin{aligned}
 y' + \frac{1}{t} y &= \sin t \\
 e^{\int \frac{1}{t} dt} &= e^{\ln t} = t \\
 \int t \sin t dt &= \sin t - t \cos t
 \end{aligned}$$

		$\int \sin t$
+	t	$-\cos t$
-	1	$-\sin t$

$$\begin{aligned}
 y(t) &= \frac{1}{t} (\sin t - t \cos t + C) \\
 y(\pi) = -1 &\rightarrow \frac{1}{\pi} (\pi + C) = -1 \Rightarrow C = -2\pi \\
 y(t) &= \frac{1}{t} (\sin t - t \cos t - 2\pi)
 \end{aligned}$$

Exercise

Find the solution of the initial value problem $y' + y = \sin t$; $y(\pi) = 1$

Solution

$$\begin{aligned}
 e^{\int dt} &= e^t \\
 \int e^t \sin t dt &= e^t (-\cos t + \sin t) - \int e^t \sin t dt \\
 2 \int e^t \sin t dt &= e^t (-\cos t + \sin t)
 \end{aligned}$$

		$\int \sin t$
+	e^t	$-\cos t$
-	e^t	$-\sin t$
+	e^t	

$$\int e^t \sin t \, dt = \frac{1}{2} e^t (-\cos t + \sin t)$$

$$y(t) = \frac{1}{e^t} \left(\frac{1}{2} e^t (\sin t - \cos t) + C \right)$$

$$= \frac{1}{2} (\sin t - \cos t) + C e^{-t} \Big|$$

$$y(\pi) = 1 \rightarrow \frac{1}{2} + C e^{-\pi} = 1 \Rightarrow C = \frac{1}{2} e^{\pi} \Big|$$

$$y(t) = \frac{1}{2} (\sin t - \cos t) + \frac{1}{2} e^{\pi} e^{-t} \Big|$$

Exercise

Find the solution of the initial value problem $y' + y = \cos 2t$; $y(0) = 5$

Solution

$$e^{\int dt} = e^t$$

$$\int e^t \cos 2t \, dt = e^t \left(\frac{1}{2} \sin 2t + \frac{1}{4} \cos 2t \right) - \frac{1}{4} \int e^t \cos 2t \, dt$$

$$\left(1 + \frac{1}{4} \right) \int e^t \cos 2t \, dt = e^t \left(\frac{1}{2} \sin 2t + \frac{1}{4} \cos 2t \right)$$

$$\frac{5}{4} \int e^t \cos 2t \, dt = \frac{1}{4} e^t (2 \sin 2t + \cos 2t)$$

$$\int e^t \cos 2t \, dt = \frac{1}{5} e^t (2 \sin 2t + \cos 2t)$$

$$y(t) = \frac{1}{e^t} \left(\frac{1}{5} e^t (2 \sin 2t + \cos 2t) + C \right)$$

$$= \frac{1}{5} (2 \sin 2t + \cos 2t) + C e^{-t} \Big|$$

$$y(0) = 5 \rightarrow \frac{1}{5} + C = 5 \Rightarrow C = \frac{24}{5} \Big|$$

$$y(t) = \frac{1}{5} (2 \sin 2t + \cos 2t) + \frac{24}{5} e^{-t} \Big|$$

		$\int \cos 2t$
+	e^t	$\frac{1}{2} \sin 2t$
-	e^t	$-\frac{1}{4} \cos 2t$
+	e^t	

Exercise

Find the solution of the initial value problem $y' + 3y = \cos 2t$; $y(0) = -1$

Solution

$$e^{\int 3dt} = e^{3t}$$

$$\int e^{3t} \cos 2t \, dt = e^{3t} \left(\frac{1}{2} \sin 2t + \frac{3}{4} \cos 2t \right) - \frac{9}{4} \int e^{3t} \cos 2t \, dt$$

$$\left(1 + \frac{9}{4} \right) \int e^t \cos 2t \, dt = e^t \left(\frac{1}{2} \sin 2t + \frac{3}{4} \cos 2t \right)$$

$$\frac{13}{4} \int e^t \cos 2t \, dt = \frac{1}{4} e^t (2 \sin 2t + 3 \cos 2t)$$

$$\int e^t \cos 2t \, dt = \frac{1}{13} e^t (2 \sin 2t + 3 \cos 2t)$$

$$y(t) = \frac{1}{e^{3t}} \left(\frac{1}{13} e^{3t} (2 \sin 2t + 3 \cos 2t) + C \right)$$

$$= \frac{1}{13} (2 \sin 2t + 3 \cos 2t) + C e^{-3t} \Big|$$

$$y(0) = -1 \rightarrow \frac{3}{13} + C = -1 \Rightarrow C = -\frac{16}{13} \Big|$$

$$y(t) = \frac{1}{13} (2 \sin 2t + 3 \cos 2t) - \frac{16}{13} e^{-3t} \Big|$$

		$\int \cos 2t$
+	e^{3t}	$\frac{1}{2} \sin 2t$
-	$3e^{3t}$	$-\frac{1}{4} \cos 2t$
+	$9e^{3t}$	

Exercise

Find the solution of the initial value problem $y' - 2y = 7e^{2t}$; $y(0) = 3$

Solution

$$e^{\int -2dt} = e^{-2t}$$

$$\int 7e^{2t} e^{-2t} \, dt = 7 \int dt = 7t$$

$$y(t) = \frac{1}{e^{-2t}} (7t + C)$$

$$= e^{2t} (7t + C) \Big|$$

$$y(0) = 3 \rightarrow C = 3 \Big|$$

$$y(t) = e^{2t} (7t + 3) \Big|$$

Exercise

Find the solution of the initial value problem $y' - 2y = 3e^{-2t}$; $y(0) = 10$

Solution

$$e^{\int -2dt} = e^{-2t}$$

$$\int 3e^{-2t} e^{-2t} dt = 3 \int e^{-4t} dt = -\frac{3}{4} e^{-4t}$$

$$y(t) = \frac{1}{e^{-2t}} (7t + C)$$

$$= e^{2t} (7t + C)$$

$$y(0) = 3 \rightarrow C = 3$$

$$y(t) = e^{2t} (7t + 3)$$

Exercise

Find the solution of the initial value problem $y' + 2y = t^2 + 2t + 1 + e^{4t}$; $y(0) = 0$

Solution

$$e^{\int 2dt} = e^{2t}$$

$$\begin{aligned} \int e^{2t} (t^2 + 2t + 1 + e^{4t}) dt &= \int (t^2 + 2t + 1) e^{2t} dt + \int e^{6t} dt \\ &= \left(\frac{1}{2} t^2 + t + \frac{1}{2} - \frac{1}{2} t - \frac{1}{2} + \frac{1}{4} \right) e^{2t} + \frac{1}{6} e^{6t} \end{aligned}$$

$$\begin{aligned} y(t) &= \frac{1}{e^{2t}} \left(\left(\frac{1}{2} t^2 + \frac{1}{2} t + \frac{1}{4} \right) e^{2t} + \frac{1}{6} e^{6t} + C \right) \\ &= \left(\frac{1}{2} t^2 + \frac{1}{2} t + \frac{1}{4} \right) e^{2t} + \frac{1}{6} e^{4t} + C e^{-2t} \end{aligned}$$

$$y(0) = 0 \rightarrow \frac{1}{4} + \frac{1}{6} + C = 0 \Rightarrow C = -\frac{5}{12}$$

$$y(t) = \left(\frac{1}{2} t^2 + \frac{1}{2} t + \frac{1}{4} \right) e^{2t} + \frac{1}{6} e^{4t} - \frac{5}{12} e^{-2t}$$

		$\int e^{2t}$
+	$t^2 + 2t + 1$	$\frac{1}{2} e^{2t}$
-	$2t + 2$	$\frac{1}{4} e^{2t}$
+	2	$\frac{1}{8} e^{2t}$

Exercise

Find the solution of the initial value problem $y' - 3y = 2t - e^{4t}$; $y(0) = 0$

Solution

$$e^{\int -3dt} = e^{-3t}$$

$$\begin{aligned} \int e^{-3t} (2t - e^{4t}) dt &= \int 2te^{-3t} dt - \int e^t dt \\ &= \left(-\frac{2}{3} t - \frac{2}{9} \right) e^{-3t} - e^t \end{aligned}$$

		$\int e^{-3t}$
+	$2t$	$-\frac{1}{3} e^{-3t}$
-	2	$\frac{1}{9} e^{-3t}$

$$y(t) = \frac{1}{e^{-3t}} \left(\left(-\frac{2}{3}t - \frac{2}{9} \right) e^{-3t} - e^t + C \right)$$

$$= \underline{-\frac{2}{3}t - \frac{2}{9} - e^{4t} + Ce^{3t}}$$

$$\textcolor{red}{y(0)=0} \rightarrow -\frac{2}{9} - 1 + C = 0 \Rightarrow \underline{C = \frac{11}{9}}$$

$$\underline{y(t) = -\frac{2}{3}t - \frac{2}{9} - e^{4t} + \frac{11}{9}e^{3t}}$$

Exercise

Find the solution of the initial value problem $y' + y = t^3 + \sin 3t$; $y(0) = 0$

Solution

$$\int dt = e^t$$

$$\int e^t (t^3 + \sin 3t) dt = \int t^3 e^t dt + \int e^t \sin 3t dt$$

$$\int e^t \sin 3t dt = e^t \left(-\frac{1}{3} \cos 3t + \frac{1}{9} \sin 3t \right) - \frac{1}{9} \int e^t \sin 3t dt$$

$$\left(1 + \frac{1}{9} \right) \int e^t \sin 3t dt = \frac{1}{9} e^t (\sin 3t - 3 \cos 3t)$$

$$\frac{10}{9} \int e^t \sin 3t dt = \frac{1}{9} e^t (\sin 3t - 3 \cos 3t)$$

$$\int e^t \sin 3t dt = \frac{1}{10} e^t (\sin 3t - 3 \cos 3t)$$

$$\int e^t (t^3 + \sin 3t) dt = \int t^3 e^t dt + \int e^t \sin 3t dt$$

$$= (t^3 - 3t^2 + 6t - 6) e^t + \frac{1}{10} e^t (\sin 3t - 3 \cos 3t)$$

$$= \left(t^3 - 3t^2 + 6t - 6 + \frac{1}{10} \sin 3t - \frac{3}{10} \cos 3t \right) e^t$$

$$y(t) = \frac{1}{e^t} \left(\left(t^3 - 3t^2 + 6t - 6 + \frac{1}{10} \sin 3t - \frac{3}{10} \cos 3t \right) e^t + C \right)$$

$$= \underline{t^3 - 3t^2 + 6t - 6 + \frac{1}{10} \sin 3t - \frac{3}{10} \cos 3t + Ce^{-t}}$$

$$\textcolor{red}{y(0)=0} \rightarrow -6 - \frac{3}{10} + C = 0 \Rightarrow \underline{C = \frac{63}{10}}$$

$$\underline{y(t) = t^3 - 3t^2 + 6t - 6 + \frac{1}{10} \sin 3t - \frac{3}{10} \cos 3t + \frac{63}{10} e^{-t}}$$

		$\int \sin 3t$
$+$	e^t	$-\frac{1}{3} \cos 3t$
$-$	e^t	$-\frac{1}{9} \sin 3t$
$+$	e^t	

		$\int e^t$
$+$	t^3	e^t
$-$	$3t^2$	e^t
$+$	$6t$	e^t
$-$	6	e^t

Exercise

Find the solution of the initial value problem $y' + 2y = \cos 2t + 3\sin 2t + e^{-t}$; $y(0) = 0$

Solution

$$e^{\int 2dt} = e^{2t}$$

$$\int e^{2t} (\cos 2t + 3\sin 2t + e^{-t}) dt = \int e^{2t} \cos 2t dt + 3 \int e^{2t} \sin 2t dt + \int e^t dt$$

$$\int e^{2t} \cos 2t dt = e^{2t} \left(\frac{1}{2} \sin 2t + \frac{1}{2} \cos 2t \right) - \int e^{2t} \cos 2t dt$$

$$2 \int e^{2t} \cos 2t dt = \frac{1}{2} e^{2t} (\sin 2t + \cos 2t)$$

$$\int e^{2t} \cos 2t dt = \frac{1}{4} e^{2t} (\sin 2t + \cos 2t)$$

$$\int e^{2t} \sin 2t dt = e^{2t} \left(-\frac{1}{2} \cos 2t + \frac{1}{2} \sin 2t \right) - \int e^{2t} \sin 2t dt$$

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

$$\int e^{2t} \sin 2t dt = \frac{1}{4} e^{2t} (\sin 2t - \cos 2t)$$

$$\int e^{2t} (\cos 2t + 3\sin 2t + e^{-t}) dt = \int e^{2t} \cos 2t dt + 3 \int e^{2t} \sin 2t dt + \int e^t dt$$

$$= \frac{1}{4} e^{2t} (\sin 2t + \cos 2t) + \frac{3}{4} e^{2t} (\sin 2t - \cos 2t) + e^t$$

$$= \frac{1}{4} e^{2t} (\sin 2t + \cos 2t + 3\sin 2t - 3\cos 2t) + e^t$$

$$= \frac{1}{4} e^{2t} (4\sin 2t - 2\cos 2t) + e^t$$

$$= e^{2t} \left(\sin 2t - \frac{1}{2} \cos 2t \right) + e^t$$

$$y(t) = \frac{1}{e^{2t}} \left(e^{2t} \left(\sin 2t - \frac{1}{2} \cos 2t \right) + e^t + C \right)$$

$$= \sin 2t - \frac{1}{2} \cos 2t + e^{-t} + C e^{-2t}$$

$$y(0) = 0 \rightarrow -\frac{1}{2} + 1 + C = 0 \Rightarrow C = -\frac{1}{2}$$

$$y(t) = \sin 2t - \frac{1}{2} \cos 2t + e^{-t} - \frac{1}{2} e^{-2t}$$

		$\int \cos 2t$
+	e^{2t}	$\frac{1}{2} \sin 2t$
-	$2e^{2t}$	$-\frac{1}{4} \cos 2t$
+	$4e^{2t}$	

		$\int \sin 2t$
+	e^{2t}	$-\frac{1}{2} \cos 2t$
-	$2e^{2t}$	$-\frac{1}{4} \sin 2t$
+	$4e^{2t}$	

Exercise

Find the solution of the initial value problem $y' + y = e^{3t}$; $y(0) = y_0$

Solution

$$e^{\int dt} = e^t$$

$$\int e^t e^{3t} dt = \int e^{4t} dt = \frac{1}{4} e^{4t}$$

$$y(t) = \frac{1}{e^t} \left(\frac{1}{4} e^{4t} + C \right)$$

$$= \frac{1}{4} e^{3t} + C e^{-t} \Big|$$

$$y(0) = y_0 \rightarrow \frac{1}{4} + C = y_0 \Rightarrow C = y_0 - \frac{1}{4} \Big|$$

$$y(t) = \frac{1}{4} e^{3t} + \left(y_0 - \frac{1}{4} \right) e^{-t} \Big|$$

Exercise

Find the solution of the initial value problem $t^2 y' - ty = 1$; $y(1) = y_0$

Solution

$$y' - \frac{1}{t} y = \frac{1}{t^2}$$

$$e^{\int -\frac{1}{t} dt} = e^{-\ln t} = \frac{1}{t}$$

$$\int \frac{1}{t} \frac{1}{t^2} dt = \int t^{-3} dt = -\frac{1}{2} t^{-2}$$

$$y(t) = t \left(-\frac{1}{2t^2} + C \right)$$

$$= -\frac{1}{2t} + Ct \Big|$$

$$y(1) = y_0 \rightarrow -\frac{1}{2} + C = y_0 \Rightarrow C = y_0 + \frac{1}{2} \Big|$$

$$y(t) = -\frac{1}{2t} + \left(y_0 + \frac{1}{2} \right) t \Big|$$

Exercise

Find the solution of the initial value problem $y' + ay = e^{at}$; $y(0) = y_0$, $a \neq 0$

Solution

$$e^{\int at} = e^{at}$$

$$\int e^{at} e^{at} dt = \int e^{2at} dt = \frac{1}{2a} e^{2at}$$

$$y(t) = \frac{1}{e^{at}} \left(\frac{1}{2a} e^{2at} + C \right)$$
$$= \frac{1}{2a} e^{at} + C e^{-at}$$

$$y(0) = y_0 \rightarrow \frac{1}{2a} + C = y_0 \Rightarrow C = y_0 - \frac{1}{2a}$$

$$y(t) = \frac{1}{2a} e^{at} + \left(y_0 - \frac{1}{2a} \right) e^{-at}$$

Exercise

Find the solution of the initial value problem $3y' + 12y = 4$; $y(0) = y_0$

Solution

$$y' + 4y = \frac{4}{3}$$

$$e^{\int 4dt} = e^{4t}$$

$$\int \frac{4}{3} e^{4t} dt = \frac{1}{3} e^{4t}$$

$$y(t) = \frac{1}{e^{4t}} \left(\frac{1}{3} e^{4t} + C \right)$$
$$= \frac{1}{3} + C e^{-4t}$$

$$y(0) = y_0 \rightarrow \frac{1}{3} + C = y_0 \Rightarrow C = y_0 - \frac{1}{3}$$

$$y(t) = \frac{1}{3} + \left(y_0 - \frac{1}{3} \right) e^{-4t}$$

Exercise

Find a solution to the initial value problem that is continuous on the given interval $[a, b]$

$$y' + \frac{1}{x}y = f(x), \quad y(1) = 1 \qquad f(x) = \begin{cases} 3x, & 1 \leq x \leq 2 \\ 0, & 2 < x \leq 3 \end{cases} \quad [a, b] = [1, 3]$$

Solution

For $1 \leq x \leq 2$:

$$y' + \frac{1}{x}y = 3x, \quad y(1) = 1$$

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

$$\int 3x^2 dx = x^3$$

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

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

$$y(1) = 1 \rightarrow 1 = 1 + C \Rightarrow \underline{C = 0}$$

$$\underline{y(x) = x^2}$$

For $2 \leq x \leq 3$:

$$y' + \frac{1}{x}y = 0 \quad x = 2 \Rightarrow y = 4$$

$$y(x) = \frac{C}{x}$$

$$y(2) = 4 \rightarrow 4 = \frac{C}{2} \Rightarrow \underline{C = 8}$$

$$\underline{y(x) = \frac{8}{x}}$$

Exercise

Find a solution to the initial value problem that is continuous on the given interval $[a, b]$

$$y' + (\sin x)y = f(x), \quad y(0) = 3 \qquad f(x) = \begin{cases} \sin x, & 0 \leq x \leq \pi \\ -\sin x, & \pi < x \leq 2\pi \end{cases} \quad [a, b] = [0, 2\pi]$$

Solution

For $0 \leq x \leq \pi$:

$$y' + (\sin x)y = \sin x, \quad y(0) = 3$$

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

$$\int \sin x e^{-\cos x} dx = \int e^{-\cos x} d(-\cos x) = e^{-\cos x}$$

$$\begin{aligned}
 y(x) &= e^{\cos x} \left(e^{-\cos x} + C \right) \\
 &= 1 + Ce^{\cos x} \\
 \text{red } y(0) = 3 &\rightarrow 3 = 1 + Ce \Rightarrow \underline{C = 2e^{-1}} \\
 \underline{y(x) = 1 + 2e^{\cos x - 1}} & \quad y(\pi) = 1 + 2e^{-2}
 \end{aligned}$$

For $\pi \leq x \leq 2\pi$:

$$\begin{aligned}
 y' + (\sin x)y &= -\sin x & \text{blue } y(\pi) = 1 + 2e^{-2} \\
 e^{\int \sin x dx} &= e^{-\cos x} \\
 \int -\sin x e^{-\cos x} dx &= \int -e^{-\cos x} d(-\cos x) = -e^{-\cos x} \\
 y(x) &= e^{\cos x} \left(-e^{-\cos x} + C \right) \\
 &= -1 + Ce^{\cos x} \\
 \text{red } y(\pi) = 1 + 2e^{-2} &\rightarrow 1 + 2e^{-2} = -1 + Ce^{-1} \\
 Ce^{-1} &= 2 + 2e^{-2} \Rightarrow C = 2e + 2e^{-1} \\
 \underline{y(x) = -1 + (2e + 2e^{-1})e^{\cos x - 1}} &
 \end{aligned}$$

Exercise

Find a solution to the initial value problem that is continuous on the given interval $[a, b]$

$$y' + p(t)y = 2, \quad \text{blue } y(0) = 1 \quad p(t) = \begin{cases} 0, & 0 \leq t \leq 1 \\ \frac{1}{t}, & 1 < t \leq 2 \end{cases} \quad [a, b] = [0, 2]$$

Solution

For $0 \leq t \leq 1$:

$$\begin{aligned}
 y' &= 2, \quad \text{blue } y(0) = 1 \\
 \int dy &= \int 2dt \\
 y(t) &= 2t + C \\
 \text{red } y(0) = 1 &\Rightarrow \underline{C = 1} \\
 \underline{y(t) = 2t + 1} & \quad t = 1 \Rightarrow y = 3
 \end{aligned}$$

For $1 \leq t \leq 2$:

$$y' + \frac{1}{t}y = 2, \quad \text{blue } y(1) = 3$$

$$e^{\int \frac{1}{t} dt} = e^{\ln t} = t$$

$$\int 2t \, dt = t^2$$

$$y(t) = \frac{1}{t} (t^2 + C)$$

$$y(1) = 3 \rightarrow 3 = 1 + C \Rightarrow \underline{C = 2}$$

$$\underline{y(t) = t + \frac{2}{t}}$$

Exercise

Find a solution to the initial value problem that is continuous on the given interval $[a, b]$

$$y' + p(t)y = 0, \quad y(0) = 3 \quad p(t) = \begin{cases} 2t-1, & 0 \leq t \leq 1 \\ 0, & 1 < t \leq 3 \\ -\frac{1}{t}, & 3 < t \leq 4 \end{cases} \quad [a, b] = [0, 4]$$

Solution

For $0 \leq t \leq 1$:

$$y' + (2t-1)y = 0, \quad y(0) = 3$$

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

$$y(t) = Ce^{-t^2+t}$$

$$y(0) = 3 \Rightarrow \underline{C = 3}$$

$$\underline{y(t) = 3e^{t-t^2}} \quad t=1 \Rightarrow y=3$$

For $1 \leq t \leq 3$:

$$y' = 0, \quad y(1) = 3$$

$$y(t) = C$$

$$y(1) = 3 \Rightarrow \underline{C = 3}$$

$$\underline{y(t) = 3} \quad t=3 \Rightarrow y=3$$

For $3 \leq t \leq 4$:

$$y' - \frac{1}{t}y = 0, \quad y(3) = 3$$

$$e^{\int \frac{-1}{t} dt} = e^{-\ln t} = \frac{1}{t}$$

$$y(t) = Ct$$

$$y(3)=3 \Rightarrow \underline{C=1}$$

$$\underline{y(t)=t}$$

Exercise

Solve $xy' + 2y = \sin x$ for y' $y\left(\frac{\pi}{2}\right) = 0$

Solution

$$xy' + 2y = \sin x$$

$$y' + \frac{2}{x}y = \frac{\sin x}{x} \quad x \neq 0$$

$$e^{\int \frac{2}{x} dx} = e^{2 \ln|x|} = e^{\ln x^2} = x^2$$

$$\int x^2 \frac{\sin x}{x} dx = \int x \sin x dx$$

$$= -x \cos x + \sin x$$

$$y(x) = \frac{1}{x^2}(-x \cos x + \sin x + C)$$

$$\left| -\frac{1}{x} \cos x + \frac{1}{x^2} \sin x + \frac{C}{x^2} \right|$$

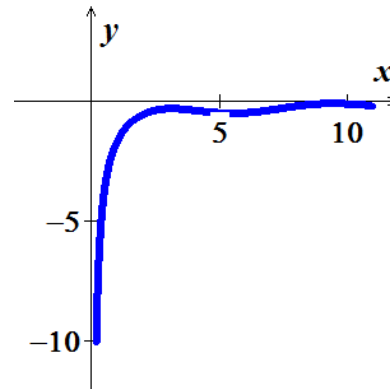
$$y\left(\frac{\pi}{2}\right) = -\frac{1}{\left(\frac{\pi}{2}\right)} \cos\left(\frac{\pi}{2}\right) + \frac{1}{\left(\frac{\pi}{2}\right)^2} \sin\left(\frac{\pi}{2}\right) + \frac{C}{\left(\frac{\pi}{2}\right)^2}$$

$$0 = \frac{4}{\pi^2} + \frac{4}{\pi^2} C$$

$$\frac{4}{\pi^2} C = -\frac{4}{\pi^2} \rightarrow \underline{C=-1}$$

$$\underline{y(x) = -\frac{1}{x} \cos x + \frac{1}{x^2} \sin x - \frac{1}{x^2}} \quad x \neq 0$$

		$\int \sin x$
+	x	$-\cos x$
-	1	$-\sin x$



Exercise

Find the solution of the initial value problem. Discuss the interval of existence and provide a sketch of your solution $(2x+3)y' = y + (2x+3)^{1/2}; \quad y(-1) = 0$

Solution

$$(2x+3)y' - y = (2x+3)^{1/2}$$

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

$$e^{\int \frac{-1}{2x+3} dx} = e^{-\frac{1}{2} \int \frac{1}{2x+3} d(2x+3)} = e^{-\frac{1}{2} \ln(2x+3)} = e^{\ln(2x+3)^{-1/2}} = |2x+3|^{-1/2}$$

$$\begin{aligned}\int (2x+3)^{-1/2} (2x+3)^{-1/2} dx &= \int (2x+3)^{-1} dx \\ &= \frac{1}{2} \int \frac{d(2x+3)}{2x+3} \\ &= \frac{1}{2} \ln|2x+3|\end{aligned}$$

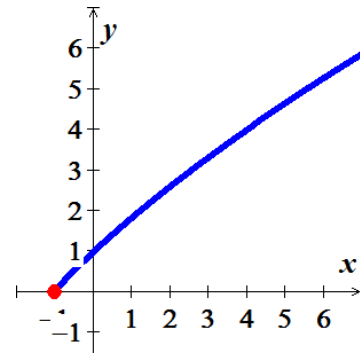
$$d(2x+3) = 2dx$$

$$\begin{aligned}y(x) &= \frac{1}{(2x+3)^{-1/2}} \left(\frac{1}{2} \ln(2x+3) + C \right) \\ &= \frac{1}{2} (2x+3)^{1/2} \ln(2x+3) + C(2x+3)^{1/2}\end{aligned}$$

$$0 = \frac{1}{2} (2(-1)+3)^{1/2} \ln(2(-1)+3) + C(2(-1)+3)^{1/2}$$

$$0 = \frac{1}{2} (1)^{1/2} \ln(1) + C(1)^{1/2} \rightarrow \underline{C=0}$$

$$\underline{y(x) = \frac{1}{2} (2x+3)^{1/2} \ln(2x+3)}$$



Exercise

Find the general solution of the given differential equation. Then find the particular solution satisfying the given initial condition of $y' - 3y = 4$, $y(0) = 2$

Solution

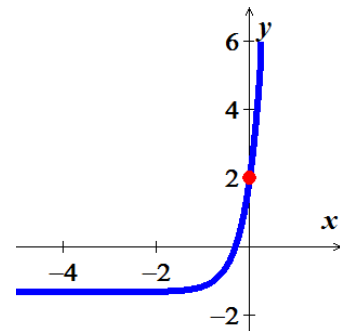
$$e^{\int -3dx} = e^{-3x}$$

$$\int 4e^{-3x} dx = -\frac{4}{3} e^{-3x}$$

$$\begin{aligned}y(x) &= \frac{1}{e^{-3x}} \left(-\frac{4}{3} e^{-3x} + C \right) \\ &= -\frac{4}{3} + Ce^{3x}\end{aligned}$$

$$\underline{y(0) = 2 \rightarrow 2 = -\frac{4}{3} + Ce^0 \Rightarrow C = \frac{10}{3}}$$

$$\begin{aligned}y(x) &= -\frac{4}{3} + \frac{10}{3} e^{3x} \\ &= \underline{\underline{\frac{10e^{3x} - 4}{3}}}\end{aligned}$$



Exercise

Find the general solution of the given differential equation. Then find the particular solution satisfying the given initial condition of

$$y' + \frac{1}{2}y = t, \quad y(0) = 1$$

Solution

$$e^{\int \frac{1}{2} dt} = e^{t/2}$$

$$\left(e^{t/2} y \right)' = t e^{t/2}$$

$$e^{t/2} y = \int t e^{t/2} dt \qquad \int x e^{ax} dx = \frac{e^{ax}}{a^2} (ax - 1)$$

$$= \frac{e^{t/2}}{\left(\frac{1}{2}\right)^2} \left(\frac{t}{2} - 1 \right) + C$$

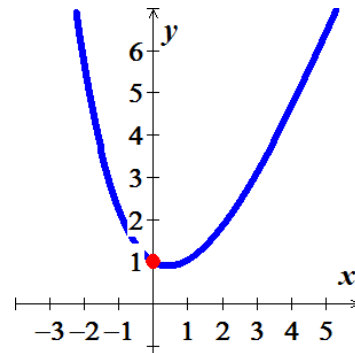
$$= 4e^{t/2} \left(\frac{t}{2} - 1 \right) + C$$

$$= (2t - 4)e^{t/2} + C$$

$$y(t) = (2t - 4) + C e^{-t/2}$$

$$y(0) = 1 \rightarrow 1 = -4 + C \Rightarrow \underline{C = 5}$$

$$y(t) = \underline{2t - 4 + 5e^{-t/2}}$$



Exercise

Find the general solution of the given differential equation. Then find the particular solution satisfying the given initial condition of

$$y' + y = e^t, \quad y(0) = 1$$

Solution

$$e^{\int dt} = e^t$$

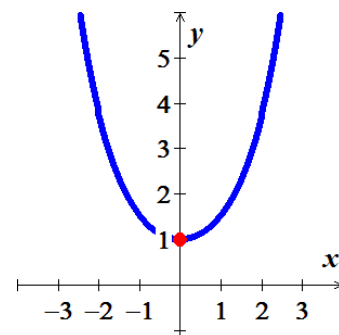
$$\int e^t e^t dt = \int e^{2t} dt = \frac{1}{2} e^{2t}$$

$$y(t) = \frac{1}{e^t} \left(\frac{1}{2} e^{2t} + C \right)$$

$$= \underline{\frac{1}{2} e^t + C e^{-t}}$$

$$y(0) = 1 \rightarrow 1 = \frac{1}{2} + C \Rightarrow \underline{C = \frac{1}{2}}$$

$$y(t) = \underline{\frac{1}{2} (e^t + e^{-t})}$$



Exercise

The following system of differential equations is encountered in the study of the decay of a special type of radioactive series of elements

$$\frac{dx}{dt} = -\lambda_1 x$$

$$\frac{dy}{dt} = \lambda_1 x - \lambda_2 y$$

Where λ_1 and λ_2 are constants.

Discuss how to solve this system subject to $x(0) = x_0$, $y(0) = y_0$

Solution

$$\int \frac{dx}{x} = -\lambda_1 \int dt$$

$$\ln x = -\lambda_1 t + C$$

$$x(t) = e^{-\lambda_1 t + C} = \underline{A e^{-\lambda_1 t}}$$

$$x(0) = A = x_0$$

$$x(t) = \underline{x_0 e^{-\lambda_1 t}}$$

$$\frac{dy}{dt} = x_0 \lambda_1 e^{-\lambda_1 t} - \lambda_2 y$$

$$y' + \lambda_2 y = x_0 \lambda_1 e^{-\lambda_1 t}$$

$$e^{\int \lambda_2 dt} = e^{\lambda_2 t}$$

$$x_0 \lambda_1 \int e^{-\lambda_1 t} e^{\lambda_2 t} dt = x_0 \lambda_1 \int e^{(\lambda_2 - \lambda_1)t} dt$$

$$= \frac{x_0 \lambda_1}{\lambda_2 - \lambda_1} e^{(\lambda_2 - \lambda_1)t}$$

$$y(t) = \frac{1}{e^{\lambda_2 t}} \left(\frac{x_0 \lambda_1}{\lambda_2 - \lambda_1} e^{(\lambda_2 - \lambda_1)t} + C \right)$$

$$= \underline{\frac{x_0 \lambda_1}{\lambda_2 - \lambda_1} e^{-\lambda_1 t} + C e^{-\lambda_2 t}}$$

$$y(0) = \frac{x_0 \lambda_1}{\lambda_2 - \lambda_1} + C = y_0$$

$$C = y_0 - \frac{x_0 \lambda_1}{\lambda_2 - \lambda_1} = \frac{\lambda_2 y_0 - \lambda_1 y_0 - x_0 \lambda_1}{\lambda_2 - \lambda_1}$$

$$y(t) = \frac{x_0 \lambda_1}{\lambda_2 - \lambda_1} e^{-\lambda_1 t} + \frac{\lambda_2 y_0 - \lambda_1 y_0 - x_0 \lambda_1}{\lambda_2 - \lambda_1} e^{-\lambda_2 t}$$