

1. Solve the differential equation $xy' + y = 3x^2$ for the unknown $y(x)$.

Solution: [Like Exercise #9 of Section 2.1]

Solution 1 (the quick way): This is a linear first order differential equation. We observe that in view of the *product rule*, the two terms on the left-hand side collapse into a single term, as in:

$$(xy)' = 3x^2,$$

and therefore *no integrating factor is needed*. We integrate the above and get

$$xy = x^3 + c,$$

for an arbitrary constant c . We conclude that

$$y = x^2 + \frac{c}{x}.$$

Solution 2 (the roundabout way): We divide the equation through by x to put it in the standard form:

$$y' + \frac{1}{x}y = 3x,$$

and then calculate the integrating factor:

$$\mu(x) = e^{\int \frac{1}{x} dx} = e^{\ln x} = x.$$

We multiply the equation through by the integrating factor and arrive at:

$$xy' + y = 3x^2.$$

We have returned to the original equation! The integrating factor was unnecessary. The left-hand side could be collapsed into a single term without the help from an integrating factor, as in:

$$(xy)' = 3x^2.$$

We integrate and obtain

$$xy = x^3 + c,$$

and therefore

$$y = x^2 + \frac{c}{x}.$$

2. Solve the initial value problem $y' = xy$, $y(0) = -1$.

Solution: [Like Example 4 and Exercise #13 of Section 2.2]

Solution 1 (integrating factor): We put this linear first order equation into the standard form $y' - xy = 0$. It follows that the integrating factor is

$$\mu(x) = e^{\int -x dx} = e^{-\frac{1}{2}x^2}.$$

Multiplying through by $\mu(x)$, the DE collapses to $\left(e^{-\frac{1}{2}x^2}y(x)\right)' = 0$, whence $e^{-\frac{1}{2}x^2}y(x) = c$. Applying the initial condition leads to $c = -1$, and therefore the solution is

$$y(x) = -e^{\frac{1}{2}x^2}.$$

Solution 2 (separation of variables): Upon separating the variables we obtain $\frac{dy}{y} = x dx$, and therefore $\ln |y(x)| = \frac{1}{2}x^2 + \tilde{c}$, where \tilde{c} is an arbitrary constant. It follows that

$$|y(x)| = e^{\frac{1}{2}x^2 + \tilde{c}} = e^{\tilde{c}} \cdot e^{\frac{1}{2}x^2}.$$

Removing the absolute value from $y(x)$ we arrive at

$$y(x) = \pm e^{\tilde{c}} e^{\frac{1}{2}x^2}.$$

The expression $\pm e^{\tilde{c}}$ is an arbitrary constant. We call it c , and arrive at

$$y(x) = ce^{\frac{1}{2}x^2}.$$

Applying the initial condition $y(0) = -1$ we see that $-1 = c$, and therefore the solution of the initial value problem is

$$y(x) = -e^{\frac{1}{2}x^2}.$$