Math 260

Linear Differential Equations

Theorem. The general solution to the homogeneous linear differential equation y' + p(x)y = 0 is

$$y = ce^{-P(x)}$$

where P'(x) = p(x).

Note that applying the theorem requires that p(x) be integrable; thus there are situations in which the theorem doesn't help.

1. Find the general solution to the differential equation $(1 + x^2)y' = 2xy$.

Theorem. The general solution to the linear differential equation y' + p(x)y = f(x) is $y = uy_1$ where a) y_1 is any particular solution to the complementary equation y' + p(x)y = 0 and

b)
$$u = \int \frac{f(x)}{y_1(x)} dx$$
 (add a constant here).

2. Solve the IVP: y' + 2xy = x, y(1) = 1.