

Lecture:-17th

Date:- 26/04/2022

Method:- ③ Linear differential equation (first order):-

$$\left[\frac{dy}{dx} + Py = Q. \right]$$

or

$$\left[\frac{dx}{dy} + Px = Q. \right]$$

where,

P, Q are ^{either} constant or function of x.

Ex:- ① $\frac{dy}{dx} + 2y = 5$

② $\frac{dy}{dx} + \sin y = \cos x.$

③ Rule to solve LDE:-

① $\frac{dy}{dx} + Py = Q$ given

write \rightarrow P and Q.

② Integrating factor
 $I \cdot f = e^{\int P \cdot dx}$

③ solution of equation ① is \rightarrow

$$y (I \cdot f) = \int Q (I \cdot f) dx + C$$

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Questions: (1) Solve $(1+x^2) \frac{dy}{dx} + 2xy - 4x^2 = 0$

Solution: $\frac{dy}{dx} + \frac{2xy}{1+x^2} = \frac{4x^2}{1+x^2}$

$$\left[\frac{dy}{dx} + Py = Q \right] \text{ form.}$$

here - $P = \frac{2x}{1+x^2}$ $Q = \frac{4x^2}{1+x^2}$

$$\begin{aligned} \text{I.f.} &= e^{\int P \cdot dx} \\ &\Rightarrow e^{\int \frac{2x}{1+x^2} dx} \\ &\Rightarrow e^{\log(1+x^2)} \end{aligned}$$

$$\{\text{I.f.} \Rightarrow (1+x^2)\}$$

$$y \cdot (\text{I.f.}) = \int Q (\text{I.f.}) + C$$

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

$$\boxed{y(1+x^2) = \frac{4x^3}{3} + C} \quad \text{Ans.}$$

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

Solution: $\frac{dy}{dx} + \frac{2xy}{1+x^2} = \frac{\cos x}{1+x^2}$

$$\text{I.f.} = e^{\int P \cdot dx} \Rightarrow e^{\int \frac{2x}{1+x^2} dx} \Rightarrow e^{\log(1+x^2)} \Rightarrow (1+x^2)$$

$$[\text{I.f.} = (1+x^2)]$$

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

$$\boxed{y(1+x^2) = \sin x + C} \quad \text{Ans.}$$

Question (3). $(1+y^2) dx = (\tan^{-1}y - x) dy$

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

here $P = \frac{1}{1+y^2}$, $Q = \frac{\tan^{-1}y}{1+y^2}$

\Rightarrow I.f. $\Rightarrow e^{\int P \cdot dy}$
 $\Rightarrow e^{\int \frac{1}{1+y^2} dy} \Rightarrow e^{\tan^{-1}y}$

\Rightarrow [I.f. = $e^{\tan^{-1}y}$]

$\Rightarrow x \cdot (\text{I.f.}) = \int Q(\text{I.f.}) dy + C$

$\Rightarrow x \cdot e^{\tan^{-1}y} = \int \frac{\tan^{-1}y}{1+y^2} \cdot e^{\tan^{-1}y} dy + C$

$\Rightarrow x \cdot e^t = \int t \cdot e^t dt + C$

$\Rightarrow x \cdot e^t = te^t - e^t + C$

let $\tan^{-1}y = t$
 $\frac{1}{1+y^2} dy = dt$

$x e^{\tan^{-1}y} = \tan^{-1}y \cdot e^{\tan^{-1}y} - e^{\tan^{-1}y} + C$ Ans

$\circledast \left[\int uv dv = u(v_1) - \int (u')v_2 + (u'')v_3 - (u''')v_4 \right]$

Question:- $(x+y+1) \frac{dy}{dx} = 1$

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

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

here $P = -1$, $Q = y + 1$

$$\begin{aligned} \text{I. f.} &= e^{\int -1 dy} \\ &= e^{-y} \end{aligned}$$

$$\Rightarrow y \cdot (\text{I. f.}) = \int Q (\text{I. f.}) dy + C$$

$$\Rightarrow y (e^{-y}) = \int (y + 1) e^{-y} dy + C$$

$$y e^{-y} = (y + 1) e^{-y} - 1 e^{-y} + C$$

$$\boxed{y e^{-y} = (-y - 2) e^{-y} + C} \quad \underline{\underline{\text{Ans}}}$$