

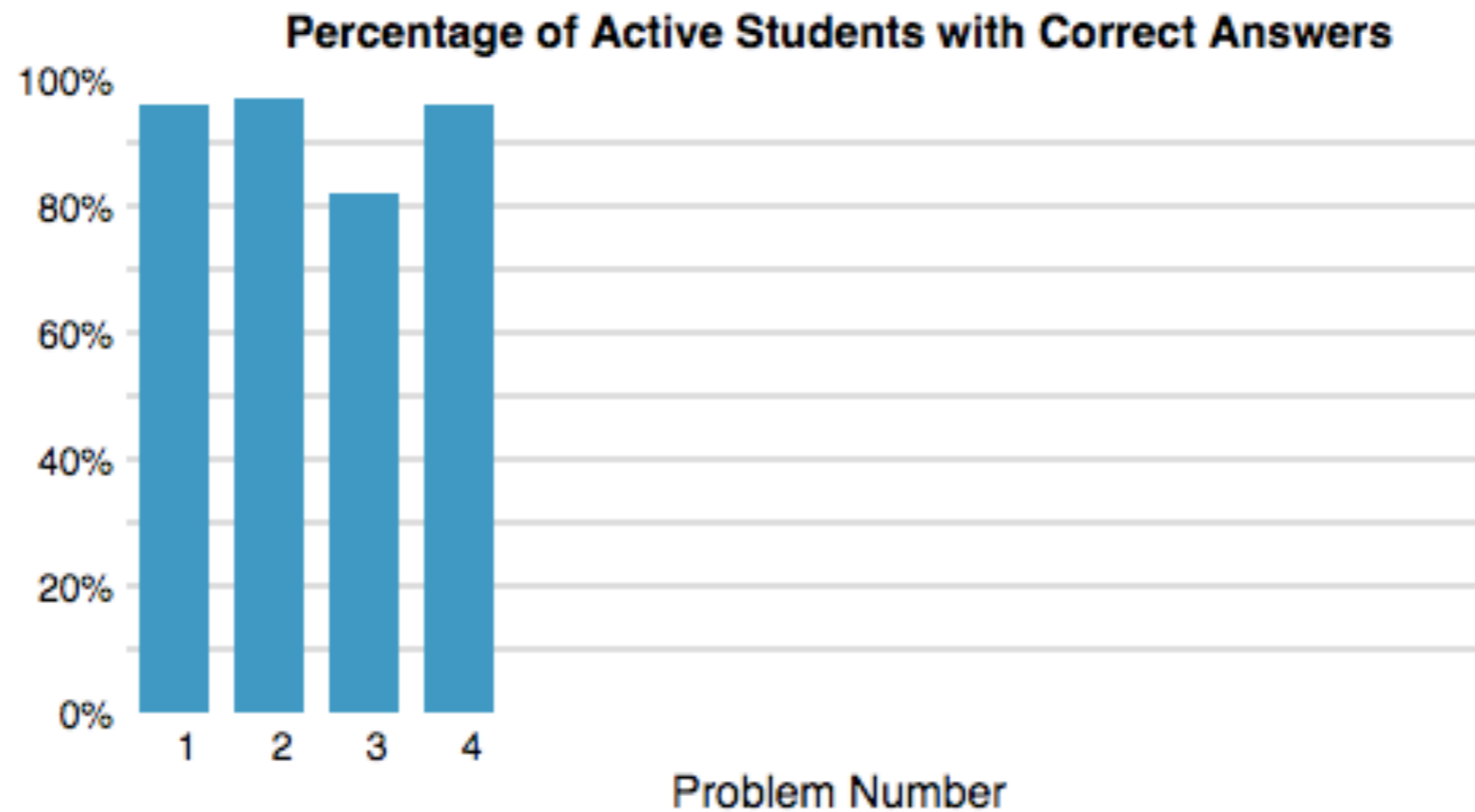
# Today

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- Comment on pre-lecture problems
- Finish up with integrating factors
- The structure of solutions
- Separable equations

# Pre-lecture assignment comments

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Consider the initial value problem

$$\frac{dy}{dt} - 6y = 5e^{2t}, \quad y(0) = A.$$

a. Find the solution.

$y =$

b. For what values of  $A$  does the above solution tend to  $\infty$ ,  $0$  or  $-\infty$  as  $t \rightarrow \infty$ ?

As  $t \rightarrow \infty$ ,

$y \rightarrow \infty$  if  $A \in$

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$$y' - 6y = 5e^{2t}$$

$$(e^{-6t}y)' = 5e^{-4t}$$

$$e^{-6t}y = -\frac{5}{4}e^{-4t} + C$$

$$y(t) = -\frac{5}{4}e^{2t} + Ce^{6t}$$

$$y(0) = -\frac{5}{4} + C = A$$

$$C = A + \frac{5}{4}$$

$$y(t) = -\frac{5}{4}e^{2t} + \left(A + \frac{5}{4}\right)e^{6t}$$

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# Method of integrating factors

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- Given that  $\frac{d}{dt} (t^2 y(t)) = t^2 \frac{dy}{dt} + 2ty$

- if you're given the equation  $t^2 \frac{dy}{dt} + 2ty = 0$

- you can rewrite it as  $\frac{d}{dt} (t^2 y(t)) = 0$

- so the solution is  $t^2 y(t) = C$  or equivalently  $y(t) = \frac{C}{t^2}$ .

arbitrary constant  
that appeared at an  
integration step



# Method of integrating factors

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- Solve the equation  $t^2 \frac{dy}{dt} + 2ty(t) = \sin(t)$  (not brute force checking).

(A)  $y(t) = -\cos(t) + C$

(B)  $y(t) = \frac{C - \cos(t)}{t^2}$

(C)  $y(t) = \sin(t) + C$

(D)  $y(t) = -\frac{1}{t^2} \cos(t)$

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(E) Don't know.

← general solution  
(although that's not  
obvious)

← a particular solution



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(A)  $y(t) = -\frac{C + \cos(\pi)}{\pi^2}$

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- An Initial Value Problem (IVP) is a ODE together with an IC.

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$$a(t)y' + b(t)y = g(t)$$



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- Divide through by  $a(t)$  and define  $p(t) = b(t) / a(t)$  and  $q(t) = g(t) / a(t)$  :

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$$y' + p(t)y = q(t)$$

- The function that, when multiplied through, make the LHS a perfect product rule is called the integrating factor.

# Method of integrating factors

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$$e^{\int p(t)dt} y(t) = \int e^{\int p(t)dt} q(t) dt + C$$

$$y(t) = e^{-\int p(t)dt} \int e^{\int p(t)dt} q(t) dt + C e^{-\int p(t)dt}$$

# The structure of solutions

---

- When the equation is of the form (called homogeneous)

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

- the solution is

$$y(t) = C\mu(t)^{-1}$$

- where

$$\mu(t) = \exp\left(\int p(t)dt\right)$$

- is the integrating factor.



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- where  $k(t)$ , as given earlier, involves no arbitrary constants.
- Think about this expression as  $y(t) = y_p(t) + y_h(t)$
- Directly analogous to solving the vector equations  $A\bar{x} = 0$  and  $A\bar{x} = \bar{b}$ .

# Examples

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- Find the general solution to

$$t \frac{dy}{dt} + 2y = 4t^2$$

- and plot a few of the integral curves.
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- Steps: divide through by  $t$ , calculate  $I(t)$ , take antiderivatives, solve for  $y$ .  
Or shortcut.

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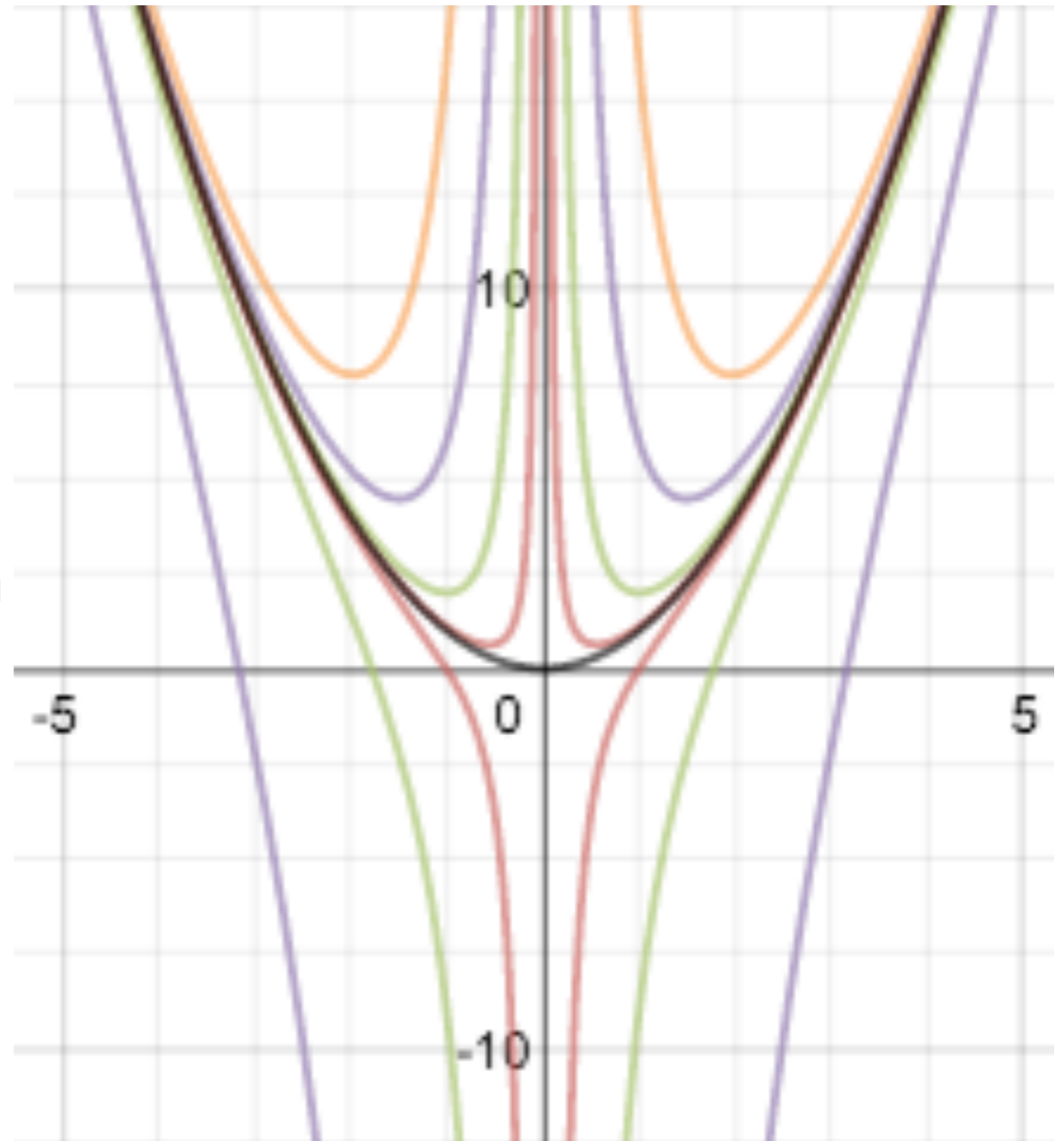
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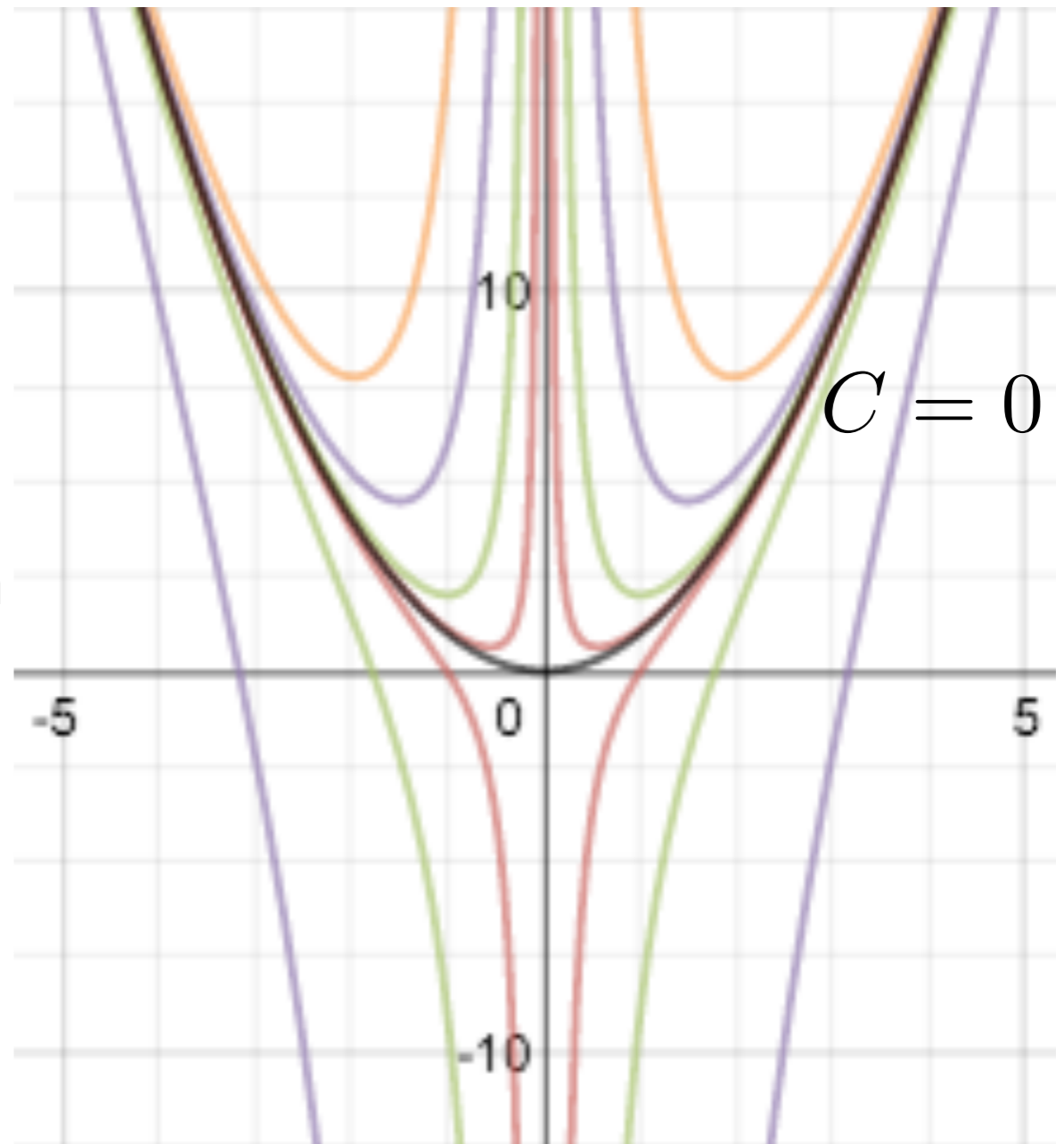
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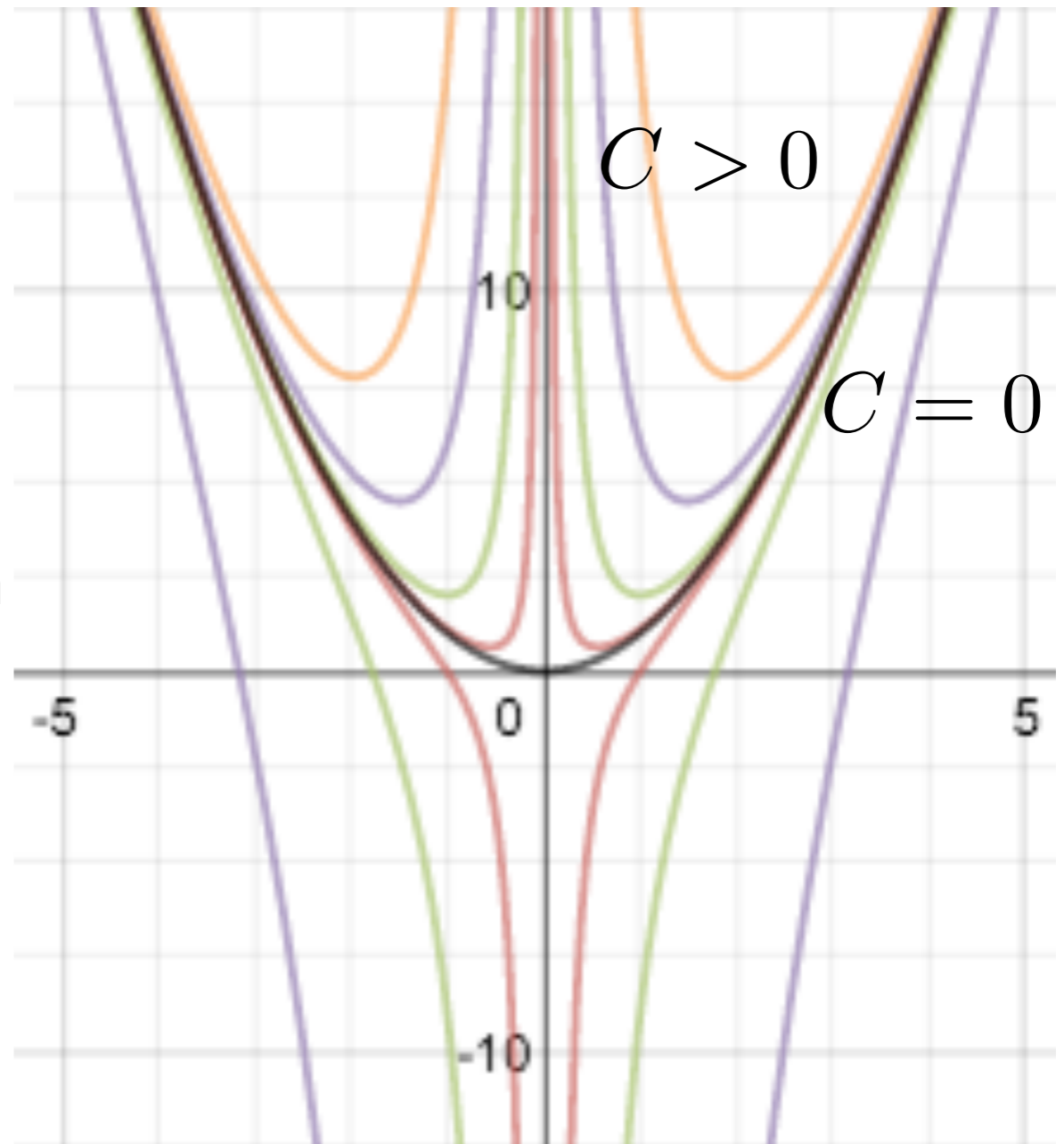
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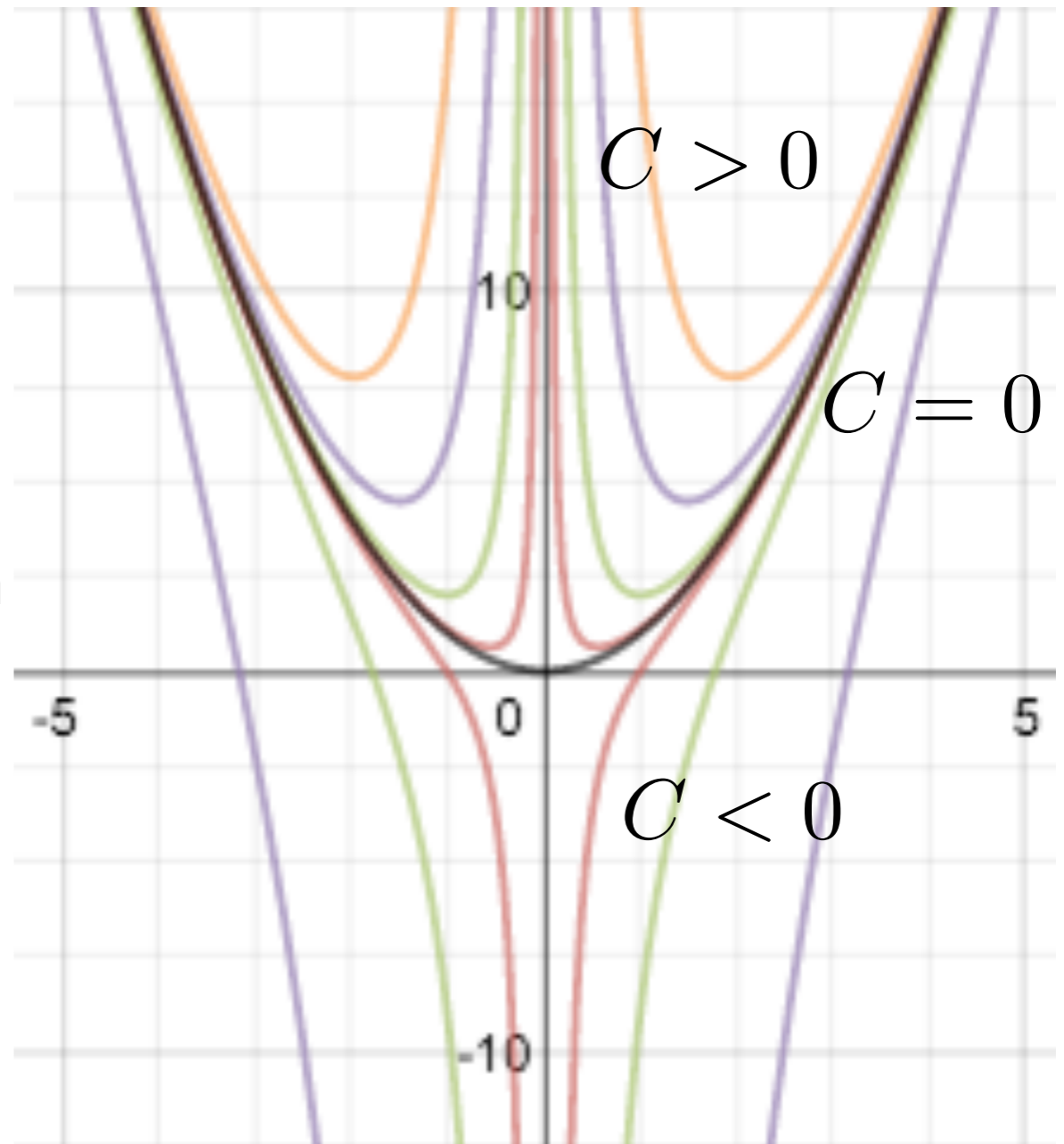
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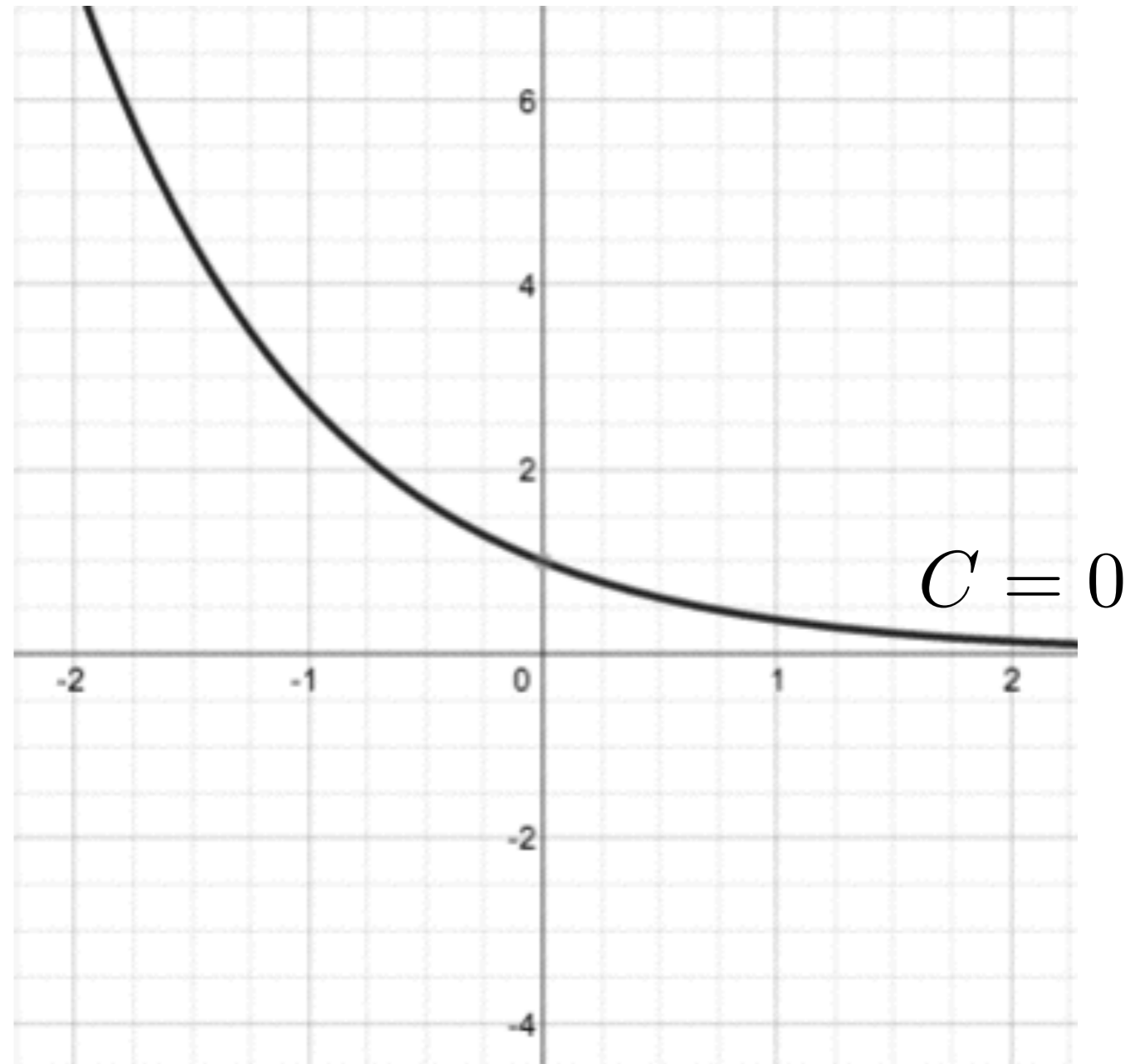
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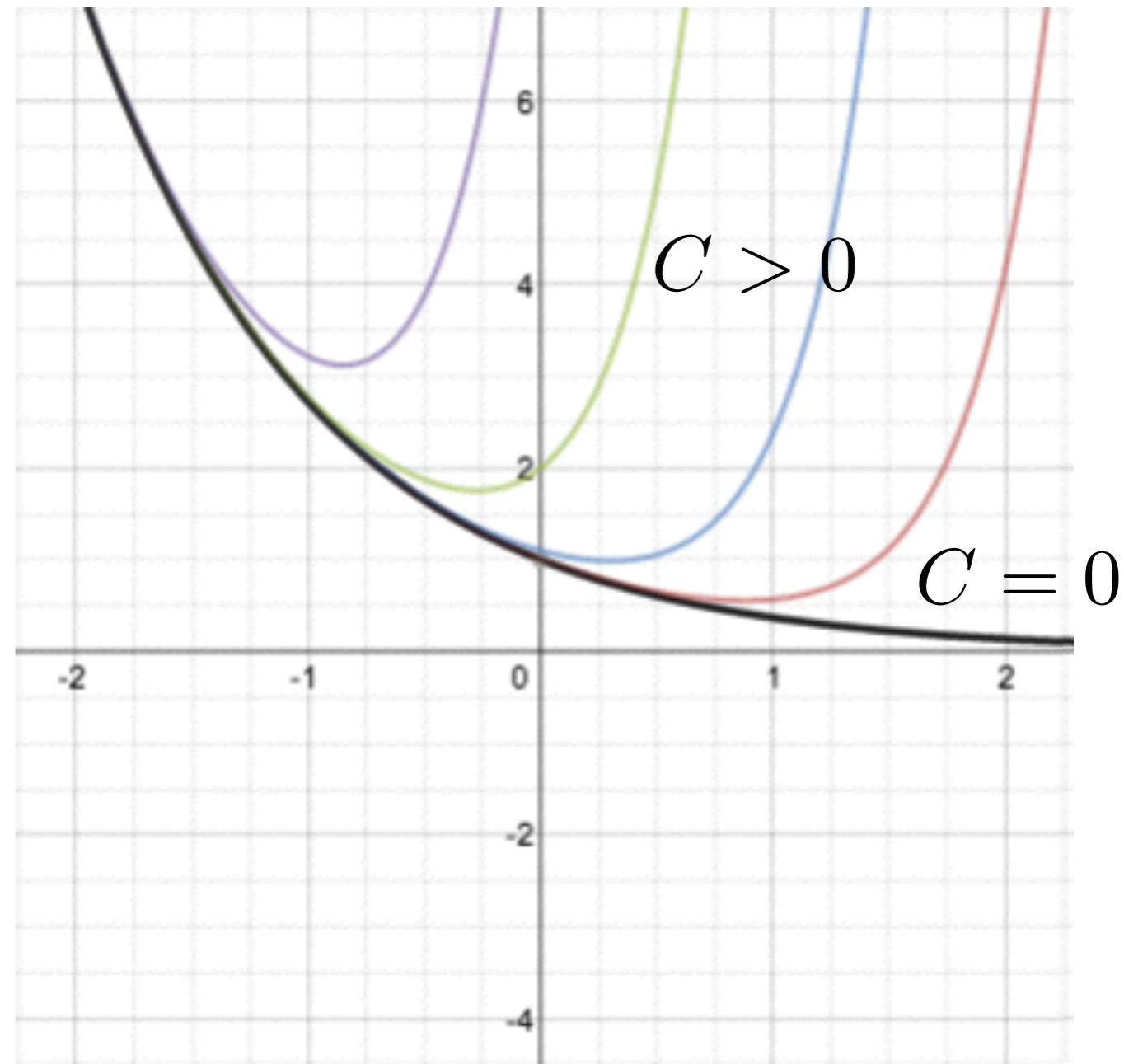
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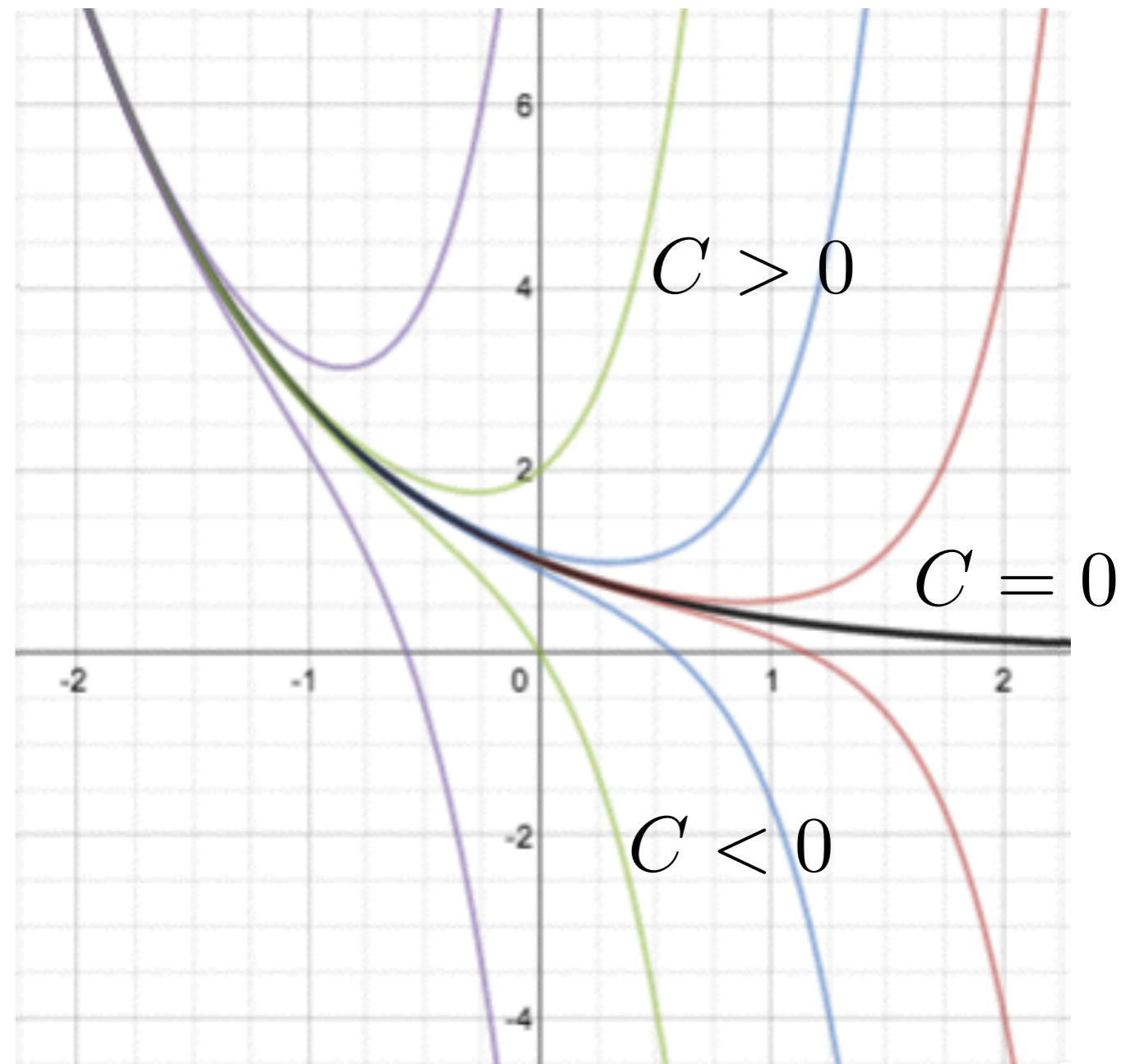
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# Limits at infinity

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- depending on  $C$ , how many different results are possible for

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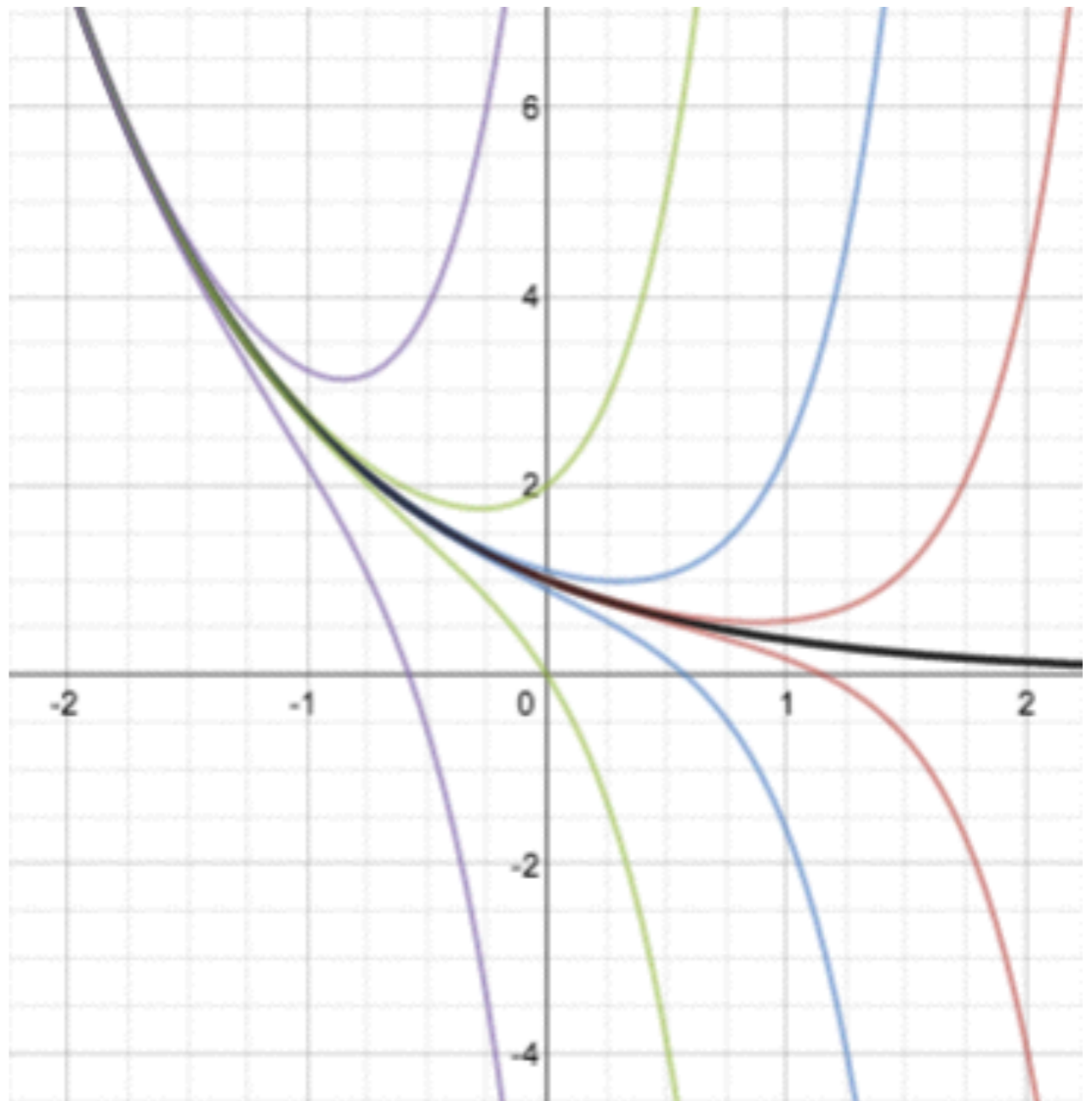
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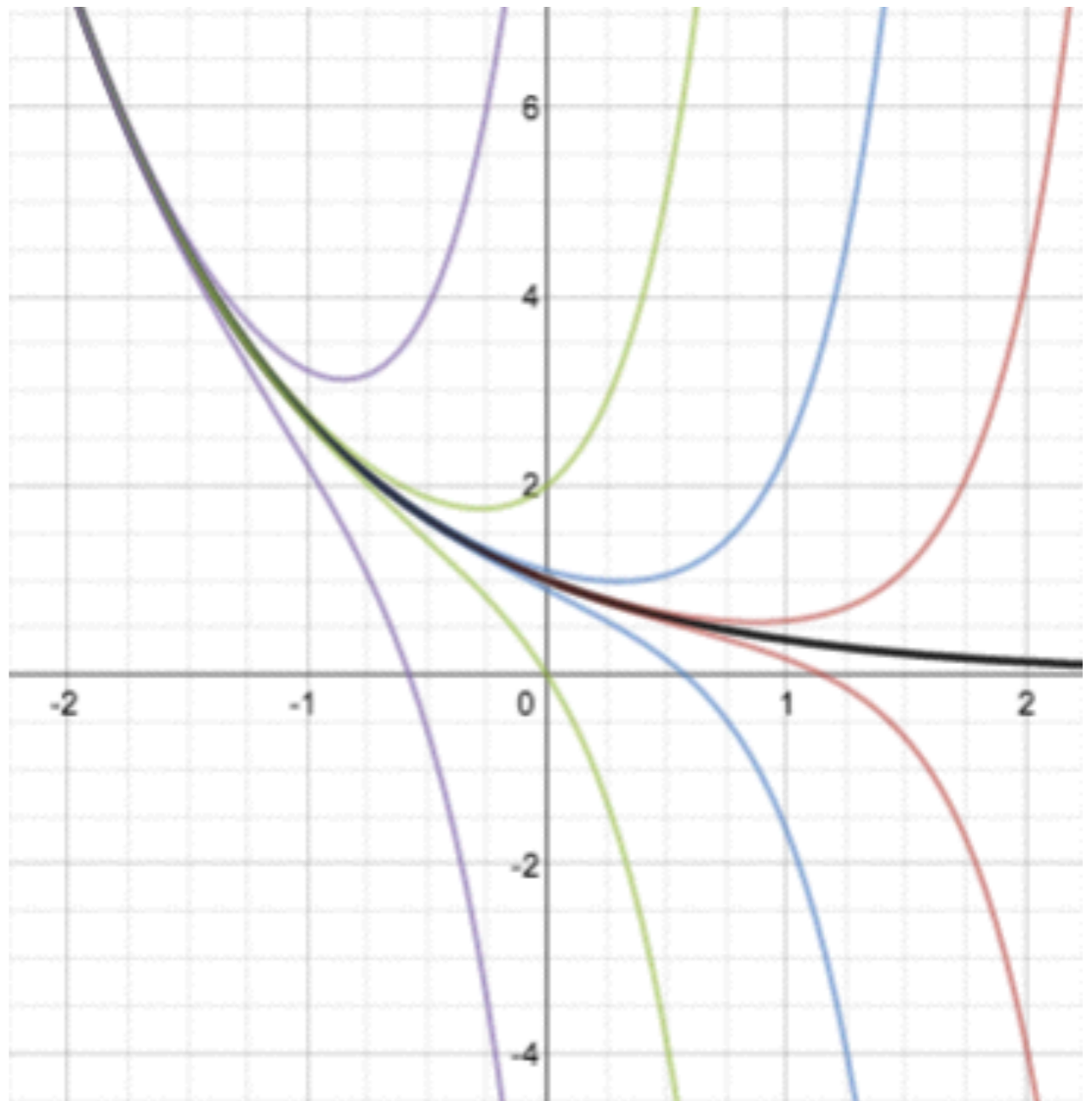
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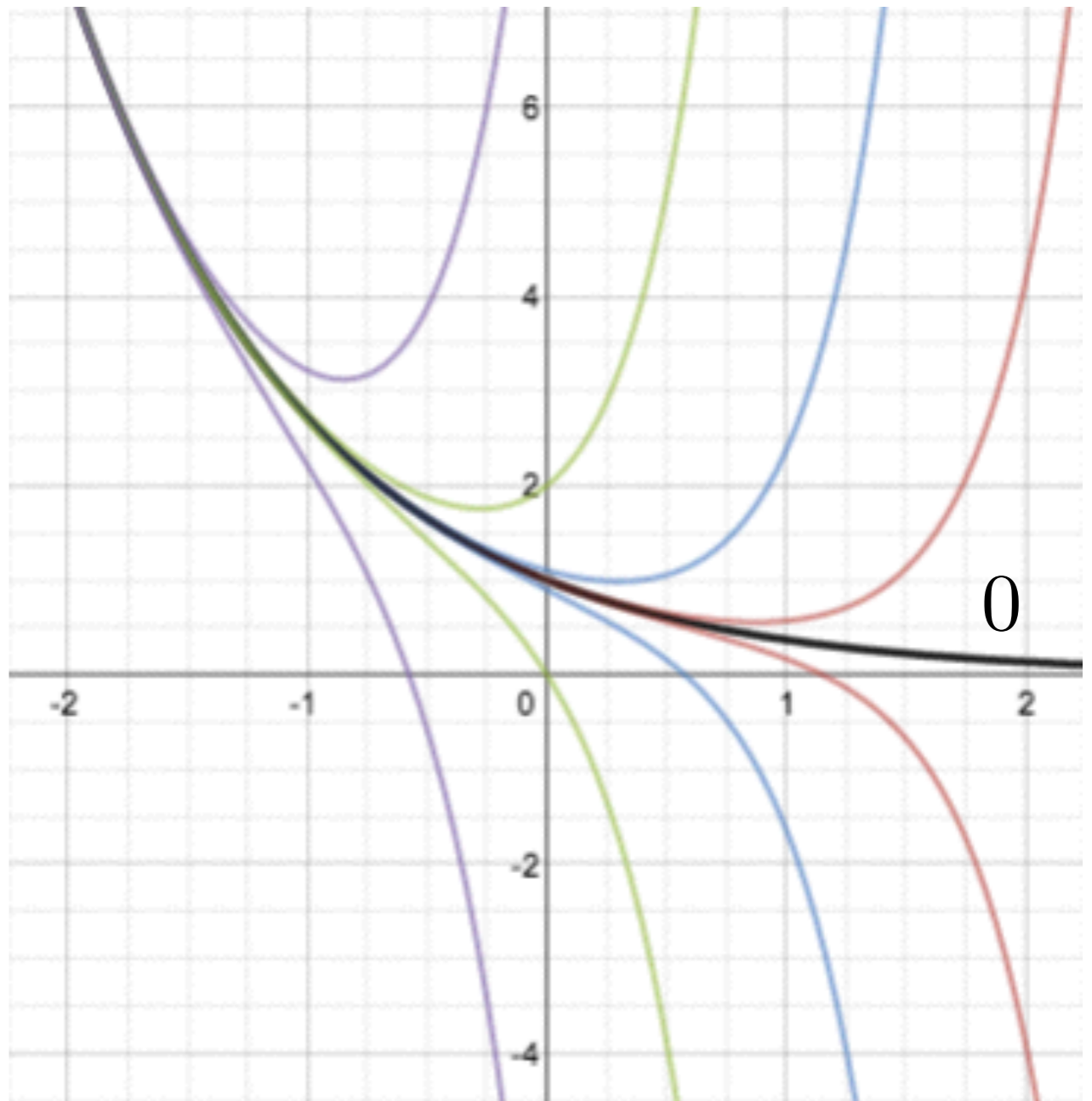
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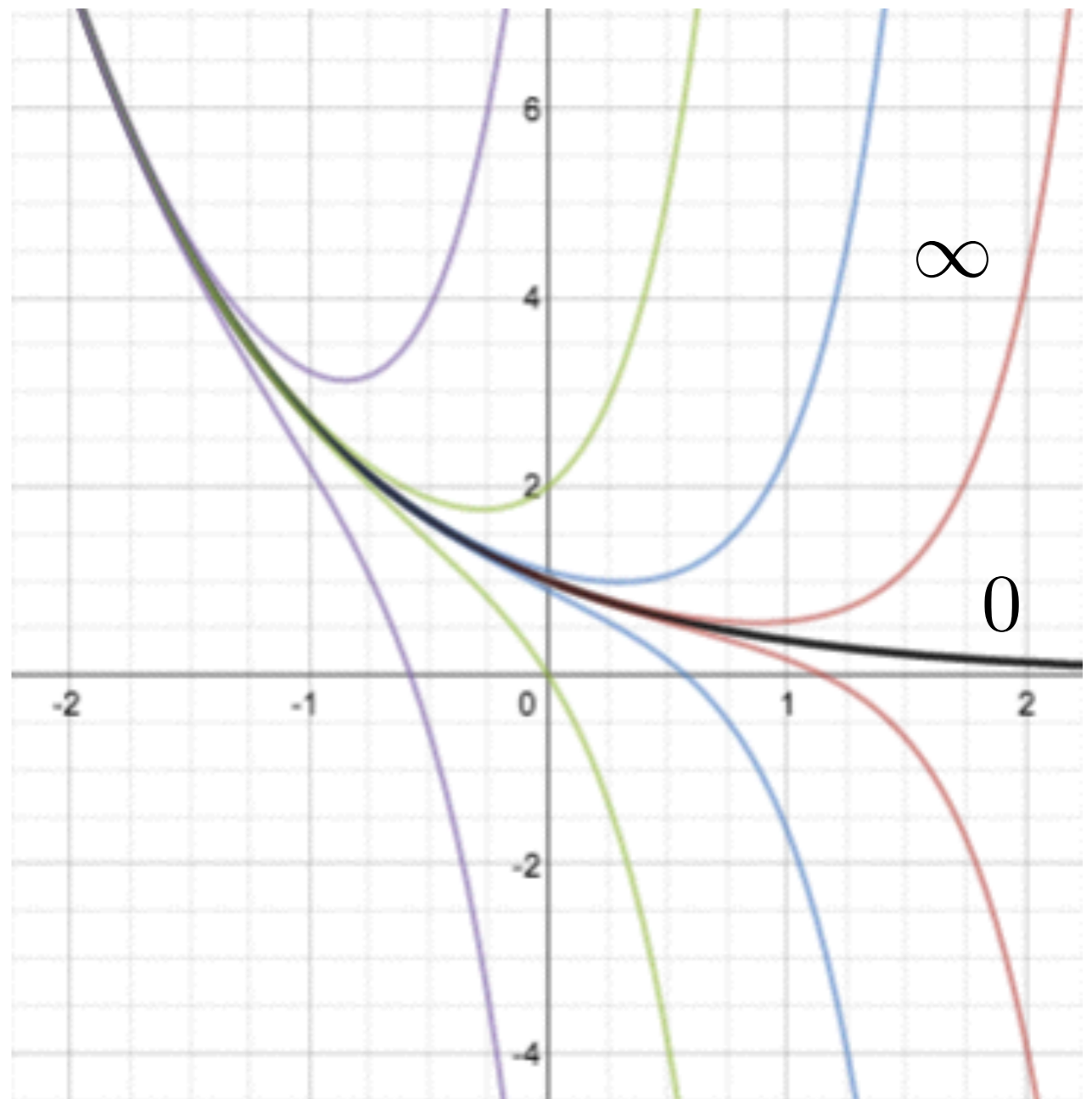
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