

SOLVE $x \left(x \frac{dy}{dx} + 2y \right) = (1) x$

NOTE: $2 \neq (x)'$

$x^2 \frac{dy}{dx} + 2xy = x$

NOTE: $2x = (x^2)'$

HOW
TO

?

FIND
THIS

INTEGRATING FACTOR

— A FACTOR YOU MULTIPLY
THE DE BY TO MAKE
IT EASIER TO SOLVE

(LINEAR 1ST ORDER ODE)

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

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

$$\frac{dy}{dx} + p(x)y = g(x)$$

► $\frac{dy}{dx} + p(x)y = g(x)$

SUPPOSE $\mu(x)$ IS AN INTEGRATING FACTOR

$$\underbrace{\mu(x) \frac{dy}{dx}} + \underbrace{\mu(x)p(x)y} = \mu(x)g(x)$$

WE WANT $\mu(x)p(x) = \frac{d}{dx} \mu(x)$

(NEED TO FIND $\mu(x)$)

$$\mu p = \frac{d\mu}{dx}$$

$$\int p dx = \int \frac{1}{\mu} d\mu$$

$$\ln |\mu| = \int p(x) dx + C$$

$$|\mu| = C e^{\int p(x) dx}$$

$$\boxed{\mu = C e^{\int p(x) dx}}$$

TYPICALLY USE $C=1$
 $\mu = e^{\int p(x) dx}$

THEN MULTIPLY μ AGAINST

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

(ALREADY KNOW
I.F. = x)

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

$\mu = e^{\int p(x) dx} = e^{\int \frac{2}{x} dx} = e^{2 \ln|x|} = e^{\ln|x|^2} = |x|^2 = x^2$

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

MANDATORY : $(x^2)' = 2x$ ✓
CHECKPOINT :

↳ CHECK DERIV OF COEF OF y'
= COEF OF y

SOLVE $(t+y+1)dt - dy = 0$

$$t+y+1 - \frac{dy}{dt} = 0$$

$$\frac{dy}{dt} - t - y - 1 = 0$$

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

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

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

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

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

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

$$y = -t-2 + Ce^t$$

$\cdot e^t$

NON-LINEAR

$$(t+y+1) \frac{dt}{dy} - 1 = 0$$

MANDATORY CHECKPOINT: $(e^{-t})' = -e^{-t}$ ✓

$$\begin{array}{r} \frac{u}{t+1} + \frac{dv}{e^{-t}} \\ 1 \quad -e^{-t} \\ 0 \quad e^{-t} \end{array}$$

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

SOLVE $(1+x)y' - xy = x + x^2$

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

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

$$= e^{-x + \ln|x+1|} = e^{-x} e^{\ln|x+1|}$$

$$= |x+1|e^{-x}$$

USE $\mu = (x+1)e^{-x}$

$$(x+1)e^{-x}y' - xe^{-x}y = (x^2+x)e^{-x}$$

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

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

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

$$y = \frac{-x^2 - 3x - 3}{x+1} + \frac{Ce^x}{x+1}$$

* $\frac{e^x}{x+1}$

$$\begin{array}{r} 1 \\ x+1 \overline{) x} \\ \underline{-x+1} \\ -1 \\ 1 - \frac{1}{x+1} \end{array}$$

MANDATORY CHECKPOINT

$$\begin{aligned} \frac{d}{dx} (x+1)e^{-x} &= 1 \cdot e^{-x} + (x+1)(-e^{-x}) \\ &= (1-x-1)e^{-x} \\ &= -xe^{-x} \checkmark \end{aligned}$$

$$\begin{array}{r} u \quad dv \\ x^2+x \quad + e^{-x} \\ 2x+1 \quad - e^{-x} \\ 2 \quad + e^{-x} \\ 0 \quad - e^{-x} \end{array}$$

$$e^{-x}(-x^2 - x - 2x - 1)$$

$$= (-x^2 - 3x - 3)e^{-x}$$