Math 307 Lecture 2 First Order Linear Equations!

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April 8, 2014

W.R. Casper Math 307 Lecture 2

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Today!

Last time:

- First-Order Linear Equations
- Exact Equations
- Solving Exact Linear Equations

This time:

- Methods of solving First-Order Linear Equations
- Method: Integrating Factors
- Method: Variation of Parameters

Next time:

• More First-Order Linear Equations

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Outline

First Order Linear Equations

- What are they, and why should we care?
- Our very first example!

2 Method of Integrating Factors

- Exact Equations
- Integrating Factors
- An Example

Method of Variation of Parameters

- The Method
- An Example

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What are they, and why should we care? Our very first example!

Motivating Example

Example

Find the general solution of the first-order linear ODE

$$y' + \cot(t)y = \sec^2(t)$$

- Is it exact?
- Nope, so how do we solve this?
- Multiply both sides by sin(t) :

- Now it's exact, so we know how to solve it!
- Takeaway: we made the ODE exact by multiplying both sides of the equation by a "nice" function

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 $\sin(t)y' + \cos(t)y = \sec(t)\tan(t)$

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What are they, and why should we care? Our very first example!

Integrating Factors

Consider a general first order ODE

$$M(x,y)+N(x,y)y'=0$$

Definition

A function $\mu(x, y)$ is a *integrating factor* if the equation

$$\mu(x, y)M(x, y) + \mu(x, y)N(x, y)y' = 0$$

is an exact equation.

- In other words, an integrating factor is a function that turns ODE's exact when you multiply by it!
- This integrating factor is the "nice" function from the previous example

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Integrating Factors: The Linear Case

Let's think about a general first-order linear ODE

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

• Is this equation exact, do you think?

Not usually

Question

Can we find an integrating factor for this equation, making it exact?

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Integrating Factors: The Linear Case \sim Continued

- Assume that an integrating factor $\mu(x, y)$ exists
- Also assume it only depends on x: $\mu = \mu(x)$
- Then this must be exact:

$$\mu(x)y' = \mu(x)p(x)y + \mu(x)q(x)$$

- We can solve it to get an integrating factor
- VICTORY IS ASSURED!!!

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Integrating Factors: The Linear Case \sim Continued

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$$\mu(x)y' = \mu(x)p(x)y + \mu(x)q(x)$$

- Implies $\mu'(x) = -\mu(x)p(x)$; a first-order separable ODE!
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Outline

First Order Linear Equations

- What are they, and why should we care?
- Our very first example!
- 2 Method of Integrating Factors
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What are they, and why should we care? Our very first example!

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Method of Integrating Factors: Example

Example

$$y'-2y=te^{3t}.$$

- Check: is it exact? (Nope!)
- So we need an integrating factor $\mu(t)$
- $\mu(t)y' 2\mu(t)y = te^{3t}\mu(t)$ must be exact
- This means that $\mu' = -2\mu$
- Solving, we get $\mu(t) = e^{-2t}$

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Method of Integrating Factors: Example ~ Continued

Now our equation is

$$e^{-2t}y'-2e^{-2t}y=te^t.$$

• Notice that $(e^{-2t}y)' = e^{-2t}y' - 2e^{-2t}$ and therefore

$$(e^{-2t}y)' = te^{t}$$
$$\int (e^{-2t}y)' dt = \int te^{t} dt$$
$$e^{-2t}y = te^{t} - e^{t} + C$$
$$y = te^{3t} - e^{3t} + Ce^{2t}$$

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Exact Equations Integrating Factors An Example

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Exact Equations Integrating Factors An Example

Homogeneous Equation

Consider the first order linear ODE

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

Definition

$$y' = p(x)y$$

- CAUTION! The associated homogeneous equation isn't a homogeneous equation in the sense of last time
- Notice that this equation is separable (so we can solve it using the methods of last time!)

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The Method

Exact Equations Integrating Factors An Example

Let y_h be a solution of the homogeneous equation associated to the linear ODE

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

• Define v(x) implicitly by $y = vy_h$. Then

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

$$v'y_h + vy'_h = p(x)y + q(x)$$

$$v'y_h + vp(x)y_h = p(x)y + q(x)$$

$$v'y_h + p(x)y = p(x)y + q(x)$$

$$v'y_h = q(x)$$

$$V = \int \frac{q(x)}{y_h} dx \implies y = y_h \int \frac{q(x)}{y_h} dx$$

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Exact Equations Integrating Factors An Example

Method of Variation of Parameters: Example

Example

Use the method of integrating factors to find the general solution of the first-order linear ODE

$$y' = 2y + t^2 e^{2t}$$

- The corresponding homogeneous equation is y' = 2y
- A solution is $y_h = e^{2t}$

• If we set
$$y = vy_h$$
, then
 $v = \int \frac{q(x)}{y_h} dt = \int \frac{t^2 e^{2t}}{e^{2t}} dt = \int t^2 dt = \frac{1}{3}t^3 + C$

• Since $y = vy_h$, this means $y = \frac{1}{3}t^3e^{2t} + Ce^{2t}$

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- Since $y = vy_h$, this means $y = \frac{1}{3}t^3e^{2t} + Ce^{2t}$

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Exact Equations Integrating Factors An Example

Method of Variation of Parameters: Example

Example

Use the method of integrating factors to find the general solution of the first-order linear ODE

$$y' = 2y + t^2 e^{2t}$$

- The corresponding homogeneous equation is y' = 2y
- A solution is $y_h = e^{2t}$

• If we set
$$y = vy_h$$
, then
 $v = \int \frac{q(x)}{y_h} dt = \int \frac{t^2 e^{2t}}{e^{2t}} dt = \int t^2 dt = \frac{1}{3}t^3 + C$

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Summary!

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What we did today:

- We learned about linear equations
- We learned how to solve them with integrating factors
- We learned how to solve them with variation of parameters

Plan for next time:

• More practice solving first order linear equations

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