

2.3x

2.4 Differences between linear and nonlinear equations.

Existence and uniqueness solution

for linear equation (1st order)

$$\boxed{\frac{dy}{dt} + p(t)y = g(t)}, \quad y(t_0) = y_0$$

If $p(t), g(t)$ are continuous on an open interval $I: \alpha < t < \beta$ containing the point $t = t_0$, then

there exist a unique solution (function $y = \phi(t)$) satisfies the D.E. and I.C.

ex Find the interval on which the I.V.P $t\dot{y} + 2y = 4t^2$, $y(1) = 2$ has a unique solution?

Sol: $I = \{y \text{ does not } \infty\}$ int
 $\div t \Rightarrow \dot{y} + \frac{2}{t}y = 4t$

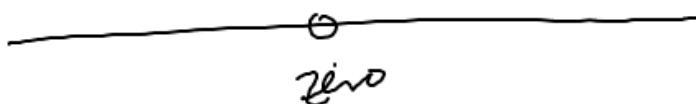
$$P(t) = \frac{2}{t} \rightarrow \text{cont. } R - \{0\}$$

$$g(t) = 4t \rightarrow \text{cont. on } R$$

(Polynomial)

$P(t), g(t)$ are both continuous.

$$\text{on } R - \{0\} = (-\infty, 0) \cup (0, \infty)$$



initial condition $y(1) = 2$

so the I.V.P has a unique solution on $(0, \infty)$.

$$\underline{t > 0}$$

Q3, Q6 → Page (72)

Determine an interval in which the solution of the given initial value problem is certain to exist.

$$\dot{y} + (\tan t) y = \sin t, \quad y(\pi) = 0$$

$$\ln t \dot{y} + y = \cot t, \quad y(2) = 3.$$

$\sin t, \cos t \rightarrow$ cont on R .

$\tan t = \frac{\sin t}{\cos t} \rightarrow$ cont on $(R - \left\{\frac{\pi}{2}, \frac{3\pi}{2}, \dots\right\})$

Bernoulli equation

$$\boxed{\dot{y} + p(t)y = g(t)y^n} \quad , \quad n \geq 2 \quad (\text{non-linear}).$$

$n=0 \rightarrow$ linear.

$n=1 \rightarrow$ linear.

Q28 $t^2 \dot{y} + 2ty - y^3 = 0.$ solve the D.E

Sol: this eq. is Bernoulli

① write the eq. in general form.

$$t^2 \dot{y} + 2ty = y^3$$

~~$\frac{dy}{t}$~~

$$\div t^2 \Rightarrow \boxed{\dot{y} + \frac{2}{t}y = \frac{1}{t^2}y^3} \quad , \text{ Bernoulli} \quad n=3$$

$$\dot{y} + \frac{2}{t}y = \frac{1}{t^2}y^3$$

$p(t)$

$g(t)$

(2) divide the equation (1) by y^n

$$\div y^3 \rightarrow * \bar{y}^{-3}$$

$$\left(\bar{y} + \frac{2}{t} y = \frac{1}{t^2} y^3 \right) * \bar{y}^{-3}$$

$$\boxed{\bar{y} \bar{y}^{-3} + \frac{2}{t} \cancel{\bar{y}^{-2}} = \frac{1}{t^2}}$$

$$(3) \text{ Let } w = y^{1-n} \Rightarrow w = \bar{y}^{-2} \Rightarrow \boxed{w = \bar{y}}$$

$$\rightarrow \text{diff} \Rightarrow \bar{w} = -2 \bar{y}^{-3} * \bar{y}$$

$$\Rightarrow \boxed{\frac{\bar{w}}{-2} = \bar{y} \bar{y}}$$

(4) Substitute in eq (2)

$$\frac{\bar{w}}{-2} + \frac{2}{t} w = \frac{1}{t^2}$$

(eq in terms of $y \Rightarrow$ eq in terms w)

(5) solve the eq. in (4).

$$\frac{\bar{w}}{-2} + \frac{2}{t} w = \frac{1}{t^2}$$

first order linear differential
equation \Rightarrow sec. 2.1

$$\frac{\dot{\omega}}{-2} + \frac{2}{t} \omega = \frac{1}{t^2} \quad \text{solve :}$$

$$+ -2 \Rightarrow \dot{\omega} - \frac{4}{t} \omega = \frac{-2}{t^2} \rightarrow \\ (\dot{\omega} + \omega) \frac{dt}{t} = \frac{-2}{t^2} dt$$

$$M(t) = e^{\int \frac{-4}{t} dt} = e^{-4 \ln t} = e^{\ln t^{-4}} = t^{-4}$$

$$\Rightarrow \left(\dot{\omega} - \frac{4}{t} \omega = \frac{-2}{t^2} \right) + t^{-4} \rightarrow$$

$$(\dot{\omega} - 4t^{-1}\omega = -2t^{-2}) + t^{-4}$$

$$\dot{\omega}t^{-4} - 4t^{-5}\omega = -2t^{-6}$$

$$(\omega t^4)' = -2t^{-6} \rightarrow$$

$$\int (\omega t^4)' = \int -2t^{-6} dt$$

$$\omega t^{-4} = -2 \frac{t^{-5}}{-5} + C.$$

$$\rightarrow \div t^{-4} \rightarrow \omega = \frac{2}{5} \frac{t^{-5}}{t^{-4}} + \frac{C}{t^{-4}}$$

$$\rightarrow \omega = \frac{2}{5} t^{-1} + Ct^4.$$

[6] write the solution in terms

$$\text{of } y \rightarrow \omega = \bar{y}^2$$

$$\rightarrow \bar{y}^2 = \frac{2}{5} \frac{1}{t} + Ct^4 \Rightarrow \bar{y}^2 = \frac{2 + 5Ct^5}{5t}$$

$$\frac{1}{y^2} = \frac{2 + 5ct}{5t} \quad \text{25}$$

$$\frac{y^2}{1} = \frac{5t}{2 + 5ct}$$

$$y = \sqrt{\frac{5t}{2 + 5ct}}$$

$$\frac{1}{t^2} =$$