

1.  $\frac{dy}{dt} + 2y = 3e^{-t}$  is an inhomogeneous linear differential ①

equation of const. coefficients

To solve this equation we must:

(a.) Find the particular solution:

Guess:  $y_p = C e^{-t}$

$$\Rightarrow \frac{dy_p}{dt} + 2y_p = -C e^{-t} + 2C e^{-t} = 3e^{-t} \Rightarrow C = 3$$

and  $y_p = 3e^{-t}$

(b) Find the complementary solution, i.e., the solution of  $\frac{dz}{dt} + 2z = 0$ , with  $z = y - y_p$

$$\Rightarrow z(t) = A e^{-2t}$$

so that  $y(t) = A e^{-2t} + 3e^{-t}$

Initial condition:  $y(0) = 4$

$$y(0) = A + 3 = 4 \Rightarrow A = 1$$

$$y(t) = e^{-2t} + 3e^{-t}$$

2.

(a)  $x \frac{dy}{dx} - 2y = x^5$  (\*)

This differential equation will be solved by finding an integrating factor

• Dividing (\*) by  $x$  we have  $\frac{dy}{dx} - \frac{2}{x}y = x^4$  (\*\*)

• Finding the integrating factor we have:

$(f(x) = e^{-\int \frac{2}{x} dx})$ , with  $h(x) = x^4$

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

• Multiplying (\*\*\*) by  $f(x)$  we have

$$\frac{1}{x^2} \frac{dy}{dx} - \frac{2}{x^3} y = x^2 \Rightarrow \frac{d}{dx} \left( \frac{1}{x^2} y(x) \right) = x^2$$

$$\Rightarrow \frac{1}{x^2} y(x) = \int x^2 dx = \frac{x^3}{3} + C \Rightarrow \boxed{y = \frac{x^5}{3} + Cx^2}$$

(b)  $(x^2+1) \frac{dy}{dx} + xy = 1$  (\*)

• Dividing (\*) by  $(1+x^2)$  we have  $\frac{dy}{dx} + \frac{x}{x^2+1} y = \frac{1}{x^2+1}$  (\*\*)

• The integrating factor will be

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

The integral  $I = \int \frac{x dx}{x^2+1}$  will be solved by substitution:

$$u = x^2 + 1$$

$$du = 2x dx \Rightarrow I = \frac{1}{2} \int \frac{du}{u} = \frac{1}{2} \ln|u|$$

$$\Rightarrow f(x) = e^{\frac{1}{2} \ln|1+x^2|} = \sqrt{1+x^2}$$

• Multiplying (\*\*) by  $f(x)$  we have

$$\sqrt{1+x^2} \frac{dy}{dx} + \frac{x}{\sqrt{1+x^2}} y = \frac{1}{\sqrt{1+x^2}} \Rightarrow \frac{d}{dx} \left( \sqrt{1+x^2} y(x) \right) = \frac{1}{\sqrt{1+x^2}}$$

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

$$I = \int \frac{dx}{\sqrt{1+x^2}} \times \frac{(x + \sqrt{1+x^2})}{(x + \sqrt{1+x^2})} = \int \frac{(1 + \frac{x}{\sqrt{1+x^2}}) dx}{x + \sqrt{1+x^2}} = \ln|x + \sqrt{1+x^2}| + C$$

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$$\Rightarrow \sqrt{1+x^2} y(x) = \ln|x+\sqrt{x^2+1}| + C$$

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

$$(c) \quad 2 \frac{dy}{dt} + y + (1+t) y^3 = 0 \Rightarrow \frac{dy}{dt} + \frac{y}{2} = -\frac{(1+t)}{2} y^3 \quad (*)$$

dividing by 2(1+t) and rearranging

Since (\*) is a Bernoulli equation we will make the following change of variable:

$$x = y^{-2} \Rightarrow \frac{dx}{dt} = -2 y^{-3} \frac{dy}{dt} = -2 y^{-3} \left( -\frac{y}{2} - \frac{(1+t)}{2} y^3 \right)$$

$$\Rightarrow \frac{dx}{dt} = \underbrace{y^{-2}}_x + (1+t) \quad (**)$$

Rearranging (\*\*) we have  $\frac{dx}{dt} - x = (1+t) \quad (***)$

This is a linear 1<sup>st</sup>-order inhomogeneous differential equation of constant coefficients:  $x(t) = x_p + z$ , where  $x_p$  is the particular solution and  $z$  satisfies  $\frac{dz}{dt} - z = 0$

• Particular solution:  $x_p = a + bt$

$$\text{Inserting in (***)} \Rightarrow b - (a + bt) = 1 + t$$

$$b - a = 1 \quad a = -2$$

$$-b = 1 \Rightarrow b = -1$$

$$x_p = -2 - t$$

• Complementary solution:  $z(t) = ?$  with  $\frac{dz}{dt} - z = 0 \Rightarrow z(t) = A e^t \Rightarrow x(t) = A e^t + x_p = A e^t - 2 - t$

but  $x = y^{-2}$  so that  $y = \pm \frac{1}{\sqrt{x}} \Rightarrow$

$$y(t) = \pm \frac{1}{\sqrt{Ae^{t-2-t'}}$$