# 1 January 27th, 2020

## 1.1 Linear ODE

**Definition 1.1.** The basic form of first-order linear equation is:

$$a_1(x)\frac{dy}{dx} + a_0(x)y = b(x),$$

where $a_1(x) \neq 0$. The goal is given $a_1(x), a_0(x)$ and $b(x)$, solve for $y(x)$.

**Example 1.2**

$$x^2y'(x) + 2y(x) = x$$

is a first order linear ODE, where $a_1(x) = x^2,\ a_0(x) = 2,\ b(x) = x$.

To solve it, we first divide by $a_1(x)$, giving us:

$$\frac{dy}{dx} + \frac{a_0(x)}{a_1(x)}y = \frac{b(x)}{a_1(x)}.$$

which is of the standard form:

$$\frac{dy}{dx} + P(x)y = Q(x).$$

**Example 1.3**

From the previous example, we'd have:

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

where $P(x) = \frac{2}{x^2}$ and $Q(x) = \frac{1}{x}$.

To solve this, we then multiply by $e^{\int P(x)dx}$, giving us:

$$e^{\int P(x)dx}\frac{dy}{dx} + P(x)e^{\int P(x)dx} = Q(x)e^{\int P(x)dx}.$$

Note that the second term is $\frac{d}{dx}\left(e^{\int P(x)dx}\right)$, thus by the product rule, this becomes:

$$\frac{d}{dx}\left(e^{\int P(x)dx}\right) = Q(x)e^{\int P(x)dx}.$$

If we call $\mu(x) = e^{\int P(x)dx}$ the **integrating factor** for the ODE, we can express this as:

$$\frac{d(\mu y)}{dx} = \mu Q \implies \mu y = \int \mu Q dx + C \implies y = \frac{1}{\mu}\left(\int \mu Q dx + C\right).$$

### 1.1.1 Steps for Solving $a_1(x)\frac{dy}{dx} + a_0(x)y = b(x)$

1. Change to standard form: $P(x) = \frac{a_0(x)}{a_1(x)}$, $Q(x) = \frac{b(x)}{a_1(x)}$.
2. Compute the integrating factor: $\mu(x) = e^{\int P(x)dx}$.
3. Plug into formula: $y(x) = \frac{1}{\mu(x)}\left(\int \mu(x)Q(x)dx + C\right)$.

**Example 1.4**

Returning to the previous example, considering $x^2y'(x) + 2y(x) = x$, we have:

- $P(x) = \frac{a_0(x)}{a_1(x)} = \frac{2}{x^2}$
- $Q(x) = \frac{b(x)}{a_1(x)} = \frac{1}{x}$

We now calculate the integral factor:

$$\mu(x) = e^{\int P(x)dx} = e^{\int \frac{2}{x^2}dx} = e^{-\frac{2}{x}}.$$

Plugging into the formula, we get:

$$y(x) = \frac{1}{e^{-\frac{2}{x}}}\left(\int e^{-\frac{2}{x}}\frac{1}{x}\,dx + C_1\right).$$

**Example 1.5**

Now consider $x^2y'(x) + 2y(x) = 1$, following the same steps, we get:

$$y(x) = \frac{1}{e^{-\frac{2}{x}}}\left(\int e^{-\frac{2}{x}}\frac{1}{x^2}\,dx + C_1\right) = \frac{1}{e^{-\frac{2}{x}}}\left(\frac{1}{2}e^{-\frac{2}{x}} + C_1\right).$$

**Example 1.6**

$$\frac{dT}{dt} = -h(T - T_R) \implies \frac{dT}{dt} + hT = hT_R,$$

which can solved with the linear method. $P(t) = h$, $Q(t) = hT_R$, giving us:

$$\mu(t) = e^{\int h dt} = e^{ht} \implies T(t) = \frac{1}{e^{ht}}\left(\int e^{ht}hT_R\,dt + C_1\right)$$

$$T(t) = e^{-ht}\left(T_R e^{ht} + C_1\right) = T_R + C_1e^{-ht}.$$

**Remark 1.7** — How to determine which method to use. Bring everything to one side:

$$\frac{dy}{dx} = F(x, y).$$

- If $F(x, y) = f(x)g(y)$, we can use the separable method.
- If $F(tx, ty) = F(x, y)$, we can use the homogeneous method.
- If $F(x, y) = -P(x)y + Q(x)$, then we can use the linear method.
- If $F(x, y) = -P(x)y + Q(x)y^m$, we can use the Bernoulli method.

### 1.1.2 Bernoulli Equation

**Definition 1.8.** A Bernoulli Equation is an equation of the form:

$$\frac{dy}{dx} + P(x)y = Q(x)y^m,$$

for some number $m$.

**Example 1.9**
Giving initial condition $v(0) = 0$, solve $v$ where:

$$\frac{dv}{dx} + \frac{1}{x}v = gv^{-1},$$

which is of the form of a Bernoulli Equation.

To solve the Bernoulli equation, we set $y = z^\lambda$ and choose $\lambda$ so that the ODE for $z$ is easier to solve than the ODE for $y$. This is because we'd get:

$$\frac{dy}{dx} + P(x)y = Q(x)y^m$$

$$\implies \frac{dz^\lambda}{dx} + P(x)z^\lambda = Q(x)(z^\lambda)^m$$

$$\implies \lambda z^{\lambda-1}\frac{dz}{dx} + P(x)z^\lambda = Q(x)z^{m\lambda}.$$

Dividing by $\lambda z^\lambda$:

$$\implies \frac{dz}{dx} + \frac{1}{\lambda}P(x)z = \frac{1}{\lambda}Q(x)z^{m\lambda+1-\lambda}.$$

Thus we want to choose $\lambda$ so that $m\lambda + 1 - \lambda = 0 \implies \lambda = \frac{1}{1-m}$ where $m \neq 1$.

If $m = 1$, then it is a separable equation, meaning that we have:

$$\frac{dy}{dx} = (Q(x) - P(x))\, y.$$

$$\frac{dy}{y} = (Q(x) - P(x))\, dx \implies y(x) = Ae^{\int (Q(x)-P(x))\ dx}.$$

### 1.1.3 Summary for Solving Bernoulli Equation

Consider

$$a_1(x)\frac{dy}{dx} + a_0(x)y = b(x)y^m.$$

1. First change to standard form with: $P(x) = \frac{a_0(x)}{a_1(x)}$, $Q(x) = \frac{b(x)}{a_1(1)}$
2. If $m = 1$, then, for some constant $A$, we have:
$$y(x) = Ae^{\int (Q(x)-P(x))dx}.$$
3. Otherwise, compute the integrating factor:
$$\mu(x) = e^{\int (1-m)p(x)dx}.$$
4. Giving us the equation:
$$y(x) = \left(\frac{1}{\mu(x)}\left(\left(\int (1-m)\mu(x)Q(x)\ dx\right) + C\right)\right)^{\frac{1}{1-m}}.$$

**Remark 1.10** — Note that the linear case is when $m = 0$, which gives us the equation what we have before.

**Example 1.11**
Returning to our example earlier where we were considering $\frac{dv}{dx} = \frac{1}{x}v = gv^{-1}$, we have $P(x) = \frac{1}{x}$, $Q(x) = g$. Thus the integrating factor is:

$$\mu(x) = e^{\int (1-(-1))\frac{1}{x}\ dx} = e^{\int \frac{2}{x}dx} = e^{2\ln x} = x^2.$$

Thus we have:

$$\begin{aligned} v(x) &= \left(\frac{1}{x^2}\left(\int (1-(-1))x^2 g\ dx + C_1\right)\right)^{\frac{1}{1-(-1)}} \\ &= \left(\frac{1}{x^2}\left(\frac{2}{3}gx^3 + C_1\right)\right)^{\frac{1}{2}} \\ &= \sqrt{\frac{2gx}{3} + \frac{C_1}{x^2}}. \end{aligned}$$

Since $v(x) = 0 \implies C_1 = 0$, thus:

$$v(x) = \sqrt{\frac{2gx}{3}}.$$