

$a_0(t) \neq 0 \Rightarrow n^{\text{th}} \text{ order diff eqn}$

**Linear vs Non-linear**

linear:  $a_0(t)y^{(n)} + \dots + a_n(t)y = g(t)$

Determine if linear or non-linear:

Ex:  $ty'' - t^3y' - 3y = \sin(t)$

Ex:  $2y'' - 3y' - 3y^2 = 0$

Not linear

- \*\*\*\*\* Existence of a solution \*\*\*\*\*
- \*\*\*\*\* Uniqueness of solution \*\*\*\*\*

**CH 2: Solve  $\frac{dy}{dt} = f(t, y)$  usually easiest**

1.2 = 2.2: Separation of variables:  $N(y)dy = P(t)dt$

2.1: First order linear eqn:  $\frac{dy}{dt} + p(t)y = g(t)$

Ex 1:  $t^2y' + 2ty = t \sin(t)$   
 $\frac{dy}{ay+b} = dt$

Ex 2:  $y' = ay + b$

Ex 3:  $y' + 3t^2y = t^2, y(0) = 0$

Note: could use section 2.2 method, separation of variables to solve ex 2 and 3.

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

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

Ex 1:  $t^2y' + 2ty = \sin(t)$   
 (note, cannot use separation of variables).

Cannot use separation of variables

$t^2y' + 2ty = \sin(t)$

$(t^2y)' = \sin(t)$

$\int (t^2y)' dt = \int \sin(t) dt$

$(t^2y) = -\cos(t) + C$  implies  $y = -t^{-2} \cos(t) + Ct^{-2}$

Gen ex: Solve  $y' + p(x)y = g(x)$

Let  $F(x)$  be an anti-derivative of  $p(x)$

$e^{F(x)}y' + [p(x)e^{F(x)}]y = g(x)e^{F(x)}$

$e^{F(x)}y' + [F'(x)e^{F(x)}]y = g(x)e^{F(x)}$

$[e^{F(x)}y]' = g(x)e^{F(x)}$

$e^{F(x)}y = \int g(x)e^{F(x)} dx$

$y = e^{-F(x)} \int g(x)e^{F(x)} dx$

$$y' = y^{1/3}$$

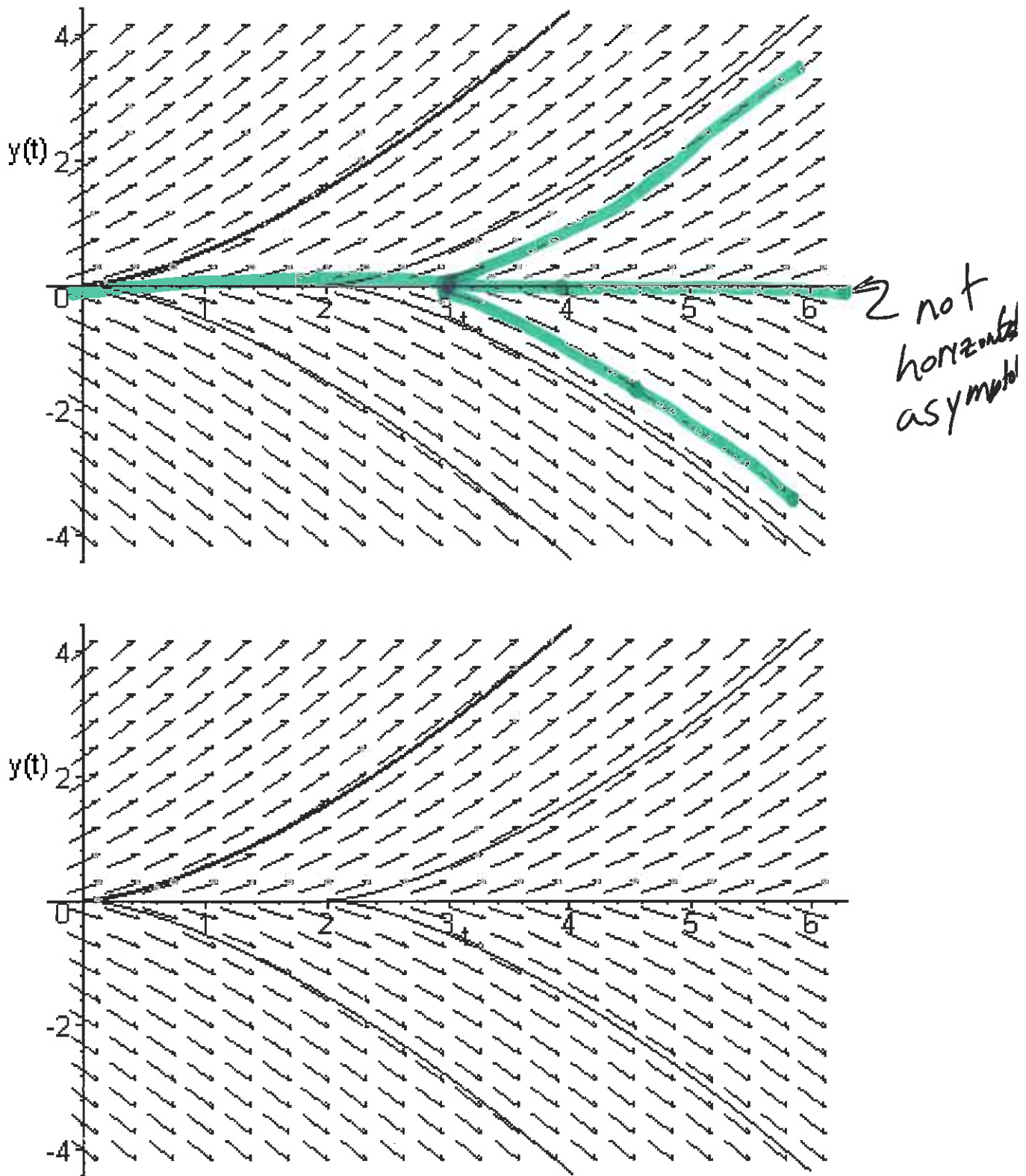


Figure 2.4.1 from *Elementary Differential Equations and Boundary Value Problems*, Eighth Edition by William E. Boyce and Richard C. DiPrima