ATOMIC ENERGY EDUCATION SOCIETY, MUMBAI CLASS: XII (MATHEMATICS)

CHAPTER - 09 TOPIC: DIFFERENTIAL EQUATIONS HANDOUT: MODULE 3/3

Methods of Solving First Order, First Degree Differential Equations:-

(3) Linear differential equations:

A differential equation of the from

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

where, P and Q are constants or functions of *x* only, is known as a first order linear differential equation.

Examples: (i)
$$\frac{dy}{dx} + 2 y = e^{5x}$$

(ii) $\frac{dy}{dx} + \frac{1}{x}y = \cos x$
(iii) $\frac{dy}{dx} + y \sec x = 7$

Method of solving the first order linear differential equation: (i) Write the given differential equation in the form

$$\frac{\mathrm{d}y}{\mathrm{d}x} + P \ y = Q$$

(ii) Find the Integrating Factor (I.F) = $e^{\int p dx}$

(iii) Write the solution formula of the given differential equation as:

y. (I.F) =
$$\int Q.(I.F)dx + C$$

which gives the general solution after integration on right hand side.

Example: - (i) Find the general solution of the differential equation

$$\frac{\mathrm{d}y}{\mathrm{d}x} + 3y = e^{-2x}$$

Clearly this DE is in linear form, $\frac{dy}{dx} + P y = Q$

$$\mathbf{P}=\mathbf{3},\qquad \mathbf{Q}=e^{-2x}$$

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I. F. = $e^{\int p dx}$ $=e^{\int 3dx}$ $=e^{3x}$

Solution formula,

y. (I.F) =
$$\int Q. (I.F) dx$$

y. $e^{3x} = \int e^{-2x} \cdot e^{3x} dx$
 $= \int e^{x} dx$
 $= e^{x} + C$
y. $e^{3x} = e^{x} + C$

which is a general solution of the given DE.

Example: - (ii) Find the general solution of the differential equation

$$Cos^2 x \cdot \frac{\mathrm{dy}}{\mathrm{dx}} + y = \tan x, \ \left(0 \le x < \frac{\pi}{2}\right)$$

The given DE is $Cos^2 x \cdot \frac{dy}{dx} + y = \tan x$,

Divide both the sides by $Cos^2 x$,

$$\frac{dy}{dx} + \frac{y}{Cos^2 x} = \frac{\tan x}{Cos^2 x},$$
$$\frac{dy}{dx} + y \operatorname{Sec}^2 x = \operatorname{Sec}^2 x \cdot \tan x,$$

Which is a linear DE of the form $\frac{dy}{dx} + P y = Q$

P = Sec²x, Q = Sec²x.tan x,
I. F. =
$$e^{\int pdx}$$

= $e^{\int Sec^{2}x dx}$
- e^{tanx}

Solution formula,

y. (I.F) =
$$\int Q. (I.F) dx$$

y. $e^{tanx} = \int \text{Sec}^2 x. \tan x$. $e^{tanx} dx$

Put tan x = t Sec²x dx = dt y. $e^{tanx} = \int t. e^t dt$ Integrating by part y. $e^{tanx} = t. e^t - \int e^t dt$

y.
$$e^{t} = t \cdot e^{t}$$
 for ut

$$= t \cdot e^{t} - e^{t} + C$$
y. $e^{tanx} = \tan x \cdot e^{\tan x} - e^{\tan x} + C$
y = $(\tan x - 1) + C e^{-tanx}$

which is a general solution of the given DE.