

**UCF**  
**ODE**

**– EXAM 1 NOTES**

The following topics are covered:

- |   |  |
|---|--|
| <input type="checkbox"/> 1.1 Differential Equations             | <input type="checkbox"/> 2.2 Separable Equations |
| <input type="checkbox"/> 1.2 Solutions & Initial Value Problems | <input type="checkbox"/> 2.3 Linear Equations    |
| <input type="checkbox"/> 1.3 Direction Fields                   | <input type="checkbox"/> 2.4 Exact Equations     |

Kiva M.

### Differential Equations:

- Ordinary: A function involving only ordinary derivatives with respect to a single independent variable.
  - Linear Ordinary: A function whose derivatives appear linearly,  

$$a_n(x) \frac{d^n y}{dx^n} + a_{n-1}(x) \frac{d^{n-1} y}{dx^{n-1}} + \cdots + a_1(x) \frac{dy}{dx} + a_0(x)y = F(x).$$
  - Non-Linear Ordinary: A function whose derivatives do not appear linearly.
- Partial: A function involving partial derivatives with respect to more than one independent variable.

### Conditions for linearity:

- (i) Degree of the differential equation is 1.

$$\left( \frac{d^3 y}{dx^3} \right)^3 - 5 \left( \frac{d^2 y}{dx^2} \right)^2 - 3y = 0 \therefore \text{not linear}$$

- (ii) Exponent of each differential quotient of the differential equation is 1.

$$\frac{d^2 y}{dx^2} + 3 \left( \frac{dy}{dx} \right)^2 + 7y = x \therefore \text{not linear}$$

- (iii) Exponent of each dependent variable,  $y$ , of the differential equation is 1.

$$\frac{d^2 y}{dx^2} + \frac{dy}{dx} + y^2 = x \therefore \text{not linear}$$

- (iv) No term contains product of the dependent variable and its differential coefficient.

$$x^2 + y - 2xy \frac{dy}{dx} = 0 \therefore \text{not linear}$$

### Orders:

$$1^{st} = y' + \cdots = \frac{dy}{dx} + \cdots$$

$$2^{nd} = y'' + \cdots = \frac{d^2 y}{dx^2} + \cdots$$

$$3^{rd} = y''' + \cdots = \frac{d^3 y}{dx^3} + \cdots$$

etc...

### Independent & Dependent:

A differential equation describes the dependent variable in terms of the independent variable(s).

$$\frac{d^n(\text{dependent})}{d(\text{independant})^n}$$

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### Solutions & Initial Value Problems:

The solution is the  $f(x)$  that makes  $F(t, f(x), f'(x), \dots, f^n(x)) = 0$  true for all values.

To solve an Initial Value Problem (IVP), begin by finding the explicit solution and then utilize the initial condition  $y(x_0) = y_0$  to determine the constant of integration, denoted as  $C$ .

### Existence and Uniqueness Theorem:

For the initial value problem  $\frac{dy}{dx} = f(x, y)$ ,  $y(x_0) = y_0$ . If  $f$  &  $\frac{df}{dy}$  are continuous functions in some rectangle/domain  $\mathbb{R} = \{(x, y) : a < x < b, c < y < d\}$  that contains a point  $(x_0, y_0)$  then there exists a unique solution.

### Explicit vs. Implicit Solutions:

- An explicit solution defines the dependant variable in terms of the independent, ex.  $y = \sqrt{25 - x^2}$
- An implicit solution has the independent and dependent variables intertwined so the relationship is not immediately obvious, ex.  $y^2 + x^2 = 25$

**Direction Fields:** A plot of short line segments depicting the slope of the solution curve at each point in a domain.

$> 0 = \text{positive}$

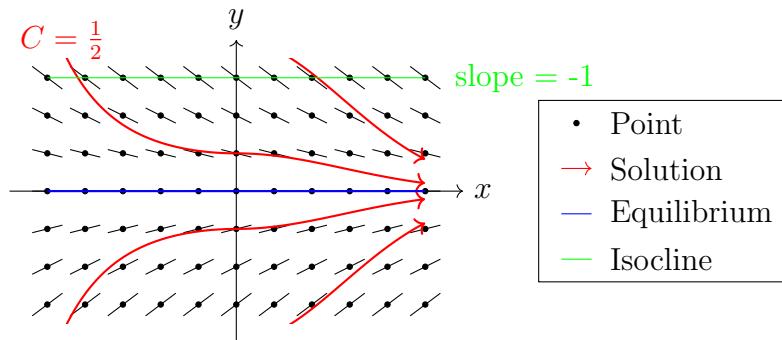
$< 0 = \text{negative}$

$\infty = \text{vertical}$

$0 = \text{horizontal}$

A direction will flip when crossing the equilibrium, however the equilibrium cannot be crossed by a solution.

**Isoclines:** A line which joins neighbouring points with the same gradient.



### Separable Equations:

For the separable equation:  $\frac{dy}{dx} = g(x)p(y)$

- Move the independent and dependant variables to their respective sides "separate them",  $\left(\frac{dy}{dx} = g(x)p(y)\right) \times \frac{dx}{p(y)} \equiv h(y)dy = g(x)dx$
- Integrate both sides respectively  $\int h(y)dy = \int g(x)dx \equiv H(y) + C_1 = G(x) + C_2$
- Combine the resulting constants of integration  $H(y) = G(x) + C$

ex.

- ▷ Find the explicit solution of  $\frac{x^2}{y} = 4y \frac{dy}{dx}$
- ▷ Move to respective sides  $x^2dx = 4y^2dy$
- ▷ Integrate respectively  $\int x^2dx = \int 4y^2dy \equiv \frac{x^3}{3} + C_1 = \frac{4y^3}{3} + C_2$
- ▷ Combine constants of integration  $\frac{4y^3}{3} = \frac{x^3}{3} + C$

▷ Solve for  $y$ ,  $y = \sqrt[3]{\frac{x^3}{4}}$

### Linear Equations:

For the linear equation:  $\frac{dy}{dx} + P(x)y = Q(x)$

- Calculate the integration factor  $\mu(x) = e^{\int P(x)dx}$
- Multiply both sides of the linear equation by the integration factor,  $\mu(x)\frac{dy}{dx} + \mu(x)P(x)y = \mu(x)Q(x)$
- The left side will simplify to  $\frac{d}{dx}[\mu(x)y] = \mu(x)Q(x)$
- Integrate both sides respectively  $\mu(x)y = \int \mu(x)Q(x)dx + C$
- Divide by the integrating factor to solve for  $y$ ,  $y = \frac{1}{\mu(x)}(\int \mu(x)Q(x)dx + C)$

ex.

- ▷ Find the general solution to  $\frac{dy}{dx} = \frac{y}{x} + 5x + 3$
- ▷ Rearrange the equation into linear format  $\frac{dy}{dx} - \frac{1}{x}y = 5x + 3$
- ▷ Calculate the integrating factor  $\mu(x) = e^{\int (-\frac{1}{x})dx} = e^{-\int (\frac{1}{x})dx} = e^{-\ln|x|} = e^{\ln|\frac{1}{x}|} = \frac{1}{x}$
- ▷ Multiply both sides by the integration factor  $\frac{1}{x}(\frac{dy}{dx} - \frac{1}{x}y) = 5x \times \frac{1}{x} + 3 \times \frac{1}{x}$
- ▷ Simplify  $\frac{d}{dx}[\frac{1}{x}y] = 5 + \frac{3}{x}$
- ▷ Integrate with respect to  $x$ ,  $\frac{1}{x}y = \int (5 + \frac{3}{x})dx = 5x + 3\ln|x| + C$
- ▷ Divide by the integration factor to solve for  $y$ ,  $y = 5x^2 + 3x\ln|x| + Cx$

### Integrating Factors Proof:

For the linear equation:  $y' + P(x)y = Q(x)$

- To solve for the integrating factor  $\mu(x)$
- Multiplying the integration factor across the base equation yields  $\mu(x)y' + \mu(x)P(x)y = \mu(x)Q(x)$
- Our end goal is to integrate  $\frac{d}{dx}[\mu(x)y] = \mu(x)Q(x)$
- Recognize that this is product rule
- Therefore the following must be true  $\mu'(x) = \mu(x)P(x)$
- Separate and integrate  $\int \frac{\mu'(x)}{\mu(x)}dx = \int P(x)dx \equiv \ln(\mu(x)) = \int P(x)dx$
- Raise both sides to powers of  $e$ ,  $\mu(x) = e^{\int P(x)dx}$

\* Sorry for the change in notation above.

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**Exact Equations:**

The equation  $M(x, y)dx + N(x, y)dy = 0$  is exact if  $\frac{dM}{dy} = \frac{dN}{dx}$

If the equation is exact there exists a function  $F(x, y)$  that satisfies  $\frac{dF}{dx} = M$  &  $\frac{dF}{dy} = N$

- Integrate the first equation with respect to  $x$ ,  $F(x, y) = \int M(x, y)dx + g(y)$
- Differentiate both sides with respect to  $y$ ,  $\frac{dF}{dy}(x, y) = \frac{d}{dy} \int M(x, y)dx + g'(y)$
- Substitute since  $N(x, y) := \frac{dF}{dy}$  and solve for  $g'(y)$ ,  

$$g'(y) = N(x, y) - \frac{d}{dy} \int M(x, y)dx$$
- Integrate  $g(y)$ , and substitute into the initial equation to obtain  $F(x, y)$ .

ex.

- ▷ Find the implicit solution for  $(4x^3y + 2)dx + (x^4 - 3)dy = 0$
- ▷ Test for exactness by deriving respectively
$$\begin{cases} \frac{d}{dy}(4x^3y + 2) = 4x^3 \\ \frac{d}{dx}(x^4 - 3) = 4x^3 \\ 4x^3 = 4x^3 \end{cases} \therefore \checkmark \text{ Exact}$$
- ▷ Integrate  $M(x, y)$  with respect to  $x$ ,  $\int (4x^3y + 2)dx \rightarrow F(x, y) = x^4y + 2x + g(y)$
- ▷ Differentiate both sides with respect to  $y$ ,  $\frac{dF}{dy} = x^4 + g'(y)$
- ▷ Substitute and solve for  $g'(y)$ ,  $g'(y) = N(x, y) - x^4 = (x^4 - 3) - x^4 = -3$
- ▷ Integrate  $g(y)$ ,  $\int -3dy = -3y$
- ▷ Substitute  $g(y)$  into the initial equation,  $F(x, y) = x^4y + 2x - 3y$

Alternatively

- Integrate  $\int M(x, y)dx$  &  $\int N(x, y)dy$  respectively
- Find the union  $F(x, y) = \int M(x, y)dx \cup \int N(x, y)dy$

ex.

- ▷ Find the implicit solution for  $(4x^3y + 2)dx + (x^4 - 3)dy = 0$
- ▷ Integrate  $\int M(x, y)dx$  &  $\int N(x, y)dy$  respectively,
$$\begin{cases} \int (4x^3y + 2)dx = x^4y + 2x \\ \int (x^4 - 3)dy = x^4y - 3y \end{cases}$$
- ▷ Find the union  $(x^4y + 2x) \cup (x^4y - 3y) = x^4y + 2x - 3y$

\* If the equation is not exact, refer to Exam 2 Notes § Special Integrating Factors

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## **– EXAM 2 NOTES**

The following topics are covered:

- 2.5 Special Integrating Factors
- 2.6 Substitutions & Transformations
- 4.1 Mass-Spring Oscillator
- 4.2 Homogeneous Linear ODE of  $2^{nd}$  Order
- 4.3 Complex Roots
- 4.4 Method of Undetermined Coefficients
- 4.5 Superposition Principle

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**Special Integrating Factors:**

An integrating factor is an equation  $\mu(x, y)$  that when multiplied against makes an equation exact.

To Find the integrating factor:

- Identify the form  $M(x, y)dx + N(x, y)dy = 0$
- If  $\frac{dM}{dy} \neq \frac{dN}{dx}$  the equation is not exact an integrating factor must be found.
- Find the integrating factor option whose integral contains only one variable.

$$\circ \mu(x) = e^{\int \frac{\frac{dM}{dy} - \frac{dN}{dx}}{N} dx} \text{ or } \mu(y) = e^{\int \frac{\frac{dN}{dx} - \frac{dM}{dy}}{M} dy}$$

- Multiply the integrating factor against the equation, resulting in  $\mu(x, y)M(x, y)dx + \mu(x, y)N(x, y)dy = 0$
- Now solve the newly exact equation.

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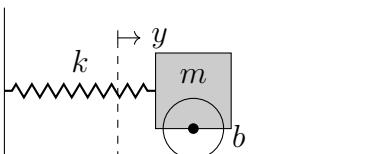
**Substitutions & Transformations:**

If an equation is not separable, exact, or linear a substitution or transformation, can be applied to make the equation solvable under our current methods.

For a homogeneous equation  $\frac{dy}{dx} = F(x, y)$ :

- If  $F(x, y)$  is in terms of a variable combination such as  $\frac{y}{x}$
- Rewrite the equation having substituted  $v$  for the variable combo.
- Identify the new equation as exact, linear, or separable and solve.
- Convert the solution back to its original terms.

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**Mass-Spring Oscillator:**


*equilibrium*

There are the following components:

- $k$  = spring constant
- $m$  = mass
- $b$  = damping (ex. friction)
- $y$  = displacement

There are the following forces:

- Newton's 2<sup>nd</sup> Law  $F = my''$
- Hooke's Law  $F_{spring} = -ky$
- Friction is proportional to velocity so:  
 $F_{friction} = -by'$
- External forces lumped together as  $F_{ext}(t)$

Combining these forces creates the equation:  $my'' = -ky - by' + F_{ext}(t)$ . Rearranging the equation results in  $my'' + by' + ky = F_{ext}(t)$ . This reassembles an auxiliary equation and can be solved using the techniques below.

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### Homogeneous Linear ODE of 2<sup>nd</sup> Order:

For the auxiliary equation:  $ay'' + by' + cy = f(t)$

If  $f(t) = 0$  aka homogeneous

- Convert  $ay'' + by' + cy$  to the form  $ar^2 + br + c$
- Factor for the roots  $r_1$  &  $r_2$
- If  $r_1 \neq r_2$ : general solution =  $C_1 e^{r_1 t} + C_2 e^{r_2 t}$
- If  $r_1 = r_2$ : general solution =  $C_1 e^{r_1 t} + C_2 t e^{r_2 t}$
- For an initial value problem, solve for  $C_1$  &  $C_2$ , by plugging,  $y_h$  into the auxiliary equation at the respective derivatives.

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### Complex Roots:

For the auxiliary equation:  $ay'' + by' + cy = f(t)$

If  $f(t) = 0$  & roots are complex

- Convert  $ay'' + by' + cy$  to the form  $ar^2 + br + c$
- Factor for the complex roots  $r_1$  &  $r_2$
- If  $r_1$  &  $r_2$  are the form  $\alpha \pm \beta$ : general solution =  $C_1 e^{\alpha t} + C_2 e^{\alpha t} \cos(\beta t) + C_3 e^{\alpha t} \sin(\beta t)$
- If  $r_1$  &  $r_2$  are the form  $\alpha \pm \beta i$ : general solution =  $C_1 e^{\alpha t} \cos(\beta t) + C_2 e^{\alpha t} \sin(\beta t)$
- For an initial value problem, solve for  $C_1$  &  $C_2$ , by plugging,  $y_h$  into the auxiliary equation at the respective derivatives.

**Method of Undetermined Coefficients:**

 For the auxiliary equation:  $ay'' + by' + cy = f(t)$ 

 If  $f(t) \neq 0$  aka non-homogeneous

- Apply the above methods to find the homogeneous solution( $y_h$ ), do not solve for  $C_1$  or  $C_2$  yet.
- Choose a  $y_p$  aka particular solution to test based on  $f(t)$ . Examples are in the chart below.
- If  $f(t)$  contains a root then  $y_p t$ , if two roots  $y_p t^2$ .
- Plug  $y_p$  into the into the auxiliary equation at the respective derivatives.
- Solve for constants, ex.  $A, B, C\dots$
- For an initial value problem, solve for  $C_1$  &  $C_2$ , by plugging, the general solution  $y_h + y_p$  into the auxiliary equation at the respective derivatives.

$f(t)$	$y_p$
7	$A$
$t$	$At + B$
$t + 2$	$At + B$
$t^2$	$At^2 + Bt + C$
$t^2 e^{2t}$	$(At^2 + Bt + C)e^{2t}$
$tsin(t) + 7$	$(At + B)sin(t) + (Ct + D)cos(t) + E$

**Superposition Principle:**

 For the auxiliary equation:  $ay'' + by' + cy = f(t)$ 

If  $f(t)$  are two distinct functions  $y_1 + y_2$ ,  $y_p$  can be solved separately as  $y_{p1}$  &  $y_{p2}$ .  
 As a result the general equation is  $y_h + y_{p1} + y_{p2}$

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**– EXAM 3 NOTES**

The following topics are covered:

- 4.6 Variation of Parameters
- 4.7 Variable Coefficient Equations
- 6.1 Basic Theory of Linear Differential Equations
- 6.2 Homogeneous Linear Equations with Constant Coefficients
- 6.3 Undetermined Coefficients and the Annihilator Method
- 6.4 Method of Variation of Parameters

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**Variation of Parameters (2<sup>nd</sup> Order):**

 For the auxiliary equation:  $ay'' + by' + cy = f(t)$ 

 If  $f(t) \neq 0$  aka non-homogeneous

- Find  $y_1(t)$  &  $y_2(t)$  via the homogeneous solution  $y_h(t) = C_1y_1(t) + C_2y_2(t)$ .
- Calculate the Wronskian  $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = y_1y_2' - y_1'y_2$
- Find the particular solution  $y_p(t) = v_1y_1(t) + v_2y_2(t)$ ,  
 $v_1(t) = \int \frac{-f(t)y_2(t)}{W(y_1, y_2)} dt$  &  $v_2(t) = \int \frac{f(t)y_1(t)}{W(y_1, y_2)} dt$ .
- The general solution is  $y_h + y_p$ .
- For an initial value problem, solve for  $C_1$  &  $C_2$ , by plugging, the general solution  $y_h + y_p$  into the auxiliary equation at the respective derivatives.

ex.

- ▷ Find the general solution of  $y'' - 3y' + 2y = e^{-t}$
- ▷ Substitute  $r^2 - 3r + 2 = 0$  for  $y'' - 3y' + 2y = e^{-t}$  to find homogeneous solution ( $y_h$ )
- ▷  $(r - 2)(r - 1)$ , therefore roots are 1 & 2
- ▷ Homogeneous solution ( $y_h$ ) =  $C_1e^{1t} + C_2e^{2t}$ , therefore  $y_1 = e^{1t} = e^t$  &  $y_2 = e^{2t}$
- ▷ Find the Wronskian,  $y_1' = e^t$  &  $y_2' = 2e^{2t}$ , therefore:  

$$W = \begin{vmatrix} e^t & e^{2t} \\ e^t & 2e^{2t} \end{vmatrix} = e^t \cdot 2e^{2t} - e^t \cdot e^{2t} = e^{3t}$$
- ▷  $v_1(t) = \int \frac{-e^{-t}e^{2t}}{e^{3t}} dt = - \int e^{-2t} = \frac{e^{-2t}}{2}$   
 $v_1(t) = \int \frac{e^{-t}e^t}{e^{3t}} dt = \int \frac{1}{e^{3t}} = -\frac{e^{-3t}}{3}$
- ▷ Therefore for the general solution is  $y_h + y_p = (C_1e^t + C_2e^{2t}) + \left( \frac{e^{-2t}}{2} \cdot e^t - \frac{e^{-3t}}{3} \cdot e^{2t} \right)$
- ▷  $= C_1e^t + C_2e^{2t} + \frac{e^{-t}}{6}$

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**Variable Coefficient Equations:**

 The Cauchy-Euler or equidimensional equation:  $at^2(t)y'' + bt(t)y' + c(t)y = f(t)$ 

- Apply the following substitutions,  $y = t^r$ ,  $ty' = trt^{r-1} = rt^r$ ,  $t^2y'' = t^2r(r-1)t^{r-2} = r(r-1)t^r$
- Simplify to,  $ar^2 + (b-a)r + c = 0$  aka the characteristic equation.
- Solve using convectional techniques

NOT DONE

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**Basic Theory of Linear Differential Equations:**

Verify that a solution exists and is unique for the IVP

For the variable coefficient equation:  $a_2(t)y'' + a_1(t)y' + a_0(t)y = f(t)$

Aka the Cauchy-Euler or equidimensional equation:  $at^2(t)y'' + bt(t)y' + c(t)y = f(t)$

- Divide both sides by  $a_2(t)$  making  $y''(t) + p(t)y'(t) + q(t)y(t) = g(t)$
  - Find the interval  $I = (a, b)$  in which the function is continuous.
  - Find the sub interval in which a given point  $y(x_0) = Y_0$  and  $y'(x_0) = Y_0'$  exists.
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**Homogeneous Linear Equations with Constant Coefficients:**

\* Refer to 4.2 Homogeneous Linear ODE of 2<sup>nd</sup> Order of Unit Guide 2.

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**Undetermined Coefficients and the Annihilator Method:**

The annihilator of a function is a differential operator which, when operated on it, obliterates it. The annihilator of  $f(x)$  when multiplied against  $f(x)$  will equal 0. Annihilators can be used to make non-homogeneous functions homogeneous.

**To find an annihilator for a function:**

- For an auxiliary equation rewrite  $ay'' + by' + cy = f(x)$  as  $\mathcal{L}[y] = (aD^2 + bD + c)[y] = f(x)$ , Factor to attain the annihilator  $\mathcal{L}[y]$ .
- For an equation  $f(x) = f_1 + f_2 + \dots + f_n$ 
  - Create a table for each  $f_n$ :
$$\begin{cases} f_n \\ Df_n \\ D^2f_n \\ \dots \end{cases}$$
  - For two or more items from the table, set equal to zero by adding together and multiplying respective factors:  $aD_1f_n + aD_2f_n + \dots = (aD_1 + bD_2 + \dots)[f]$
  - Factor  $aD_1 + bD_2 + \dots$  to attain the annihilator.
  - Annihilators for  $f_1 + f_2 + \dots + f_n$  will multiply together.

ex.

- ▷ Find the annihilator for  $y'' + 25y = 6 \sin(x)$
- ▷ Rewrite  $y'' + 25y$  as  $(1D^2 + 25)[y]$
- ▷ Factor,  $D^2 + 25 = (D + 5i)(D - 5i)$

- ▷ Create a table for  $6 \sin(x)$ :
 
$$\begin{cases} f(x) = 6 \sin(x) \\ Df(x) = 6 \cos(x) \\ D^2f(x) = -6 \sin(x) \end{cases}$$
- ▷ Set two or more terms equal to zero,  $af(x) + bD^2f(x) = 6 \sin(x) - 6 \sin(x) = 0$ ,  $a = 1$  &  $b = 1$
- ▷ Factor,  $f(x) + D^2f(x) = (D^2 + 1)[f(x)] = (D + i)(D - i)[f(x)]$
- ▷ The annihilators for the equation are:  
 $(D + 5i)(D - 5i) = (D + i)(D - i)$

$f(x)$	Annihilator
$a_0 + a_1x + a_2x^2 + \dots + a_nx^n$	$D^{n+1}$
$e^{rx}$	$D - r$
$x^n e^{rx}$	$D - r^{\wedge \{n+1\}}$
$\cos(bx)$ or $\sin(bx)$	$D^2 + b^2$
$x^n \cos(bx)$ or $x^n \sin(bx)$	$(D^2 + b^2)^{n+1}$
$e^{ax} \cos(bx)$ or $e^{ax} \sin(bx)$	$\{(D-a)^{\wedge 2} + b^{\wedge 2} = D^{\wedge 2} - 2aD + a^{\wedge 2} + b^{\wedge 2}\}$
$x^n e^{ax} \cos(bx)$ or $x^n e^{ax} \sin(bx)$	$((D - a)^2 + b^2)^{n+1} = (D^2 - 2aD + a^2 + b^2)^{n+1}$

**To use the annihilator method to convert the non-homogeneous equation to a homogeneous equation aka finding the operator:**

- Find the annihilators for  $ay'' + by' + cy = f(x)$
- Substitute the left annihilators in,  $(left\ annihilators)[y] = f(x)$
- Multiply both sides by the right annihilators to make  $f(x) = 0$ ,  
 $(right\ annihilators)(left\ annihilators)[y] = 0$
- (To solve use the method of undetermined coefficients)

ex.

- ▷ Convert the function  $y'' - 12y' + 32y = 4 \cos(3x)$  to a homogeneous equation
- ▷ Substitute the left annihilator,  $(D^2 - 12D + 32)[y] = 4 \cos(3x)$
- ▷ Multiply by the right annihilator,  $(D^2 + 9)(D^2 - 12D + 32)[y] = (D^2 + 9)(4 \cos(3x))$
- ▷ Therefore the operator equals  $(D^2 + 9)(D^2 - 12D + 32)[y] = 0$

**Method of Undetermined Coefficients:**

\* Refer to 4.4 Method of Undetermined Coefficients in Unit Guide 2.

**Method of Variation of Parameters:**

For the auxillary equation  $y^n + p(t)y^{n-1} + \dots + q(t)y = g(t)$

If  $f(t) \neq 0$  aka non-homogeneous

- Find  $y_1(t), y_2(t), \dots, y_n(t)$  via the homogeneous solution  $y_h(t) = C_1y_1(t) + C_2y_2(t) + \dots + C_ny_n(t)$ .

- Calculate the Wronskian  $W = \begin{vmatrix} y_1 & y_2 & y_3 & \dots \\ y_1' & y_2' & y_3' & \dots \\ y_1'' & y_2'' & y_3'' & \dots \\ \dots & \dots & \dots & \dots \end{vmatrix} = \dots$

- Calculate the Wronskians  $W(y_m)$ ,

$$W(y_1) = \begin{vmatrix} 0 & y_2 & y_3 & \dots \\ 0 & y_2' & y_3' & \dots \\ 0 & y_2'' & y_3'' & \dots \\ f(t) & \dots & \dots & \dots \end{vmatrix}, \quad W(y_2) = \begin{vmatrix} y_1 & 0 & y_3 & \dots \\ y_1' & 0 & y_3' & \dots \\ y_1'' & 0 & y_3'' & \dots \\ \dots & f(t) & \dots & \dots \end{vmatrix}, \text{etc...}$$

- Find the particular solution  $y_p(t) = \sum_{m=1}^n y_m \int \frac{g(t)W(y_m)}{W(y_1, y_2, \dots, y_n)} dx$
- The general solution is  $y_h + y_p$ .
- For an initial value problem, solve for  $C_1, C_2, \dots, C_n$ , by plugging the general solution  $y_h + y_p$  into the auxiliary equation at the respective derivatives.

ex.

- ▷ Find the general solution of  $y''' - 2y'' + y' = x$
- ▷ Substitute  $r^3 - 2r^2 + r$  for  $y''' - 2y'' + y' = x$  to find homogeneous solution ( $y_h$ )
- ▷  $r(r-1)^2$ , therefore roots are 0 & 1
- ▷ Homogeneous solution ( $y_h$ ) =  $C_1e^{0t} + C_2e^{1t} + C_3te^{1t}$ , therefore  $y_1 = 1$ ,  $y_2 = e^t$ , &  $y_3 = te^t$ .

- ▷ Find the Wronskian,  $W(y_1, y_2, y_3) = \begin{vmatrix} 1 & e^t & te^t \\ 0 & e^t & te^t + e^t \\ 0 & e^t & te^t + 2e^t \end{vmatrix} = e^{2t}$

- ▷ Find the Wronskians,  $W(y_m)$ ,

$$W(y_1) = \begin{vmatrix} 0 & e^t & te^t \\ 0 & e^t & te^t + e^t \\ 1 & e^t & te^t + 2e^t \end{vmatrix} = e^{2t}, \quad W(y_2) = \begin{vmatrix} 1 & 0 & te^t \\ 0 & 0 & te^t + e^t \\ 0 & 1 & te^t + 2e^t \end{vmatrix} = e^t - te^t,$$

$$\& W(y_3) = \begin{vmatrix} 1 & e^t & 0 \\ 0 & e^t & 0 \\ 0 & e^t & 1 \end{vmatrix} = e^t$$

- ▷ Solve for each of the items in the particular solution
  - ▷ Therefore the general solution is,  
$$y_h + h_p = (C_1 + C_2 e^t + C_3 t e^t) + \left( 1 \int \frac{t e^{2t}}{e^{2t}} dx - e^t \int \frac{t(e^t + t e^t)}{e^{2t}} dx + t e^t \int \frac{t e^t}{e^{2t}} dx \right)$$
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