

Lesson 3

Further A-Level Pure Mathematics, Core 2 Differential Equations II

3.1 Integrating Factor Modulus Questions

When the method of solving a differential equation involves an integrating factor, the modulus function is frequently involved. Quite often (even in textbooks) there is a fudge along the following lines,

$$\int P(x) dx = 3 \int \frac{1}{x} dx = 3 \ln(x)$$

where the modulus signs are mysteriously lost along with the constant of integration. Unfortunately the sloppiness is rewarded; it gets the correct answer! In these lessons, however, we will include the proper logical steps which hinge upon realising (for example) that $|y| = Bx^2$ where B is a real positive number implies that $y = Ax^2$ where A is a real number.

3.2 Example #1

To solve $\frac{dy}{dx} + \frac{3y}{x} = \frac{e^x}{x^3}$ first identify that $P(x) = \frac{3}{x}$ and $Q(x) = \frac{e^x}{x^3}$

$$\int P(x) dx = 3 \int \frac{1}{x} dx = 3 \ln|x| + c = \ln|x^3| + c$$

$$\begin{aligned} I &= e^{\int P(x) dx} \\ &= e^{\ln|x^3| + c} \\ &= |x^3| e^c \\ &= B|x^3| \text{ for } B \in \mathbb{R}, B > 0 \\ &= Ax^3 \text{ for } A \in \mathbb{R} \end{aligned}$$

As both sides of the differential equation are about to be multiplied by I there is no need for the constant of integration, the "A". If it were included then it would be immediately cancelled from both sides.

$$\begin{aligned} \frac{dy}{dx} + \frac{3y}{x} &= \frac{e^x}{x^3} \\ x^3 \frac{dy}{dx} + 3x^2 y &= e^x \end{aligned}$$

integrate both sides with respect to x

$$\int x^3 \frac{dy}{dx} + 3x^2 y dx = \int e^x dx$$

$$x^3 y = e^x + c$$

$$y = \frac{e^x + c}{x^3} \text{ is the general solution}$$

[6 marks]

3.3 Example #2

To solve $\frac{dy}{dx} + y \cot(x) = \csc(x)$ $x, y \in \mathbb{R}, x \neq 180n, n \in \mathbb{Z}$

note that $P(x) = \cot(x)$ and $Q(x) = \csc(x)$

$$\int P(x) dx = \int \cot(x) dx = \ln | \sin(x) | + c$$

$$\begin{aligned} I &= e^{\int P(x) dx} \\ &= e^{\ln | \sin(x) | + c} \\ &= B | \sin(x) | \quad \text{for } B \in \mathbb{R}, B > 0 \\ &= A \sin(x) \quad \text{for } A \in \mathbb{R} \end{aligned}$$

$$\frac{dy}{dx} + y \cot(x) = \csc(x)$$

Multiplying through by I and cancelling the A gives,

$$\sin(x) \frac{dy}{dx} + y \frac{\cos(x)}{\sin(x)} \times \sin(x) = \frac{1}{\sin(x)} \times \sin(x)$$

$$\sin(x) \frac{dy}{dx} + \cos(x) y = 1$$

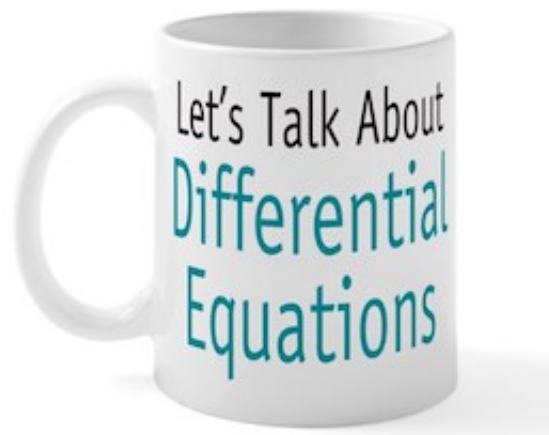
integrate both sides with respect to x

$$\int \sin(x) \frac{dy}{dx} + \cos(x) y dx = \int 1 dx$$

$$\sin(x) y = x + c \quad \text{for any real constant } c$$

$$y = \frac{x + c}{\sin(x)} \quad \text{is the general solution}$$

[6 marks]



3.4 Exercise

*Any solution based entirely on graphical
or numerical methods is not acceptable*

Marks Available : 32

Question 1

(i) By means of an integrating factor, find the general solution of,

$$\frac{dy}{dx} + \frac{y}{(x+1)} = 1, \quad x, y \in \mathbb{R}, x \neq -1$$

Give an exact answer in the form $y = f(x)$

[6 marks]

(ii) Find the particular solution for which $y = 1$ when $x = 1$

[2 marks]

Question 2

- (i) By means of an integrating factor, find the general solution of,

$$\frac{dy}{dx} + \frac{y}{x} = \frac{1}{x^2}, \quad x, y \in \mathbb{R}, x \neq 0$$

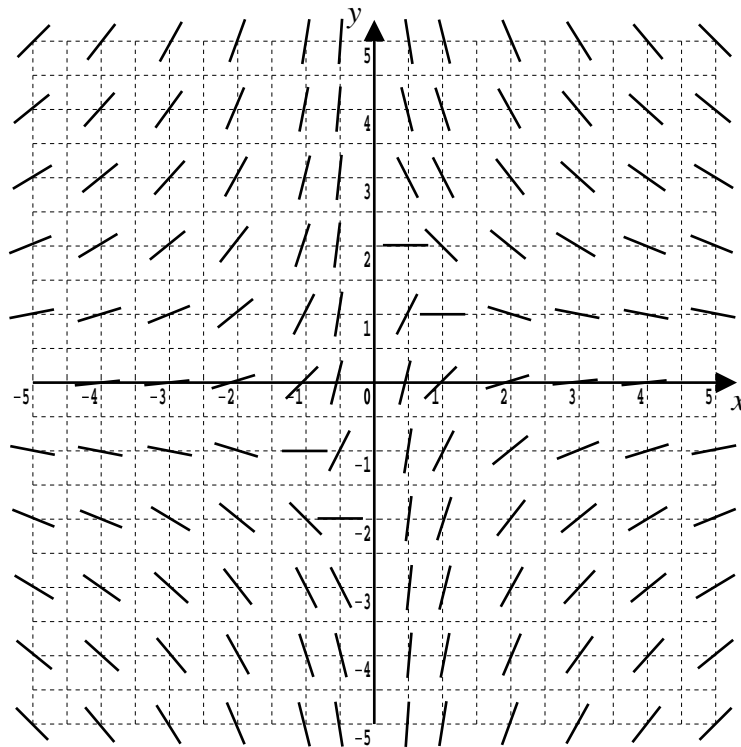
Give an exact answer in the form $y = f(x)$

[6 marks]

- (ii) Find the particular solution for which $y = 1$ when $x = 2$

[2 marks]

- (iii) Sketch your part (ii) solution on this slope field plot.



[2 marks]

Question 3

A-Level Examination Question from June 2015, Paper FP2, Q3 (Edexcel)

Find, in the form $y = f(x)$, the general solution of the differential equation,

$$\tan(x) \frac{dy}{dx} + y = 3 \cos(2x) \tan(x), \quad 0 < x < \frac{\pi}{2}$$

[6 marks]

Question 4

A-Level Examination Question from June 2018, Paper F2, Q2 (Edexcel)

(a) Find the general solution of the differential equation,

$$(x^2 + 1) \frac{dy}{dx} + xy - x = 0$$

giving your answer in the form $y = f(x)$

[6 marks]

(b) Find the particular solution for which $y = 2$ when $x = 3$

[2 marks]

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Teachers may obtain detailed worked solutions to the exercises by email from mhh@shrewsbury.org.uk