

An overview on **LINEAR DIFFERENTIAL EQUATIONS**

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■ FIRST-ORDER DIFFERENTIAL EQUATIONS

■ A solution of $F(x, y, y') = 0$ is any function $\varphi: (a, b) \rightarrow \mathbb{R}$ satisfying $F(x, \varphi(x), \varphi'(x)) = 0$, for any $x \in (a, b)$.

■ A solution of $y' = f(x, y)$ is any function $\varphi: (a, b) \rightarrow \mathbb{R}$ satisfying $\varphi'(x) = f(x, \varphi(x))$, for any $x \in (a, b)$.

■ The primitives of a continuous function $f: (a, b) \rightarrow \mathbb{R}$ are all the functions $F: (a, b) \rightarrow \mathbb{R}$, that is $F'(x) = f(x)$, $F(x) = \int_{x_0}^x f(t) dt$, $\frac{d}{dx} \left(\int_{x_0}^x f(t) dt \right) = f(x)$, $x_0 \in (a, b)$ is fixed for any $x \in (a, b)$.

■ Separable equations.

The solution $y(x)$ of $y' = f(x)g(y)$ is defined by $\int_{y_0}^y \frac{1}{g(u)} du = \int_{x_0}^x f(t) dt + C$, x_0, y_0 constants, $g(y_0) \neq 0$.

Proof. $\int_{y_0}^y \frac{1}{g(u)} du = \int_{x_0}^x f(t) dt + C \xRightarrow{\frac{d}{dx}} \frac{d}{dy} \left(\int_{y_0}^y \frac{1}{g(u)} du \right) \frac{dy}{dx} = f(x) \Rightarrow \frac{1}{g(y)} y' = f(x)$.

■ Homogeneous equations.

$y' = f\left(\frac{y}{x}\right)$ $\xrightarrow[\text{change of function}]{y(x) = xz(x)}$ separable equation.

Proof. $y(x) = xz(x) \xrightarrow{\frac{d}{dx}} y'(x) = z(x) + xz'(x) \Rightarrow z' = \frac{1}{x}(f(z) - z)$.

■ Linear equation.

$y' = f(x)y$ has the general solution $y(x) = C e^{\int_{x_0}^x f(t) dt}$

Proof. $\frac{y'}{y} = f(x) \mapsto (\ln y)' = f(x) \mapsto \ln y(x) = \int_{x_0}^x f(t) dt + \ln C$.

■ Method of the variation of parameter.

$y' = f(x)y + g(x)$ admits a particular solution of the form $y_p(x) = C(x) e^{\int_{x_0}^x f(t) dt}$.

Proof. $y'_p = f(x)y_p + g(x) \Rightarrow C'(x) e^{\int_{x_0}^x f(t) dt} = g(x) \Rightarrow C(x) = \dots$

■ Linear non-homogeneous equation.

general solution of $y' = f(x)y + g(x)$ = general solution of $y' = f(x)y$ + a particular solution of $y' = f(x)y + g(x)$

Proof. $\left. \begin{array}{l} y' = f(x)y \\ y'_p = f(x)y_p + g(x) \end{array} \right\} \Rightarrow (y + y_p)' = f(x)(y + y_p) + g(x)$.

■ Bernoulli's equation.

$y' = f(x)y + g(x)y^\alpha$ $\xrightarrow[\text{change of function}]{z(x) = (y(x))^{1-\alpha}}$ linear equation.

Proof. $y^{-\alpha} y' = f(x)y^{1-\alpha} + g(x) \Rightarrow \frac{1}{1-\alpha} (y^{1-\alpha})' = f(x)y^{1-\alpha} + g(x)$.

■ Riccati's equation.

If we know a particular solution y_p , then $y' = f(x)y^2 + g(x)y + h(x)$ $\xrightarrow[\text{change of function}]{y(x) = y_p(x) + \frac{1}{z(x)}}$ linear equation.

Proof. $y' = f(x)y^2 + g(x)y + h(x) \Rightarrow z' = -(2f(x)y_p(x) - g(x))z - f(x)$.

■ $y' = f(x)$ can also be written as $\frac{dy}{dx} = f(x)$ or $f(x)dx - dy = 0$.

■ Symmetric equations.

Definition: $\frac{x=\varphi(t)}{y=\psi(t)}$ is a solution of $P(x, y)dx + Q(x, y)dy = 0$ if $P(\varphi(t), \psi(t))\varphi'(t) + Q(\varphi(t), \psi(t))\psi'(t) = 0$, for any t .

■ Exact equations.

In a suitable domain of definition, $\frac{\partial Q}{\partial x} = \frac{\partial P}{\partial y} \Rightarrow F(x, y) = \int_{(x_0, y_0)}^{(x, y)} Pdx + Qdy$ satisfies $P(x, y)dx + Q(x, y)dy = dF$ Solution of $dF = 0$ is $F(x, y) = \text{const.}$

■ Method of integrating factor $\mu(x, y)$.

For $P(x, y)dx + Q(x, y)dy = 0$ we look for $\mu(x, y)$ such that $\frac{\partial(\mu Q)}{\partial x} = \frac{\partial(\mu P)}{\partial y}$

■ Method of power series.

We look for solutions having the form of a convergent power series $y(x) = \sum_{n=0}^{\infty} a_n x^n$

■ LINEAR DIFFERENTIAL EQUATIONS

■ For any $a_0 \neq 0, a_1, \dots, a_n \in \mathbb{R}$, by denoting $D^k = \frac{d^k}{dx^k}$ we get

$Ly = a_0 y^{(n)} + \dots + a_{n-1} y' + a_n y = (a_0 D^n + \dots + a_{n-1} D + a_n)y = P(D)y$ $P(\lambda) = a_0 \lambda^n + \dots + a_n$ is the characteristic polynomial

■ Linear equation with constant coefficients

Theorem: Solutions $y: \mathbb{R} \rightarrow \mathbb{R}$ of $Ly = 0$ form a vector space of dimension n .

■ General solution of $Ly = 0$.

$y = c_1 y_1 + \dots + c_n y_n \Leftrightarrow \{y_1, \dots, y_n\}$ is a basis in the vector space of solutions

■ Particular solutions of $Ly = 0$.

$y(x) = e^{\lambda x}$ is a solution of $Ly = 0 \Leftrightarrow P(\lambda) = 0$

■ In the case $\lambda = \alpha + \beta i$, $e^{(\alpha + \beta i)x} \stackrel{\text{def}}{=} e^{\alpha x} \cos \beta x + i e^{\alpha x} \sin \beta x$

■ $P(\alpha + \beta i) = 0 \Rightarrow \begin{cases} y_1(x) = e^{\alpha x} \cos \beta x \\ y_2(x) = e^{\alpha x} \sin \beta x \end{cases}$ linearly independent solutions of $Ly = 0$.

■ λ root of P of multiplicity $k \Rightarrow \begin{cases} y_1(x) = e^{\lambda x} \\ y_2(x) = x e^{\lambda x} \\ \dots \\ y_k(x) = x^{k-1} e^{\lambda x} \end{cases}$ are linearly independent solutions of $Ly = 0$.

■ Method of the variation of parameters.

$y = c_1 y_1 + \dots + c_n y_n$ general solution of $Ly = 0 \Rightarrow Ly = f$ admits a particular solution of the form $y(x) = c_1(x) y_1(x) + \dots + c_n(x) y_n(x)$

The functions $\begin{cases} c'_1(x) y_1(x) + \dots + c'_n(x) y_n(x) = 0 \\ c'_1(x) y'_1(x) + \dots + c'_n(x) y'_n(x) = 0 \\ \dots \\ c'_1(x) y_1^{(n-2)}(x) + \dots + c'_n(x) y_n^{(n-2)}(x) = 0 \\ c'_1(x) y_1^{(n-1)}(x) + \dots + c'_n(x) y_n^{(n-1)}(x) = \frac{f(x)}{a_0} \end{cases}$ can be obtained by solving the system

■ Linear non-homogeneous equation.

general solution of $Ly = f$ = general solution of $Ly = 0$ + a particular solution of $Ly = f$.

■ Euler's equation.

$a_0 x^n y^{(n)} + \dots + a_{n-1} x y' + a_n y = 0 \xrightarrow[\text{change}]{x = e^t}$ linear equation with constant coefficients

■ SYSTEMS OF LINEAR EQUATIONS

■ Systems of linear equations with constant coefficients.

$Y' = AY + F$ $Y = \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix}$, $F = \begin{pmatrix} f_1 \\ \vdots \\ f_n \end{pmatrix}$, $A = \begin{pmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{n1} & \dots & a_{nn} \end{pmatrix}$.

■ *Theorem:* Solutions $Y: \mathbb{R} \rightarrow \mathbb{R}^n$ of $Y' = AY$ form a vector space of dimension n .

■ Wronski matrix

$Y_1 = \begin{pmatrix} y_{11} \\ \vdots \\ y_{n1} \end{pmatrix}, \dots, Y_n = \begin{pmatrix} y_{1n} \\ \vdots \\ y_{nn} \end{pmatrix}$ form a basis $\Leftrightarrow W = \begin{pmatrix} y_{11} & \dots & y_{1n} \\ \vdots & & \vdots \\ y_{n1} & \dots & y_{nn} \end{pmatrix}$ has $\det W \neq 0$

■ Particular solutions of $Y' = AY$.

$Y = w e^{\lambda x} = \begin{pmatrix} w_1 \\ \vdots \\ w_n \end{pmatrix} e^{\lambda x}$ is a solution of $Y' = AY \Leftrightarrow A \begin{pmatrix} w_1 \\ \vdots \\ w_n \end{pmatrix} = \lambda \begin{pmatrix} w_1 \\ \vdots \\ w_n \end{pmatrix}$

■ $\lambda = \alpha + \beta i \Rightarrow Y_1(x) = \Re e(w e^{\lambda x})$, $Y_2(x) = \Im m(w e^{\lambda x})$ solutions.

■ General solution of $Y' = AY$ can be written as

$Y = c_1 Y_1 + \dots + c_n Y_n = W \cdot C$, where $C = \begin{pmatrix} c_1 \\ \vdots \\ c_n \end{pmatrix}$.

■ Method of the variation of parameters.

$Y = W \cdot C$ general solution of $Y' = AY \Rightarrow Y' = AY + F$ admits a solution $Y(x) = W \cdot C(x)$ with $C' = W^{-1} F$

DIFFERENTIAL EQUATIONS - Exercises

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A Exercises

1 $y'' - 5y' + 6y = 0$

Solution : $\lambda^2 - 5\lambda + 6 = 0 \Rightarrow \lambda_1 = 2, \lambda_2 = 3 \Rightarrow y(x) = C_1 e^{2x} + C_2 e^{3x}$.

2 $y'' - 4y' + 4y = 0$

Solution : $\lambda^2 - 4\lambda + 4 = 0 \Rightarrow \lambda_1 = \lambda_2 = 2 \Rightarrow y(x) = C_1 e^{2x} + C_2 x e^{2x}$.

3 $y'' - y' + y = 0$

Solution : $\lambda^2 - \lambda + 1 = 0 \Rightarrow \lambda_{1,2} = \frac{1}{2} \pm \frac{\sqrt{3}}{2}i$
 $\Rightarrow y(x) = C_1 e^{\frac{1}{2}x} \cos \frac{\sqrt{3}}{2}x + C_2 e^{\frac{1}{2}x} \sin \frac{\sqrt{3}}{2}x$.

4 $y''' - y = 0$ Solution : $\lambda^3 - 1 = 0 \Rightarrow \lambda_1 = 1, \lambda_{2,3} = -\frac{1}{2} \pm \frac{\sqrt{3}}{2}i$
 $y(x) = C_1 e^x + C_2 e^{-\frac{1}{2}x} \cos \frac{\sqrt{3}}{2}x + C_3 e^{-\frac{1}{2}x} \sin \frac{\sqrt{3}}{2}x$,

5 $y' = x^3 y^2$ Solution : $y(x) = 0$ is a solution of the equation.
 For $y \neq 0$: $\frac{y'}{y^2} = x^3 \Rightarrow \left(-\frac{1}{y}\right)' = x^3 \Rightarrow \frac{1}{y} = -\frac{x^4}{4} + C \Rightarrow y(x) = \frac{4}{4C - x^4}$.

6 $y' = -\frac{1}{x}y - 1$ Solution : $y' = -\frac{1}{x}y \Rightarrow y(x) = \frac{C}{x}$. We use the method of the variation of parameter.
 $y_p(x) = \frac{C(x)}{x}$ satisfies $y' = -\frac{1}{x}y - 1$ if $C'(x) = -x$.
 The general solution of $y' = -\frac{1}{x}y - 1$ is $y(x) = \frac{C}{x} + y_p(x) = \frac{C}{x} - \frac{x}{2}$.

7 $\begin{cases} y'_1 = y_2 \\ y'_2 = y_3 \\ y'_3 = y_1 \end{cases}$ Solution : After two substitutions, we get
 $y_1''' - y_1 = 0$ with the solution
 $y_1(x) = C_1 e^x + C_2 e^{-\frac{1}{2}x} \cos \frac{\sqrt{3}}{2}x + C_3 e^{-\frac{1}{2}x} \sin \frac{\sqrt{3}}{2}x$,
 and $y_2(x) = y'_1(x), y_3(x) = y'_1(x)$.

B Exercises

1 $y' = \frac{y}{x} + e^{\frac{y}{x}}$ Solution : After the change of function $z(x) = \frac{y(x)}{x}$ the equation becomes $e^{-z} z' = \frac{1}{x}$ with solution $z(x) = -\ln(-\ln(Cx))$. Solution of $y' = \frac{y}{x} + e^{\frac{y}{x}}$ is $y(x) = -x \ln(-\ln(Cx))$.

2 $\begin{cases} y'_1 = y_2 + y_3 \\ y'_2 = y_1 + y_3 \\ y'_3 = y_1 + y_2 \end{cases}$ Solution :
 $\begin{vmatrix} -\lambda & 1 & 1 \\ 1 & -\lambda & 1 \\ 1 & 1 & -\lambda \end{vmatrix} = 0 \Rightarrow \lambda_1 = 2, \lambda_2 = \lambda_3 = -1$

By choosing linearly independent eigenvectors, we get
 $\begin{pmatrix} y_1(x) \\ y_2(x) \\ y_3(x) \end{pmatrix} = C_1 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} e^{2x} + C_2 \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} e^{-x} + C_3 \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} e^{-x}$.

3 $y'' - 4y' + 4y = x^2 e^{2x}$ (method of the variation of parameters).

Solution : $y'' - 4y' + 4y = 0 \Rightarrow y(x) = C_1 e^{2x} + C_2 x e^{2x}$.

$y_p(x) = C_1(x) e^{2x} + C_2(x) x e^{2x}$ satisfies
 $y'' - 4y' + 4y = x^2 e^{2x}$ if $\begin{cases} C'_1(x) e^{2x} + C'_2(x) x e^{2x} = 0 \\ C'_1(x) (e^{2x})' + C'_2(x) (x e^{2x})' = x^2 e^{2x} \end{cases}$
 General solution of $y(x) = C_1 e^{2x} + C_2 x e^{2x} + y_p(x)$
 $y'' - 4y' + 4y = x^2 e^{2x}$ is $= (C_1 + C_2 x + \frac{x^4}{12}) e^{2x}$.

a $y'' - 3y' + 2y = 0$

b $y'' + 2y' + y = 0$

c $y'' - y' + 2y = 0$

d $y' = \frac{x^2 + y^2}{xy}$

e $y' + 2xy = x^3$

f $y' = \frac{x^2 + y^2}{xy}$

g $y''' - y'' - y' + y = 0$

h $y'' = x + \sin x$

k $y' - \frac{2}{x}y = x^3$

l $y' = \frac{2x - 2y - 1}{x - y + 1}$

m $1 + y^2 + x y y' = 0$

n $(1 + e^x) y y' = e^x$

o $2xy dx + dy = 0$

p $y''' + y'' = x$

q $xy'' = y'$

r $y dx + (x + y) dy = 0$

s $\begin{cases} y'_1 = y_1 + 4y_2 \\ y'_2 = y_1 + y_2 \end{cases}$

C Exercises

1 $(x + y) dx + x dy = 0$ Solution 1 : $\frac{\partial(x+y)}{\partial y} = \frac{\partial x}{\partial x} \Rightarrow$ eq. is exact.

By integrating $(x + y) dx + x dy$ along the union of paths $\gamma_1 : [0, 1] \rightarrow \mathbb{R}^2, \gamma_1(t) = (tx, 0),$
 $\gamma_2 : [0, 1] \rightarrow \mathbb{R}^2, \gamma_2(t) = (x, ty),$

we get $F(x, y) = \int_{(0,0)}^{(x,y)} (x + y) dx + x dy = \frac{x^2}{2} + xy$. The equation can be written as $d(\frac{x^2}{2} + xy) = 0 \Rightarrow$ solution is defined by $\frac{x^2}{2} + xy = C$.
Solution 2 : Written as $y' = -\frac{1}{x}y - 1$, the equation coincides to A6.

2 $(1 + \frac{y}{x}) dx + dy = 0$ Solution : The equation can be reduced to the previous one by using the integrating factor $\mu(x, y) = x$.

3 $\frac{dy}{dx} = \frac{2y^4}{x(x^2 + 2y^3)}$ Hint : By changing the role of variables, we get the Bernoulli's equation $\frac{dx}{dy} = \frac{1}{y}x + \frac{1}{2y^4}x^3$.

4 $y' = \frac{y^2}{x^3} + \frac{y}{x} - \frac{1}{x}$ Hint : This Riccati equation admits the solution $y(x) = x$. The change of function $y(x) = x + \frac{1}{z(x)}$ reduces it to $z' = -(\frac{1}{x} + \frac{2}{x^2})z - \frac{1}{x^3}$.

5 $\begin{cases} y'_1 = y_1 + y_2 \\ y'_2 = -y_1 + y_2 \end{cases}$ that is $\begin{vmatrix} \frac{d}{dx} & \\ & \end{vmatrix} \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}$
Solution : $\begin{vmatrix} 1 - \lambda & 1 \\ -1 & 1 - \lambda \end{vmatrix} = 0 \Rightarrow \lambda_{1,2} = 1 \pm i$.

A solution of $\begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} w_1 \\ w_2 \end{pmatrix} = (1 + i) \begin{pmatrix} w_1 \\ w_2 \end{pmatrix}$ is $\begin{pmatrix} w_1 \\ w_2 \end{pmatrix} = \begin{pmatrix} 1 \\ i \end{pmatrix}$.

General solution of the system $\begin{pmatrix} y_1(x) \\ y_2(x) \end{pmatrix} = C_1 \Re \left\{ \begin{pmatrix} 1 \\ i \end{pmatrix} e^{(1+i)x} \right\} + C_2 \Im \left\{ \begin{pmatrix} 1 \\ i \end{pmatrix} e^{(1+i)x} \right\}$
 $= C_1 \begin{pmatrix} \cos x \\ -\sin x \end{pmatrix} e^x + C_2 \begin{pmatrix} \sin x \\ \cos x \end{pmatrix} e^x$.

6 $\begin{cases} y'_1 = -y_1 + y_2 \\ y'_2 = -y_2 + 4y_3 \\ y'_3 = y_1 - 4y_3 \end{cases}$ Solution : The eigenvalues are $\lambda_1 = 0$ with eigenspace $\{\alpha(4, 4, 1) \mid \alpha \in \mathbb{R}\}$
 $\lambda_{2,3} = -3$ with eigenspace $\{\alpha(1, -2, 1) \mid \alpha \in \mathbb{R}\}$

For $\lambda_{2,3} = -3$, by looking for solutions of the form $\begin{pmatrix} \alpha_1 x + \beta_1 \\ \alpha_2 x + \beta_2 \\ \alpha_3 x + \beta_3 \end{pmatrix} e^{-3x}$,
 we get $\begin{pmatrix} y_1(x) \\ y_2(x) \\ y_3(x) \end{pmatrix} = C_1 \begin{pmatrix} 4 \\ 4 \\ 1 \end{pmatrix} + C_2 \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix} e^{-3x} + C_3 \begin{pmatrix} x \\ -2x + 1 \\ x - 1 \end{pmatrix} e^{-3x}$.

7 $\begin{cases} y'_1 = -y_1 - 2y_2 + \cos x + \sin x + e^{-x} \\ y'_2 = 2y_1 - y_2 - \cos x + \sin x \end{cases}$ $Y' = AY + F$

Solution : $Y' = AY \Rightarrow Y(x) = C_1 \begin{pmatrix} \cos 2x \\ -\sin 2x \end{pmatrix} e^{-x} + C_2 \begin{pmatrix} \sin 2x \\ \cos 2x \end{pmatrix} e^{-x} = W(x) C$,
 where $W(x) = \begin{pmatrix} e^{-x} \cos 2x & e^{-x} \sin 2x \\ -e^{-x} \sin 2x & e^{-x} \cos 2x \end{pmatrix}, C = \begin{pmatrix} C_1 \\ C_2 \end{pmatrix}$.

$Y_p(x) = W(x) C(x)$ satisfies $Y' = AY + F$ if $C'(x) = W(x)^{-1} F$.
 General solution of $Y' = AY + F$ is $Y(x) = W(x) C + Y_p(x)$
 $= C_1 \begin{pmatrix} \cos 2x \\ -\sin 2x \end{pmatrix} e^{-x} + C_2 \begin{pmatrix} \sin 2x \\ \cos 2x \end{pmatrix} e^{-x} + \frac{1}{2} \begin{pmatrix} 0 \\ 1 \end{pmatrix} e^{-x} - \frac{1}{3} \begin{pmatrix} \cos x - \sin x \\ \cos x + \sin x \end{pmatrix}$.

a $y'' - 3y' + 2y = 0$

b $y'' + 2y' + y = 0$

c $y'' - y' + 2y = 0$

d $y' = \frac{x^2 + y^2}{xy}$

e $y' + 2xy = x^3$

f $y' = \frac{x^2 + y^2}{xy}$

g $y''' - y'' - y' + y = 0$

h $y'' = x + \sin x$

k $y' - \frac{2}{x}y = x^3$

l $y' = \frac{2x - 2y - 1}{x - y + 1}$

m $1 + y^2 + x y y' = 0$

n $(1 + e^x) y y' = e^x$

o $2xy dx + dy = 0$

p $y''' + y'' = x$

q $xy'' = y'$

r $y dx + (x + y) dy = 0$

s $\begin{cases} y'_1 = y_1 + 4y_2 \\ y'_2 = y_1 + y_2 \end{cases}$

t $y''' - 8y = x^2$

u $y'' + y = x e^{-x}$

v $y' + y^2 = 1 + x^2$

w $(x - y) y dx - x^2 dy = 0$

x $x^2 y'' - 2xy' + 2y = 0$

y $x^2 y'' + 4xy' + 2y = \cos x$

z $\begin{cases} y'_1 = y_2 \\ y'_2 = -4y_1 + 4y_2 \\ y'_3 = -2y_1 + y_2 + 2y_3 \end{cases}$

\$ $\begin{cases} y'_1 = y_1 - 3y_2 + 3y_3 \\ y'_2 = -2y_1 - 6y_2 + 13y_3 \\ y'_3 = -y_1 - 4y_2 + 8y_3 \end{cases}$

$\begin{cases} y'_1 = -y_2 + x^2 + 6x + 1 \\ y'_2 = y_1 - 3x^2 + 3x + 1 \end{cases}$