

UCF ODE

– EXAM 1 NOTES

The following topics are covered:

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|---|--|
| <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 |

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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:

- Degree of the differential equation is 1.

$$\left(\frac{d^3 y}{dx^3}\right)^3 - 5\left(\frac{d^2 y}{dx^2}\right)^2 - 3y = 0 \therefore \text{⊗ linear}$$
- Exponent of each differential quotient of the differential equation is 1.

$$\frac{d^2 y}{dx^2} + 3\left(\frac{dy}{dx}\right)^2 + 7y = x \therefore \text{⊗ linear}$$
- Exponent of each dependent variable, y , of the differential equation is 1.

$$\frac{d^2 y}{dx^2} + \frac{dy}{dx} + y^2 = x \therefore \text{⊗ linear}$$
- No term contains product of the dependent variable and its differential coefficient.

$$x^2 + y - 2xy\frac{dy}{dx} = 0 \therefore \text{⊗ linear}$$

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).

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

Solutions & Initial Value Problems:

The solution is the $f(x)$ that makes $F(t, f(x), f'(x), \cdots, f^n(x)) = 0$ 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.

$> 0 = \text{positive}$

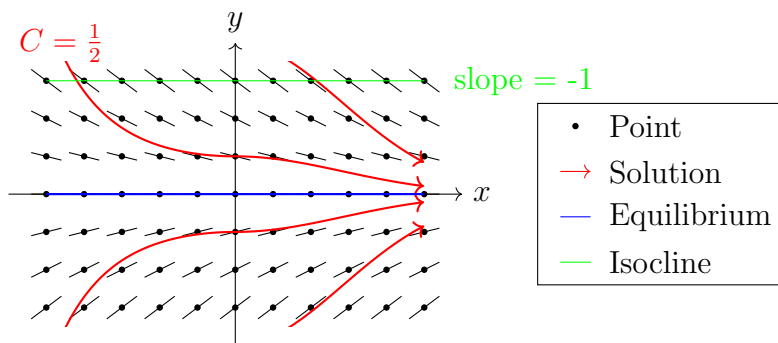
$< 0 = \text{negative}$

$\infty = \text{vertical}$

$0 = \text{horizontal}$

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 $x^2 dx = 4y^2 dy$

▷ Integrate respectively $\int x^2 dx = \int 4y^2 dy \equiv \frac{x^3}{3} + C_1 = \frac{4y^3}{3} + C_2$

▷ 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 ,
 $y = \frac{1}{\mu(x)} \left(\int \mu(x)Q(x)dx + C \right)$

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 $\frac{1}{x} \left(\frac{dy}{dx} - \frac{1}{x}y \right) = 5x \times \frac{1}{x} + 3 \times \frac{1}{x}$
- ▷ Simplify $\frac{d}{dx} \left[\frac{1}{x}y \right] = 5 + \frac{3}{x}$
- ▷ Integrate with respect to x , $\frac{1}{x}y = \int \left(5 + \frac{3}{x} \right) dx = 5x + 3 \ln|x| + C$
- ▷ 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.

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

$$\begin{cases} \frac{d}{dy}(4x^3y + 2) = 4x^3 \\ \frac{d}{dx}(x^4 - 3) = 4x^3 \\ 4x^3 = 4x^3 \therefore \checkmark \text{ Exact} \end{cases}$$
- ▷ 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 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.

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

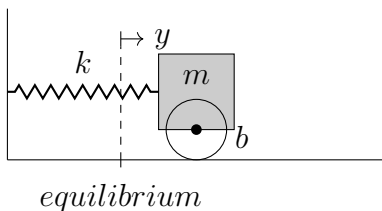
- Multiply the integrating factor against the equation, resulting in $\mu(x, y)M(x, y)dx + \mu(x, y)N(x, y)dy = 0$
- Now solve the newly exact equation.

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.

Mass-Spring Oscillator:

There are the following components:

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

There are the following forces:

- Newton's 2nd 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.

Homogeneous Linear ODE of 2nd 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 = $C_1e^{r_1t} + C_2e^{r_2t}$
- If $r_1 = r_2$: general solution = $C_1e^{r_1t} + C_2te^{r_2t}$
- For an initial value problem, solve for C_1 & C_2 , by plugging, y_h into the auxiliary equation at the respective derivatives.

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 $\alpha \pm \beta i$: general solution = $C_1e^{r_1t} + C_2e^{r_2t}$
 - If r_1 & r_2 are the form $\alpha \pm \beta i$: general solution = $C_1e^{\alpha t}\cos(\beta t) + C_2e^{\alpha t}\sin(\beta t)$
 - 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. $A, B, C...$
- 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	$At^2 + Bt + C$
$t^2 e^{2t}$	$(At^2 + Bt + C)e^{2t}$
$t \sin(t) + 7$	$(At + B)\sin(t) + (Ct + D)\cos(t) + E$

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 seperately 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 (2nd 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:
 $W = \begin{vmatrix} e^t & e^{2t} \\ e^t & 2e^{2t} \end{vmatrix} = e^t \cdot 2e^{2t} - e^t \cdot e^{2t} = e^{3t}$
- ▷ $v_1(t) = \int \frac{-e^{-t}e^{2t}}{e^{3t}} dt = - \int e^{-2t} = \frac{e^{-2t}}{2}$
 $v_2(t) = \int \frac{e^{-t}e^t}{e^{3t}} dt = \int \frac{1}{e^{3t}} = -\frac{e^{-3t}}{3}$
- ▷ There for the general solution is $y_h + h_p = (C_1e^t + C_2e^{2t}) + \left(\frac{e^{-2t}}{2} \cdot e^t - \frac{e^{-3t}}{3} \cdot e^{2t}\right)$
- ▷ $= C_1e^t + C_2e^{2t} + \frac{e^{-t}}{6}$

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

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.
-

Homogeneous Linear Equations with Constant Coefficients:

* Refer to 4.2 Homogeneous Linear ODE of 2nd Order of Unit Guide 2.

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 $L[y] = (aD^2 + bD + c)[y] = f(x)$, Factor to attain the annihilator $L[y]$.
- For an equation $f(x) = f_1 + f_2 + \dots + f_n$
 - Create a table for each f_n :

$$\begin{Bmatrix} f_n \\ Df_n \\ D^2f_n \\ \dots \end{Bmatrix}$$
 - 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 $6 \sin(x)$:

$$\begin{cases} f(x) = 6 \sin(x) \\ Df(x) = 6 \cos(x) \\ D^2 f(x) = -6 \sin(x) \end{cases}$$
- ▷ Set two or more terms equal to zero, $af(x) + bD^2 f(x) = 6 \sin(x) - 6 \sin(x) = 0$,
 $a = 1$ & $b = 1$
- ▷ Factor, $f(x) + D^2 f(x) = (D^2 + 1)[f(x)] = (D + i)(D - i)[f(x)]$
- ▷ 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}	$D - r$
$x^n e^{rx}$	$D - r^{\{n+1\}}$
$\cos(bx)$ 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 $e^{ax} \sin bx$	$\{(D-a)^2 + b^2 = D^2 - 2aD + a^2 + b^2\}$
$x^n e^{ax} \cos(bx)$ 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 $W(y_m)$,

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

- 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, $W(y_m)$,

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

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

▷ Solve for each of the items in the particular solution

▷ Therefore the general solution is,

$$y_h + h_p = (C_1 + C_2e^t + C_3te^t) + \left(1 \int \frac{te^{2t}}{e^{2t}} dx - e^t \int \frac{t(e^t + te^t)}{e^{2t}} dx + te^t \int \frac{te^t}{e^{2t}} dx\right)$$
