

2.5  
#20

$$3(1+t^2) \frac{dy}{dt} = 2ty(y^3-1)$$

$$3(1+t^2) \frac{dy}{dt} = 2ty^4 - 2ty$$

$$3(1+t^2) \frac{dy}{dt} + 2ty = 2ty^4$$

$$\frac{dy}{dt} + \frac{2t}{3(1+t^2)} y = \frac{2t}{3(1+t^2)} y^4$$

$n=4$   
 $v = y^{1-4} = y^{-3}$  or  $y = v^{-\frac{1}{3}}$   
 $\frac{dv}{dt} = \frac{dy^{-3}}{dy} \frac{dy}{dt}$

$$-3y^{-4} \left( -\frac{1}{3} y^4 \frac{dv}{dt} + \frac{2t}{3(1+t^2)} y \right) = \left( \frac{2t}{3(1+t^2)} y^4 \right) (-3y^{-4}) \frac{dv}{dt} = \underline{-3y^{-4}} \frac{dy}{dt}$$

$$\frac{dv}{dt} + \frac{2t}{1+t^2} y^{-3} = -\frac{2t}{1+t^2}$$

MANDATORY CHECKPOINT:

$$\frac{dv}{dt} - \frac{2t}{1+t^2} v = -\frac{2t}{1+t^2} \leftarrow \text{LINEAR}$$

$$\mu = e^{\int -\frac{2t}{1+t^2} dt} = e^{\int -\frac{du}{u}} = e^{-\ln|u|} = \frac{1}{|u|} = \frac{1}{1+t^2} \dots$$

$u=1+t^2$   
 $du=2t dt$

$$\frac{1}{1+t^2} \left( \frac{dv}{dt} - \frac{2t}{1+t^2} v \right) = \frac{1}{1+t^2} \left( -\frac{2t}{1+t^2} \right)$$

$$\frac{1}{1+t^2} \frac{dv}{dt} - \frac{2t}{(1+t^2)^2} v = -\frac{2t}{(1+t^2)^2}$$

$$\frac{d}{dt} \left( \frac{1}{1+t^2} v \right) = -\frac{2t}{(1+t^2)^2}$$

$$\frac{1}{1+t^2} v = -\int \frac{2t}{(1+t^2)^2} dt$$

$$u = 1+t^2 \\ du = 2t dt$$

$$-\int \frac{du}{u^2} = u^{-1} \text{ or } \frac{1}{u}$$

MANDATORY CHECKPOINT

$$\begin{aligned} \frac{d}{dt} (1+t^2)^{-1} \\ = -1 (1+t^2)^{-2} (2t) \\ = -\frac{2t}{(1+t^2)^2} \checkmark \end{aligned}$$

$$\frac{1}{1+t^2} v = \frac{1}{1+t^2} + C$$

$$v = 1 + C(1+t^2)$$

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

$$y = \frac{1}{\sqrt[3]{1 + C(1+t^2)}}$$

$$\begin{aligned} 1 + C(1+t^2) \\ = \underline{(C+1)} + \underline{Ct^2} \\ = \underline{K + Ct^2} \end{aligned}$$

↑  
HIDDEN RELATION  
BETWEEN DIFFERENT  
COEF'S

## 4.1 LINEAR 2<sup>ND</sup> ORDER ODE

$$a_2(x)y'' + a_1(x)y' + a_0(x)y = b(x)$$

$$y'' + \frac{a_1(x)}{a_2(x)}y' + \frac{a_0(x)}{a_2(x)}y = \frac{b(x)}{a_2(x)}$$

$$y'' + p(x)y' + q(x)y = g(x)$$

IF  $p, q$  ARE CONSTANT FUNCTIONS, THE DE HAS  
(IE.  $p(x) = c, q(x) = k$ ) CONSTANT COEFFICIENTS

IF NOT (EITHER  $p(x) \neq c$ , THE DE HAS  
OR  $q(x) \neq k$  VARIABLE COEFFICIENTS  
OR BOTH)

IF  $g = 0$ , THE DE IS HOMOGENEOUS  
(IE.  $g(x) = 0$ )

IF NOT (IE.  $g(x) \neq 0$ ), THE DE IS NON-HOMOGENEOUS

$$y'' + p(x)y' + q(x)y = g(x)$$

$$L[y] = y'' + p(x)y' + q(x)y$$

$L[y(x)]$  (DIFFERENTIAL OPERATOR)

(FUNCTION WHOSE  
INPUT + OUTPUT  
ARE BOTH FUNCTIONS)

IE. DE CAN NOW BE WRITTEN AS  $L[y] = g(x)$

$$L[y] = y'' + py' + qy$$

WHERE  $p, q, y$  ARE FUNCTIONS  
OF SAME I.V.

IF  $L[y] = y'' - xy' + 2y$

FIND  $L[x^3]$

$$= (x^3)'' - x(x^3)' + 2(x^3)$$

$$= (6x) - x(3x^2) + 2x^3$$

$$= 6x - 3x^3 + 2x^3$$

$$= 6x - x^3$$

NOTE:

$y = x^3$  IS A SOL'N OF

$$y'' - \cancel{x}y' + 2y = 6x - x^3$$

$$\text{IF } L[y] = y'' + py' + qy$$

$$\begin{aligned} \text{THEN } L[y_1 + y_2] &= (y_1 + y_2)'' + p(y_1 + y_2)' + q(y_1 + y_2) \\ &= (y_1'' + y_2'') + p(y_1' + y_2') + qy_1 + qy_2 \\ &= \cancel{(y_1'' + y_2'')} + py_1' + py_2' + qy_1 + qy_2 \\ &= (y_1'' + py_1' + qy_1) + (y_2'' + py_2' + qy_2) \end{aligned}$$

$$L[y_1 + y_2] = L[y_1] + L[y_2]$$

$$\begin{aligned} \text{AND } L[cy] &= (cy)'' + p(cy)' + q(cy) \\ c \in \mathbb{R} &= (cy'') + p(cy') + cqy \\ &= c(y'' + py' + qy) \end{aligned}$$

$$L[cy] = cL[y]$$

WE SAY  
L IS LINEAR

IE, L IS A  
LINEAR DIFFERENTIAL  
OPERATOR (LDO)

IS  $L[y] = yy' + 3y''$  A LINEAR DIFF OPER? (LDO)

IE.  $L[y_1 + y_2] = L[y_1] + L[y_2]$

AND  
 $L[cy] = cL[y]$  ?

CONSIDER  $y = x^2$ ,  $c = 2$

$$L[cy] = L[2x^2] = (2x^2)(2x^2)' + 3(2x^2)''$$
$$= 2x^2 \cdot (4x) + 3(4)$$

$$= 8x^3 + 12$$

$$cL[y] = 2L[x^2] = 2(x^2(x^2)' + 3(x^2)'' )$$

$$= 2(x^2(2x) + 3(2))$$

$$= 2(2x^3 + 6)$$

$$= 4x^3 + 12$$

$$L[cy] \neq cL[y]$$

∴ L IS NOT A LDO

IF  $L[y] = y'' + py' + qy$  AND  $y_1, y_2$  ARE BOTH SOL'NS OF

HOMOGENEOUS LINEAR DE  $y'' + py' + qy = 0$

THEN FOR ALL  $c_1, c_2 \in \mathbb{R}$

$$L[y] = 0$$

$c_1 y_1 + c_2 y_2$  IS ALSO A SOL'N OF THE DE.

SINCE  $y_1$  IS A SOL'N OF  $y'' + py' + qy = 0$ ,  
 $y_1'' + py_1' + qy_1 = 0$  I.E.  $L[y_1] = 0$

ALSO,  $L[y_2] = 0$

$$\begin{aligned} L[c_1 y_1 + c_2 y_2] &= L[c_1 y_1] + L[c_2 y_2] \\ &= c_1 L[y_1] + c_2 L[y_2] \\ &= c_1 \cdot 0 + c_2 \cdot 0 \\ &= 0 \end{aligned}$$

I.E.  $c_1 y_1 + c_2 y_2$  IS A SOL'N OF  $y'' + py' + qy = 0$

CONSIDER  $y'' - 3y' + 2y = 0 \leftarrow y, y', y''$  LOOK LIKE EACH OTHER EXCEPT POSSIBLY FOR CONSTANT MULTIPLES

GUESS  $y = e^{rx} \quad r \in \mathbb{R}$   
 $y' = re^{rx}$   
 $y'' = r^2 e^{rx}$

$$y'' - 3y' + 2y = r^2 e^{rx} - 3re^{rx} + 2e^{rx} = 0$$

$$(r^2 - 3r + 2)e^{rx} = 0$$

$$(r-1)(r-2)e^{rx} = 0$$

$\underbrace{\hspace{1.5cm}}_{=0} \quad \underbrace{\hspace{1.5cm}}_{\neq 0 \text{ FUNCTION}}$

$$r = 1 \text{ or } 2$$

$$y = e^x \text{ or } e^{2x}$$