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B.Sc-II

Equations of First order and First degreeLinear Equation

The most general linear equation of first order can be written ~~as~~ in the form

$$\frac{dy}{dx} + Py = Q \quad \text{--- ①}$$

Where P & Q are either functions of x or constants (including zero).

If both P and Q are both constants, then the variables are separable; the same is true if either, P or Q is zero.

① Let $Q=0$, $P \neq 0$. Then

$$\frac{dy}{dx} + Py = 0 \quad \text{--- ②}$$

$$\Rightarrow \frac{dy}{y} = -P dx$$

integrating, we get

$$\log y = -\int P dx$$

$$\Rightarrow y = c e^{-\int P dx}$$

Where c is the constant of integration.

② When $Q \neq 0$ & $P=0$

$$\Rightarrow \frac{dy}{dx} = Q \Rightarrow dy = Q dx \Rightarrow y = c + \int Q dx$$

If $P=Q=0$, then $y=c$.

III) When $Q \neq 0$

We assume that $y = v e^{-\int P dx}$ is a solution of equation ①, where $Q \neq 0$

$$\text{Then } \frac{dy}{dx} = \frac{dv}{dx} e^{-\int P dx} - v e^{-\int P dx} \quad \text{--- ③}$$

putting the value of $\frac{dy}{dx}$ in ①, we get

$$\frac{dy}{dx} + py = Q$$

$$\Rightarrow \frac{dv}{dx} e^{-\int P dx} - v e^{-\int P dx} + p v e^{-\int P dx} = Q$$

$$\Rightarrow \frac{dv}{dx} = Q e^{\int P dx}$$

$$\Rightarrow dv = Q e^{\int P dx} dx$$

Integrating, we have

$$\int dv = \int \{Q e^{\int P dx}\} dx$$

$$\Rightarrow v = \int \{Q e^{\int P dx}\} dx + c$$

Where c is the arbitrary constant of integration.

$$\therefore y = v e^{-\int P dx}$$

$$= e^{-\int P dx} \left[c + \int \{ Q e^{\int P dx} \} dx \right]$$

$$\therefore y = c e^{-\int P dx} + e^{-\int P dx} \int \{ Q \cdot e^{\int P dx} \} dx$$

Ans.

IV) Integrating factor method : \rightarrow

① $e^{\int P dx}$ is an integrating factor of the equation.

② Multiply both sides by $e^{\int P dx}$. The equation becomes

$$\frac{dy}{dx} e^{\int P dx} + P y e^{\int P dx} = Q e^{\int P dx}$$

$$\Rightarrow \frac{d}{dx} \{ y \cdot e^{\int P dx} \} = Q \cdot e^{\int P dx}$$

Integrating, we have

$$y \cdot e^{\int P dx} = \int \{ Q \cdot e^{\int P dx} \} dx + c$$

\therefore The general solution is:

$$y = e^{-\int P dx} \left\{ c + \int \{ Q e^{\int P dx} \} dx \right\}$$

Ans.

Example 1 Find the solution of the differential Equation

$$\frac{dy}{dx} + 2xy = 4x$$

in the form $y = y_1$. Hence solve

$$\frac{dy}{dx} + 2xy = 4x \text{ by the substitution } y = v y_1.$$

Solution: \rightarrow Now,

$$\frac{dy}{dx} + 2xy = 0 \Rightarrow \frac{dy}{y} + 2x dx = 0$$

Integrating

$$\log y - \log C + x^2 = 0$$

$$\Rightarrow \log \frac{y}{C} = -x^2 \quad \text{or, } y = C_1 e^{-x^2}$$

We take $y = y_1 = e^{-x^2}$ which is a solution of the reduced equation $\frac{dy}{dx} + 2xy = 0$

disregarding the constant of integration

$$\text{Let } y = v y_1 = v e^{-x^2}$$

$$\therefore \frac{dy}{dx} = \frac{dv}{dx} e^{-x^2} - 2xv e^{-x^2}$$

putting in $\frac{dy}{dx} + 2xy = 4x$, we have

$$\frac{dv}{dx} e^{-x^2} - 2xv e^{-x^2} + 2xv e^{-x^2} = 4x$$

$$\Rightarrow \frac{dv}{dx} = 4x e^{x^2}$$

Integrating

$$v = \int 4x e^{x^2} dx = 2e^{x^2} + C$$

\therefore General solution is

$$y = v y_1 = e^{-x^2} (2e^{x^2} + C) = 2 + C e^{-x^2}$$

Ans.

Example 3 Solve by the method of variation of Parameters

$$\frac{dy}{dx} - 5y = \sin x. \quad \text{--- (1)}$$

Solution: \rightarrow The reduced equation is

$$\frac{dy}{dx} - 5y = 0 \Rightarrow \frac{dy}{y} = 5dx$$

Integrating

$$\log y = 5x + \log c_1$$

$$\Rightarrow \log \frac{y}{c_1} = 5x \Rightarrow y = c_1 e^{5x}$$

Disregarding the constant of integration, we take $y = y_1 = e^{5x}$ as one of the solutions of the reduced equation.

Take $y = v y_1 = v e^{5x}$

$$\Rightarrow \frac{dy}{dx} = \frac{dv}{dx} e^{5x} + 5v e^{5x}$$

$$\therefore \frac{dy}{dx} - 5y = \sin x$$

$$\Rightarrow \frac{dv}{dx} e^{5x} + 5v e^{5x} - 5v e^{5x} = \sin x$$

$$\Rightarrow e^{5x} \frac{dv}{dx} = \sin x$$

$$\Rightarrow v = \int e^{-5x} \sin x dx = e^{-5x} \left(-\frac{5}{26} \sin x - \frac{1}{26} \cos x \right) + c$$

\therefore General solution is

$$y = v e^{5x} = c e^{5x} - \frac{5}{26} \sin x - \frac{1}{26} \cos x$$

Ans.

⑧ Solve $y^2 + (x - \frac{1}{y}) \frac{dy}{dx} = 0$

Solution: → Since the equation contains y^2 & so it cannot be linear in y .

We try to see whether it is linear in x .

$$\frac{xy-1}{y} \frac{dy}{dx} = -y^2$$

$$\Rightarrow -\left(\frac{xy-1}{y^3}\right) = \frac{dx}{dy}$$

$$\Rightarrow \frac{dx}{dy} + \frac{1}{y^2} x = \frac{1}{y^3} \quad \text{--- ①}$$

Which is linear in x

$$\therefore \text{I.F.} = e^{\int \frac{1}{y^2} dy} = e^{-\frac{1}{y}}$$

Multiplying equation ① by I.F. we have

$$\frac{d}{dy} \left\{ x e^{-\frac{1}{y}} \right\} = e^{-\frac{1}{y}} \cdot \frac{1}{y^3}$$

integrating

$$x e^{-\frac{1}{y}} = e^{-\frac{1}{y}} \left(1 + \frac{1}{y}\right) + c$$

$$\text{or, } x = 1 + \frac{1}{y} + c e^{\frac{1}{y}}$$

Ans.

Q Solve $\frac{dy}{dx} + \frac{y}{x} = x^3$

Solution:-

Here $P = \frac{1}{x}$, $Q = x^3$

$$\therefore \text{I.F.} = e^{\int P dx} = e^{\int \frac{1}{x} dx} = e^{\log x} = x$$

Hence the general solution is

$$\frac{d}{dx} \{y \cdot (\text{I.F.})\} = Q \cdot (\text{I.F.})$$

$$\Rightarrow y \cdot x = \int x^3 \cdot x dx$$

$$\Rightarrow yx = \frac{x^5}{5} + C \quad \underline{\underline{\text{Ans.}}}$$