1 First-Order ODEs

1.1 Concepts

1. Integrating factors is for linear, first-order differential equations. It is of the form

$$y' + P(t)y = Q(t).$$

To solve this, we multiply the equation by the **integrating factor** $I(t) = e^{\int P(t)dt}$. Then we can calculate that I'(t) = I(t)P(t) and

$$(I(t)y)' = I(t)y' + I'(t)y = I(t)y' + I(t)P(t)y = I(t)(y' + P(t)y) = I(t)Q(t).$$

Taking the integral gives us

$$I(t)y = \int I(t)Q(t)dt \implies y = \frac{1}{I(t)} \int I(t)Q(t)dt$$

2. Separable equations is for **first-order** differential equations which can be separated. It is **separable** if we can write it of the form

$$y' = f(y)g(t).$$

We write $y' = \frac{dy}{dt}$ and split it to get

$$\int \frac{dy}{f(y)} = \int g(t)dt.$$

If f(y) is a polynomial, we use **partial fractions** to integrate the left side. There are also solutions gotten by solving f(y) = 0.

1.2 Problems

- 3. True False We cannot use the method of separable equations on $y' = e^{y+t}$ because it involves a sum of y and t.
- 4. True False If we can use the method of separable equations, we must be able to write y' = (ay + b)f(t) for a linear polynomial in terms of y.
- 5. True False The equation y' = y + t is not separable and so we do not know how to solve it.

- 6. Find the solution of y' + 2xy = 2x with y(0) = 0.
- 7. Find the general solution to $y' \frac{y}{x+1} = (x+1)^2$.
- 8. Find the solution to $\frac{dy}{dt} = 2y + 3$ with y(0) = 0.
- 9. Find the solution to $y'e^y = 2t + 1$ with y(1) = 0.
- 10. Solve the IVP $y' = te^t$ with y(0) = 0.
- 11. Solve the IVP $y' = \frac{1}{t \ln t}$ with y(e) = 0.