

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

$$\frac{y'}{y^2} + \frac{4}{x} \cdot \frac{1}{y} = x^3$$

$$w = \frac{1}{y}; \quad w' = -\frac{y'}{y^2}$$

$$(*) \quad -w' + \frac{4}{x} w = x^3$$

$$y = \frac{1}{w} \quad w(x) = C(x) x^4 \quad (\text{VARIATION OF } C)$$

$$w'(x) = C'(x) x^4 + C(x) \cdot 4x^3$$

$$-C'(x) x^4 - 4C(x) x^3 + \frac{4}{x} C(x) x^4 = x^3$$

$$\text{H.E.: } -w' + \frac{4}{x} w = 0$$

$$\frac{dw}{dx} = w' = \frac{4w}{x} \Rightarrow \int \frac{dw}{w} = 4 \int \frac{dx}{x}$$

$$\ln|w| = 4 \ln|x| + \ln C \Rightarrow w = \pm C x^4$$

$$C'(x) = -\frac{x^3}{x^4} = -\frac{1}{x} \Rightarrow C(x) = -\ln|x| + C$$

$$w(x) = C(x) \cdot x^4 = x^4 \cdot \ln|x| + C x^4$$

$$y(x) = \frac{1}{-x^4 \ln|x| + C x^4}$$

$$\begin{cases} y' + \frac{y}{x} = \sqrt{y} & | : \sqrt{y} \\ y(1) = 0 \end{cases} \quad n = \frac{1}{2}$$

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

$$u(x) = \sqrt{y(x)} \Rightarrow y(x) = [u(x)]^2$$

$$\Rightarrow u'(x) = \frac{y'(x)}{2\sqrt{y(x)}}$$

$$2u' + \frac{1}{x}u = 1$$

$$H.E: 2u' + \frac{1}{x}u = 0$$

$$\frac{du}{dx} = u' = -\frac{u}{2x}$$

$$\int \frac{du}{u} = -\frac{1}{2} \int \frac{dx}{x}$$

$$\ln|u| = -\frac{1}{2} \ln|x| + \ln C$$

$$u = \pm C \cdot x^{-\frac{1}{2}}$$

$$u(x) = C(x) \cdot x^{-\frac{1}{2}} \Rightarrow$$

$$u'(x) = C'(x) \cdot x^{-\frac{1}{2}} - \frac{1}{2} C(x) \cdot x^{-\frac{3}{2}}$$

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

$$C'(x) = \frac{1}{2} x^{-\frac{1}{2}} \Rightarrow C(x) = \frac{1}{2} \cdot \frac{x^{\frac{3}{2}}}{\frac{3}{2}} + C = \frac{x^{\frac{3}{2}}}{3} + C$$

$$u(x) = C(x) \cdot x^{-\frac{1}{2}} = \frac{x}{3} + C x^{-\frac{1}{2}} = \frac{1}{3} x^2 - \frac{1}{9} \sqrt{x} + \frac{1}{9} x$$

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

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

EXACT DIFFERENTIAL EQUATION

Ex. $x^2 + y^2 = C$

$\frac{dy}{dx} = y' = -\frac{x}{y} \Rightarrow \int y dy = -\int x dx$

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

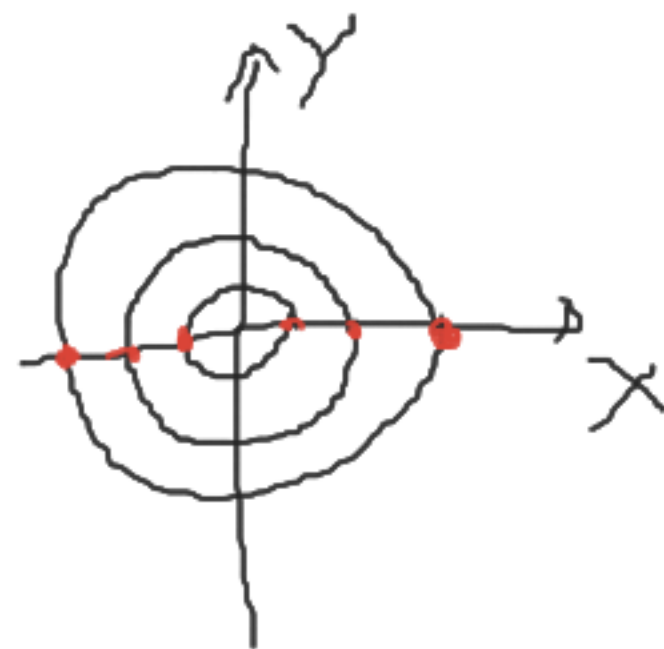
$y dy = -x dx$

$x dx + y dy = 0 \Rightarrow x^2 + y^2 = C$

$y = \pm \sqrt{C - x^2}$

$y' = \pm \frac{1}{2\sqrt{C-x^2}} \cdot (-2x) =$

$= \mp \frac{x}{\sqrt{C-x^2}} = -\frac{x}{y}$



$[y^2(x)]' = 2y(x) \cdot y'(x)$

$\frac{d(x^2 + y^2)}{dx} = \frac{dC}{dx} = 0$

$2x + 2y y' = 0$

$2x + 2y \frac{dy}{dx}$

$\frac{dy}{dx} = y' = -\frac{x}{y}$

$$F(x, y) = C$$

"
 $F(x, y(x))$

IMPLICIT SOLUTION

↘

EXPLICIT

$y(x) = \dots$

$$\Rightarrow \frac{d F(x, y(x))}{dx} = 0$$

|| CHAIN RULE

$$\frac{\partial F}{\partial x} + \frac{\partial F}{\partial y} \cdot y'(x)$$



$$\frac{\partial F}{\partial x} + \frac{\partial F}{\partial y} \cdot \frac{dy}{dx} = 0 \quad | \cdot dx$$

$$\left(\frac{\partial F}{\partial x} dx + \frac{\partial F}{\partial y} dy \right) = 0$$

→ EXACT DIFF. EQUATION

→ (EXACT) DIFFERENTIAL OF F

$$\underbrace{(2x - y)}_{\frac{\partial F'}{\partial x}} dx + \underbrace{(2y - x)}_{\frac{\partial F''}{\partial y}} dy = 0$$

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

$$\frac{\partial F'}{\partial x}$$

$$\frac{\partial F''}{\partial y}$$

$$\frac{dy}{dx}$$

$$F = ?$$

$$\left\{ \begin{array}{l} \frac{\partial F}{\partial x} = 2x - y \\ \frac{\partial F}{\partial y} = 2y - x \end{array} \right. \Rightarrow F(x, y) = \int (2x - y) dx = x^2 - xy + C(y)$$



$$\frac{\partial F}{\partial y} = 0 - x + C'(y)$$

$$2y - x = -x + C'(y) \Rightarrow C'(y) = 2y$$

$y = \frac{x \pm \sqrt{4C - 3x^2}}{2}$ FINALLY $F(x, y) = x^2 - xy + y^2 + C$
 ANSWER: $x^2 - xy + y^2 = C$

Ex. $(x^2 - y) dx + (y^2 - 2x) dy = 0$

EXACT?

" $\frac{\partial F}{\partial x}$

" $\frac{\partial F}{\partial y}$

$\frac{\partial F}{\partial x} = x^2 - y \Rightarrow F(x, y) = \int (x^2 - y) dx = \frac{x^3}{3} - yx + C(y)$

$\frac{\partial F}{\partial y} = y^2 - 2x$

$C'(y) = y^2 - x$

$C(y) = \frac{y^3}{3} - \int x(y) dy$

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

$C'(y) = y^2 \Rightarrow C(y) = \int y^2 dy = \frac{y^3}{3} + C$

$F(x, y) = \frac{x^3}{3} - xy + \frac{y^3}{3} + C$

$0 - x + C'(y)$

ANSWER:

$x^3 - 3xy + y^3 = 0$

$(0 = -3C)$

$$\underbrace{P(x, y)}_{\frac{\partial F}{\partial x}} dx + \underbrace{Q(x, y)}_{\frac{\partial F}{\partial y}} dy = 0$$

$$\boxed{\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}}$$

↑
NECESSARY
CONDITION

$$\left\{ \begin{array}{l} \frac{\partial F}{\partial x} = P(x, y) \\ \frac{\partial F}{\partial y} = Q(x, y) \end{array} \right. \Rightarrow \frac{\partial}{\partial y} \left(\frac{\partial F}{\partial x} \right) = \frac{\partial P}{\partial y}$$

[SCHWARZ] $\rightarrow =$

$$\frac{\partial}{\partial x} \left(\frac{\partial F}{\partial y} \right) = \frac{\partial Q}{\partial x}$$

$$\frac{\partial^2 F}{\partial x^2}, \frac{\partial^2 F}{\partial y^2}$$

$$\frac{\partial^2 F}{\partial x \partial y}$$

IF $P(x, y) = x^2 - y$
 $Q(x, y) = y^2 - ax$

$$\frac{\partial P}{\partial y} = -1$$

? ||

$$\frac{\partial Q}{\partial x} = -a$$

EXACT \Leftrightarrow
 $a = 1$

$$y dx + x dy = 0$$

$$\frac{dy}{y} = -\frac{dx}{x} \quad P=M$$

EXACTNESS COND.

$$Q=N$$

$$\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$$

$$\begin{cases} \frac{\partial F}{\partial x} = P = y \\ \frac{\partial F}{\partial y} = Q = x \end{cases} \Rightarrow f(x,y) = \int y dx = xy + C(y)$$

$$\frac{\partial}{\partial y} [xy + C(y)] = x + C'(y)$$

$$C'(y) = 0 \Rightarrow C(y) = C$$

$$F(x,y) = xy + C$$

ANSWER: $xy = C$ OR $y = \frac{C}{x}$

NOT EXACT $y dx + 2x dy = 0$

$$\frac{dy}{y} = -\frac{dx}{2x} \Rightarrow y = \frac{C}{\sqrt{x}}$$

INTEGRATING FACTOR

$$\frac{\partial P}{\partial y} \neq \frac{\partial Q}{\partial x}$$

EXACT $x^2 dx + 2xy dy = 0$

$$2y = \frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x} = 2y$$

$$\begin{cases} \frac{\partial F}{\partial x} = y^2 \Rightarrow F(x,y) = xy^2 + C(y) \\ \frac{\partial F}{\partial y} = 2xy \end{cases}$$

$$2xy + C'(y) = 2xy$$

$$C'(y) = 0 \Rightarrow C(y) = C$$

$$F(x,y) = xy^2 + C$$

SOL: $xy^2 = C$

ORIGINAL EQUATION: $P dx + Q dy = 0$
NOT EXACT

$$P'_y = \frac{\partial P}{\partial y} \neq \frac{\partial Q}{\partial x} = Q'_x$$

NEW EQUATION: $(uP) dx + (uQ) dy = 0$
(WE WANT IT TO BE) EXACT

$$(uP)'_y = (uQ)'_x$$

$$(*) \quad u'_y \cdot P + u \cdot P'_y = u'_x \cdot Q + u \cdot Q'_x$$

$$(*) \quad u'_x \cdot Q - u'_y \cdot P = u (P'_y - Q'_x)$$

IF $u = u(x)$ (u DOESN'T DEPEND ON y)

$$(*) \quad u'(x) \cdot Q = u (P'_y - Q'_x) \Rightarrow \frac{u'(x)}{u(x)} = \frac{P'_y - Q'_x}{Q}$$

IF $u = u(y)$

$$-u'(y) P = u (P'_y - Q'_x) \Rightarrow \frac{u'(y)}{u(y)} = \frac{Q'_x - P'_y}{P}$$

SHOULD BE INDEPENDENT

OF x

(IND.)
OF y

$$y dx + 2x dy = 0$$

$$P = y$$
$$Q = 2x$$

$$P'_y = 1$$
$$Q'_x = 2$$

$$a) \quad \frac{P'_y - Q'_x}{Q} = -\frac{1}{2x} \quad \underline{\underline{15}} \quad \text{IND. OF } y$$

$$\ln|w(x)| = \frac{w'(x)}{w(x)} = -\frac{1}{2x} \Rightarrow \ln|w(x)| = -\frac{1}{2} \ln x + C \Rightarrow w(x) = C x^{-\frac{1}{2}}$$

$w(x) = x^{-\frac{1}{2}}$

$$b) \quad \frac{Q'_x - P'_y}{P} = \frac{1}{y} \quad \underline{\underline{15}} \quad \text{IND. OF } x$$

$$\frac{w'(y)}{w(y)} = \frac{1}{y} \quad \int \frac{dw}{w} = \int \frac{dy}{y} \Rightarrow w(y) = C \cdot y$$

$w(y) = y$

LINEAR DIFF. EQ. y - UNKNOWN FUNC.

1st ORDER: $p(x) \cdot y'(x) + q(x) \cdot y(x) = r(x)$ p, q, r - GIVEN FUNC.

2nd ORDER: $a_2(x) \cdot y''(x) + a_1(x) \cdot y'(x) + a_0(x) \cdot y(x) = b(x)$ a_2, a_1, a_0, b - GIVEN

n^{th} ORDER: $a_n(x) \cdot y^{(n)}(x) + \dots + a_1(x) \cdot y'(x) + a_0(x) \cdot y(x) = b(x)$

HOMOGENEOUS EQ: $a_n(x) \cdot y^{(n)}(x) + \dots + a_1(x) \cdot y'(x) + a_0(x) \cdot y(x) = 0$

LINEAR DIFF. EQ. WITH CONSTANT COEFFICIENTS $y''(x) + p(x)y'(x) + q(x)y(x) = 0$

$a_n y^{(n)}(x) + a_{n-1} y^{(n-1)}(x) + \dots + a_1 y'(x) + a_0 y(x) = b(x)$ NO GENERAL METHOD

Examples 1) $y' - y = 0 \rightarrow y(x) = Ce^x$

2) $ay'(x) + by(x) = 0 \quad (a \neq 0)$

$\frac{dy}{dx} = y'(x) = -\frac{b}{a}y(x) \Rightarrow \int \frac{dy}{y} = -\frac{b}{a} \int dx \Rightarrow \ln|y| = -\frac{b}{a}x + C$

3) $y'' - 4y' + 3y = 0$

$t^2 - 4t + 3 = t^2 - t - 3t + 3 = (t^2 - t) - 3(t - 1) = t(t-1) - 3(t-1) = (t-3)(t-1)$

$y'' - 4y' + 3y = (y' - y)' - 3(y' - y)$

$z(x) = y'(x) - y(x)$

$z' - 3z = 0 \Rightarrow z = Ce^{3x}$

$y'(x) - y(x) = Ce^{3x}$

VARIABLE OF CONSTANTS:

$y(x) = D(x)e^x$
 $y'(x) = D'(x)e^x + D(x)e^x \rightarrow y' - y = D'(x)e^x$

HE: $y'(x) - y(x) = 0 \Rightarrow y(x) = De^x$

$D'(x)e^x = Ce^{3x}$
 $D'(x) = Ce^{2x} \Rightarrow D(x) = \frac{C}{2}e^{2x} + F$

FINALLY $y(x) = (\frac{C}{2}e^{2x} + F)e^x = Fe^x + Ce^{3x}$

EQ: $a_n y^{(n)}(x) + \dots + a_1 y'(x) + a_0 y(x) = 0 \quad (*)$

$a_n \neq 0$

AUXILIARY
VARIABLE

$a_n r^n + \dots + a_1 r + a_0 = 0$

CHARACTERISTIC
POLYNOMIAL
EQUATION

$a_n (r - r_1)(r - r_2) \dots (r - r_n)$

(COMPLEX) ROOTS

$y'' + y = 0$

$r^2 + 1 = 0$

$(r - i)(r + i)$

Sol: $y(x) = C_1 e^{ix} + C_2 e^{-ix}$

$e^{ix} = \cos x + i \sin x$

$y(x) = D_1 \cos x + D_2 \sin x$

GENERAL SOLUTION:
OF (*) $y(x) = C_1 e^{r_1 x} + C_2 e^{r_2 x} + \dots + C_n e^{r_n x}$
 $A \cdot \cos(x + B)$

Ex. $y'' - 4y' + 4y = 0$ (*)

CH. POU. $r^2 - 4r + 4 = 0$

$(r-2)^2$

$r_1 = r_2 = 2$

$y(x) = C_1 e^{2x} + C_2 e^{2x}$

$y(x) = C_1 x e^{2x} + C_2 e^{2x}$

$C = C_1 + C_2$
 e^{2x}

SUBSTITUTG $z(x) = \frac{y(x)}{e^{2x}}$

$y = e^{2x} \cdot z$

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

$y'' = 4e^{2x} z + 2e^{2x} z' + 2e^{2x} z' + e^{2x} z'' = e^{2x} (4z + 4z' + z'')$

$e^{2x} (4z + 4z' + z'' - 4z - 4z' + 4z) = 0$
 $z'' = 0$

$z'' = 0 \Rightarrow z' = C_1 \Rightarrow z = C_1 x + C_2 \Rightarrow y(x) = C_1 x e^{2x} + C_2 e^{2x}$

Ex.

$$y^{(3)} - 3y'' + 3y' - y = 0$$

$$r^3 - 3r^2 + 3r - 1 = 0$$

$$(r-1)^3$$

$$\left\{ \begin{array}{l} y(x) = z(x) \cdot e^x \\ y'(x) = \dots \\ y''(x) = \dots \\ y'''(x) = \dots \end{array} \right.$$

3 functions

$$e^x \cdot z'''(x) = 0$$

$$z'''(x) = 0$$

$$z(x) = C_1 x^2 + C_2 x + C_3$$

$$y(x) = C_1 x^2 e^x + C_2 x e^x + C_3 e^x$$

Ex.

$$y^{(4)} + 2y'' + y = 0$$

$$r^4 + 2r^2 + 1 = 0$$

$$(r^2 + 1)^2 = (r - i)^2 (r + i)^2$$

$$\begin{array}{l} r_1 = r_2 = i \\ r_3 = r_4 = -i \end{array}$$

SOL:

$$y(x) = C_1 e^{ix} + C_2 x e^{ix} + C_3 e^{-ix} + C_4 x e^{-ix}$$

$$y(x) = (Dx + E) \cos x + (Fx + G) \sin x$$

$$e^{ix} = \cos x + i \sin x$$

HOMOGENEOUS EQUATION

$$y'' - 4y' + 3y = 0 \quad (*)$$

$$r^2 - 4r + 3 = 0$$

$$(r-1)(r-3)$$

$$y(x) = C_1 e^x + C_2 e^{3x}$$

IF $C_1 = C_2 = 0$
THEN $y(x) = 0$

GENERAL SOLUTION
OF HOMOGENEOUS EQ.

(G S H E)

GENERAL NONHOM.

NON. PARTICULAR

$$\text{G S N E} = \text{G S H E} + \text{P S N E}$$

GENERAL (NON-HOMOGENEOUS) $\in \mathbb{Q}$

$$y'' - 4y' + 3y = 1 \quad (**)$$

THE 'SIMPLEST' SOLUTION OF (**) IS

$$y(x) = \frac{1}{3}$$

$$(y_1'(x) = 0; y_1''(x) = 0)$$

REMARK IF $y_1(x)$ AND $y_2(x)$ ARE TWO SOLUTIONS OF (**) THEN

$$y_1'' - 4y_1' + 3y_1 = 1$$

$$y_2'' - 4y_2' + 3y_2 = 1$$

$$(y_1'' - y_2'') - 4(y_1' - y_2') + 3(y_1 - y_2) = 0$$

$$z(x) = y_1(x) - y_2(x)$$

$$z'' - 4z' + 3z = 0 \quad (*)$$

$$z(x) = C_1 e^x + C_2 e^{3x}$$

$$y(x) = C_1 e^x + C_2 e^{3x} + \frac{1}{3}$$

$$y_1(x) = C_1 e^x + C_2 e^{3x} + y_2(x)$$

$$y'' - 4y' + 3y = 2x + 5$$

PREDICT

$$y(x) = Ax + B$$

$$y'(x) = A$$

$$y''(x) = 0$$

$$\begin{aligned} y'' - 4y' + 3y &= 0 - 4A + 3Ax + 3B \\ &= 3A \cdot x + 3B - 4A \end{aligned}$$

$$\underline{3A} \cdot x + \underline{3B - 4A} = \underline{2x + 5}$$

$$\begin{cases} 3A = 2 \Rightarrow A = \frac{2}{3} \\ 3B - 4A = 5 \Rightarrow B = \frac{4A + 5}{3} \end{cases}$$

$$y(x) = \frac{2x}{3} + \frac{23}{9} \quad \in \text{PSNE}$$

$$y(x) = C_1 e^x + C_2 e^{3x} + \frac{2x}{3} + \frac{23}{9} \quad \in \text{GSING}$$

$$\boxed{y'' - 4y' + 3y = e^{2x}} \quad (xx)$$

PREDICT

$$\begin{cases} y(x) = A e^{2x} \\ y'(x) = 2A e^{2x} \\ y''(x) = 4A e^{2x} \end{cases}$$

$$4A e^{2x} - 4 \cdot 2A e^{2x} + 3 \cdot A e^{2x} = e^{2x}$$

$$(4A - 8A + 3A) e^{2x} = e^{2x}$$

$$-A e^{2x} = e^{2x} \quad | : e^{2x}$$

$$-A = 1$$

$$A = -1$$

$$y(x) = -e^{2x} \quad \leftarrow \text{PSNE}$$

GSNE

$$\boxed{y(x) = C_1 e^x + C_2 e^{3x} - e^{2x}}$$

$$y'' - 4y' + 3y = e^{3x}$$

$$y(x) = Ax e^{3x}$$

$$y(x) = A e^{4x}$$

PREDICTION
(INCORRECT)

$$\begin{cases} y(x) = A e^x \\ y'(x) = A e^x \\ y''(x) = A x \end{cases}$$

$$A e^x - 4A e^x + 3A e^x = e^x$$

$$(A - 4A + 3A) e^x = e^x$$

$$0 = e^x \quad ??$$

CORRECT
PREDICTION

$$\begin{cases} y(x) = A e^x \cdot x \\ y'(x) = A x e^x + A e^x \\ y''(x) = A x e^x + A e^x + A e^x \end{cases}$$

$$(A x e^x + A e^x) - 4(A x e^x + A e^x) + 3 A x e^x = e^x \quad | : e^x$$

$$A x + A - 4A x - 4A + 3A x = 1$$

$$-2A = 1$$

$$A = -\frac{1}{2}$$

$$y(x) = -\frac{1}{2} x e^x \quad (\text{PSNG})$$

as NG

$$y(x) = C_1 e^x + C_2 e^{3x} - \frac{1}{2} x e^x$$