

(7)

(3) The DE can be written as

$$\frac{d}{dx} \mu(x) y = g(x) \mu(x), \text{ where } \mu(x) = e^{\int p(x) dx}$$

Integrate both sides to ~~and~~ obtain

$$\mu(x) y = \int g(x) \mu(x) dx + C$$

(4) The general soln is given by

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

where C is any constant.

Example: Solve

$$\frac{dy}{dx} - \frac{y}{x} = 2x+1 \quad (\text{for } x > 0).$$

Here $p(x) = -1/x$, $g(x) = 2x+1$.

$$\begin{aligned} \text{STEP 1: Let } \mu(x) &= e^{\int p(x) dx} = e^{\int -1/x dx} \\ &= e^{-\ln x} = \frac{1}{x}. \end{aligned}$$

$$\text{STEP 2: Let } z = \mu(x) y = \frac{1}{x} y.$$

Then

$$\frac{dz}{dx} = \frac{1}{x} \frac{dy}{dx} + y \left(-\frac{1}{x^2}\right)$$

$$= \frac{1}{x} \left(\frac{dy}{dx} - \frac{1}{x} y \right)$$

$$= \frac{1}{x} (2x+1) = 2 + \frac{1}{x}.$$

$$\frac{dz}{dx} = 2 + \frac{1}{x}.$$