

**Abdelhafid Boussouf University — Mila**  
Faculty of Science and Technology | Common Core Department

**CHAPTER: 01**  
**Differential Equations**

Separable, Homogeneous, Linear, Bernoulli, Reducible Forms,  
Linear Independence, Variation of Parameters & Reduction of Order

Analysis 2 — Academic Year 2025/2026

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## Prerequisites

To effectively follow the course of Analysis 2, students should have mastered:

- Basics of **differentiation** and **integration**.
- Familiarity with **separable** and **homogeneous** first-order differential equations.
- Understanding of **linear algebra** concepts (e.g., roots of polynomials, solving linear systems, determinants).
- Knowledge of **substitution methods** in differential equations.

## Preliminary Concepts and Definitions

### 2.1 What is a Differential Equation?

A **differential equation** relates an independent variable  $x$ , an unknown function  $y = f(x)$ , and its derivatives  $y', y'', \dots, y^{(n)}$ . It can be written as:

$$F\left(x, y, \frac{dy}{dx}, \frac{d^2y}{dx^2}, \dots, \frac{d^ny}{dx^n}\right) = 0$$

When  $y = f(x)$  depends on a *single* independent variable, the equation is called an **ordinary differential equation** (ODE).

### 2.2 Order of a Differential Equation

The **order** of a differential equation is the order of the **highest derivative** present in the equation.

- $y' - 2xy^2 + 5 = 0$  is of **first order**.
- $y'' + ky' - by - \sin x = 0$  is of **second order**.

### 2.3 Solutions of a Differential Equation

A **solution** (or integral) of a differential equation is any function  $y = f(x)$  that, when substituted into the equation, satisfies it identically.

#### Example

For the equation  $\frac{d^2y}{dx^2} + y = 0$ , the following functions are all solutions:

$$y = \sin x, \quad y = 2 \cos x, \quad y = 3 \sin x - \cos x$$

and more generally, for any constants  $C_1, C_2$ :

$$y = C_1 \sin x + C_2 \cos x$$

This last expression is called the **general solution**.

## Differential Equations with Separated Variables

### 3.1 Definition

Let  $f : I \rightarrow \mathbb{R}$  and  $g : J \rightarrow \mathbb{R}$  be continuous functions. A **differential equation with separated variables** takes the form:

$$y' = \frac{f(x)}{g(y)} \quad \text{or equivalently} \quad y' g(y) = f(x)$$

### 3.2 Solution Method

#### Separation of Variables

1. Rewrite as  $g(y) dy = f(x) dx$ .
2. Integrate both sides:

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

3. This gives  $G(y) = F(x) + C$ , where  $G$  and  $F$  are antiderivatives of  $g$  and  $f$  respectively, and  $C$  is the constant of integration.

### 3.3 Examples

#### 3.3.1 Example 1

Solve:  $\frac{dy}{x} - x = 0$  (i.e.  $y' = x^2$ )

- Separate:  $dy = x^2 dx$
- Integrate:  $y = \frac{x^3}{3} + C$

$$y = \frac{x^3}{3} + C$$

### 3.3.2 Example 2

Solve:  $\frac{dy}{dx} - y = 0$

- Separate:  $\frac{dy}{y} = dx$
- Integrate:  $\ln |y| = x + C_0 \Rightarrow |y| = e^{C_0} e^x$

$$y = C e^x \quad (C \in \mathbb{R} \setminus \{0\})$$

## Homogeneous Differential Equations

### 4.1 Definition

A first-order ODE is called **homogeneous** (with respect to  $x$  and  $y$ ) if it can be written as:

$$y' = f\left(\frac{y}{x}\right)$$

where  $f$  is a continuous function on some interval  $I \subset \mathbb{R}$ .

**Recognition tip:** An equation  $M(x, y) dx + N(x, y) dy = 0$  is homogeneous if  $M$  and  $N$  are homogeneous functions of the same degree, i.e.  $M(\lambda x, \lambda y) = \lambda^n M(x, y)$  and similarly for  $N$ .

### 4.2 Solution Method

#### Substitution $t = y/x$

1. Let  $t(x) = \frac{y}{x}$ , so  $y = tx$  and  $y' = t'x + t$ .
2. Substitute into  $y' = f(y/x)$ :

$$t'x + t = f(t) \implies t' = \frac{f(t) - t}{x}$$

3. Separate variables:

$$\frac{dt}{f(t) - t} = \frac{dx}{x}$$

4. Integrate both sides, then back-substitute  $t = \frac{y}{x}$ .

### 4.3 Example

Solve:  $(x + y) dx - x dy = 0$

1. Rewrite:  $y' = \frac{x + y}{x} = 1 + \frac{y}{x} \Rightarrow f(t) = 1 + t$
2. Let  $t = y/x$ :  $t'x + t = 1 + t \Rightarrow t'x = 1 \Rightarrow t' = \frac{1}{x}$
3. Integrate:  $t = \ln|x| + C$
4. Back-substitute  $t = y/x$ :

$$y = x(\ln|x| + C)$$

## Specific Objectives

By the end of this lecture, students will be able to:

1. **Define** linear first-order, Bernoulli, and second-order linear differential equations.
2. **Solve** linear first-order DEs using the integrating factor method.
3. **Solve** Bernoulli equations by substitution.
4. **Recognize** equations reducible to homogeneous form and apply the appropriate method.
5. **Determine** linear independence of solutions using the Wronskian and Abel's identity.
6. **Find** particular solutions via variation of parameters.
7. **Apply** the reduction of order method.
8. **Solve** second-order linear DEs with constant coefficients (homogeneous and non-homogeneous).

## Linear First-Order Differential Equations

### 6.1 Definition

A **linear first-order differential equation** takes the form:

$$\frac{dy}{dx} + P(x)y = Q(x)$$

where  $P(x)$  and  $Q(x)$  are continuous on  $I \subset \mathbb{R}$ , and  $y$  is the unknown function of  $x$ .

**Key Points:** The equation is “linear” because  $y$  and  $y'$  appear to the first power; no products of  $y$  with itself or its derivatives are present.

## 6.2 Solution Method: Integrating Factor

### Integrating Factor Method

For  $\frac{dy}{dx} + P(x)y = Q(x)$ :

1. Compute:  $\mu(x) = e^{\int P(x) dx}$
2. Multiply through and recognize:  $\frac{d}{dx} [\mu(x)y] = \mu(x)Q(x)$
3. Integrate and solve:  $y = \frac{1}{\mu(x)} [\int \mu(x)Q(x) dx + C]$

## 6.3 Examples

### 6.3.1 Example 1

Solve:  $\frac{dy}{dx} + xy = x$

- $\mu(x) = e^{x^2/2}; \quad \frac{d}{dx} (e^{x^2/2}y) = xe^{x^2/2} \implies e^{x^2/2}y = e^{x^2/2} + C$

$$y = 1 + C e^{-x^2/2}$$

### 6.3.2 Example 2 — Initial Value Problem

Solve:  $\frac{dy}{dx} + \frac{1}{x}y = x, \quad y(2) = \frac{1}{3}$

- $\mu(x) = x \implies y = \frac{1}{3}x^2 + \frac{C}{x}; \quad y(2) = \frac{1}{3} \implies C = -2$

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

## Variation of Parameters for First-Order Linear DEs

This section presents the **variation of parameters** approach as an alternative derivation of the solution formula for first-order linear differential equations. It generalises naturally to higher-order equations (see Section 13).

Consider the standard form:

$$\frac{dy}{dx} + P(x)y = Q(x).$$

### Steps of the Method

**1. Solve the homogeneous equation:**

$$\frac{dy}{dx} + P(x)y = 0 \implies y_h = C e^{-\int P(x) dx}$$

**2. Vary the constant:** Replace  $C$  by an unknown function  $u(x)$  and assume the particular solution has the form:

$$y_p = u(x) e^{-\int P(x) dx}$$

**3. Determine  $u(x)$ :** Differentiate  $y_p$ :

$$y'_p = u'(x) e^{-\int P dx} - u(x) P(x) e^{-\int P dx}$$

Substitute  $y_p$  and  $y'_p$  into the original equation:

$$\left[ u' e^{-\int P dx} - u P e^{-\int P dx} \right] + P \left[ u e^{-\int P dx} \right] = Q(x)$$

The terms  $-u P e^{-\int P dx}$  and  $+u P e^{-\int P dx}$  cancel, leaving:

$$u'(x) e^{-\int P dx} = Q(x) \implies u'(x) = Q(x) e^{\int P(x) dx}$$

**4. Integrate  $u'(x)$ :**

$$u(x) = \int Q(x) e^{\int P(x) dx} dx + C$$

**5. General solution:** Substitute  $u(x)$  back into  $y_p$ :

$$y = e^{-\int P dx} \left( \int Q(x) e^{\int P dx} dx + C \right)$$

This formula coincides with the result obtained by the integrating factor method.

**Connection:** The integrating factor  $\mu(x) = e^{\int P dx}$  is precisely the inverse of the exponential factor  $e^{-\int P dx}$  appearing in  $y_h$ . Variation of parameters (Variation of Parameters) makes this relationship explicit by treating the integration constant as a function.

### 7.1 Exemples résolus par la méthode de variation du paramètre (Variation of Parameters (Variation du Parametre))

### 7.1.1 Exemple 1

Solve using **variation of parameters** (Variation of Parameters):

$$\frac{dy}{dx} + xy = x$$

**Step 1 — Homogeneous equation:**

$$\frac{dy}{dx} + xy = 0 \implies \frac{dy}{y} = -x dx \implies y_h = C e^{-x^2/2}$$

**Step 2 — Vary the constant:**

$$y_p = u(x) e^{-x^2/2}$$

**Step 3 — Find  $u(x)$ :**

$$y'_p = u' e^{-x^2/2} - u x e^{-x^2/2}$$

Substitute into  $y' + xy = x$ :

$$u' e^{-x^2/2} - \underbrace{u x e^{-x^2/2} + x \cdot u e^{-x^2/2}}_{=0} = x \implies u'(x) = x e^{x^2/2}$$

**Step 4 — Integrate:**

$$u(x) = \int x e^{x^2/2} dx = e^{x^2/2} + C$$

**Step 5 — General solution:**

$$y = (e^{x^2/2} + C) e^{-x^2/2}$$

$$y = 1 + C e^{-x^2/2}$$

Identical to the integrating factor result. ✓

### 7.1.2 Exemple 2 — Initial Value Problem

Solve using **variation of parameters** (Variation of Parameters):

$$\frac{dy}{dx} + \frac{1}{x} y = x, \quad y(2) = \frac{1}{3}$$

**Step 1 — Homogeneous equation:**

$$\frac{dy}{dx} + \frac{y}{x} = 0 \implies \frac{dy}{y} = -\frac{dx}{x} \implies y_h = \frac{C}{x}$$

**Step 2 — Vary the constant:**

$$y_p = \frac{u(x)}{x}$$

**Step 3 — Find  $u(x)$ :**

$$y'_p = \frac{u'x - u}{x^2}$$

Substitute into  $y' + \frac{y}{x} = x$ :

$$\frac{u'x - u}{x^2} + \frac{u}{x^2} = x \implies \frac{u'}{x} = x \implies u'(x) = x^2$$

**Step 4 — Integrate:**

$$u(x) = \frac{x^3}{3} + C$$

**Step 5 — General solution:**

$$y = \frac{1}{x} \left( \frac{x^3}{3} + C \right) = \frac{x^2}{3} + \frac{C}{x}$$

**Apply initial condition  $y(2) = \frac{1}{3}$ :**

$$\frac{4}{3} + \frac{C}{2} = \frac{1}{3} \implies \frac{C}{2} = -1 \implies C = -2$$

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

Identical to the integrating factor result. ✓

## Bernoulli Differential Equations

### 8.1 Definition

A **Bernoulli differential equation** takes the form:

$$\frac{dy}{dx} + P(x)y = Q(x)y^n, \quad n \neq 0, 1$$

It is nonlinear due to the  $y^n$  term; the substitution  $z = y^{1-n}$  transforms it into a linear equation.

### 8.2 Solution Method

### Substitution $z = y^{1-n}$

1. Divide by  $y^n$ :  $y^{-n} \frac{dy}{dx} + P(x) y^{1-n} = Q(x)$
2. Let  $z = y^{1-n}$ , so  $\frac{dz}{dx} = (1-n)y^{-n} \frac{dy}{dx}$ ; the equation becomes:  $\frac{1}{1-n} \frac{dz}{dx} + P(x)z = Q(x)$
3. Solve (linear in  $z$ ), then back-substitute.

### 8.3 Example

Solve:  $\frac{dy}{dx} + y = x y^3$

•  $z = y^{-2} \Rightarrow \frac{dz}{dx} - 2z = -2x; \quad \mu = e^{-2x} \Rightarrow z = x + \frac{1}{2} + Ce^{2x}$

$$y = \pm \frac{1}{\sqrt{x + \frac{1}{2} + Ce^{2x}}}$$

## Equations Reducible to Homogeneous Form

### 9.1 Introduction

Consider:

$$\frac{dy}{dx} = \frac{ax + by + c}{dx + ey + f}, \quad a, b, c, d, e, f \in \mathbb{R}$$

If  $c = f = 0$  the equation is already **homogeneous**. Otherwise two cases arise depending on whether the lines  $ax + by + c = 0$  and  $dx + ey + f = 0$  are **intersecting** or **parallel**.

### 9.2 Case 1: Intersecting Lines ( $ae - bd \neq 0$ )

#### Translation Method

1. Solve  $\begin{cases} ax_0 + by_0 + c = 0 \\ dx_0 + ey_0 + f = 0 \end{cases}$  for  $(x_0, y_0)$ .
2. Translate:  $X = x - x_0, Y = y - y_0$ .

3. The equation becomes homogeneous:  $\frac{dY}{dX} = \frac{aX + bY}{dX + eY}$
4. Solve via  $Y = vX$  (separable), then back-substitute.

### 9.2.1 Example

Solve:  $\frac{dy}{dx} = \frac{2x + 3y + 1}{x + y - 1}$

1. System gives  $(x_0, y_0) = (4, -3)$ .
2.  $X = x - 4, Y = y + 3$ :  $\frac{dY}{dX} = \frac{2X + 3Y}{X + Y}$
3. Set  $Y = vX$  and solve the separable equation in  $v$ .

### 9.3 Case 2: Parallel Lines ( $ae - bd = 0$ )

#### Substitution Method

1. Let  $u = ax + by \Rightarrow \frac{du}{dx} = a + b\frac{dy}{dx}$
2. Substitute into the ODE to get a **separable** or **Bernoulli** equation in  $u$ .
3. Solve, then back-substitute.

### 9.3.1 Example

Solve:  $\frac{dy}{dx} = \frac{2x + 4y + 1}{x + 2y + 3}$

1.  $ae - bd = (2)(2) - (4)(1) = 0 \Rightarrow$  parallel.
2.  $u = x + 2y \Rightarrow \frac{du}{dx} = \frac{3u + 5}{u + 3}$
3. Separate variables, integrate, back-substitute  $u = x + 2y$ .

### 9.4 Summary of Cases

Case	Condition	Method
<b>Intersecting</b>	$ae - bd \neq 0$	Translate $\rightarrow$ Homogeneous $\rightarrow$ Separable
<b>Parallel</b>	$ae - bd = 0$	$u = ax + by \rightarrow$ Separable / Bernoulli

## Second-Order Linear Differential Equations

## 10.1 Definition

A **second-order linear DE** has the form:

$$y'' + a(x)y' + b(x)y = f(x)$$

where  $a(x)$ ,  $b(x)$ ,  $f(x)$  are continuous on  $I \subset \mathbb{R}$ .

**Key Concepts:** Homogeneous if  $f(x) = 0$ ; constant coefficients if  $a, b$  are constants; superposition principle applies.

## 10.2 Homogeneous Case — Characteristic Equation

For  $y'' + ay' + by = 0$ , solve  $r^2 + ar + b = 0$ :

Case	Roots	General Solution
Distinct real	$r_1 \neq r_2$	$y = C_1 e^{r_1 x} + C_2 e^{r_2 x}$
Repeated real	$r_1 = r_2$	$y = (C_1 + C_2 x) e^{r_1 x}$
Complex	$\alpha \pm \beta i$	$y = e^{\alpha x} (C_1 \cos \beta x + C_2 \sin \beta x)$

## 10.3 Non-Homogeneous Case

**General Solution:**  $y = y_h + y_p$

Common guesses for  $y_p$  (undetermined coefficients):

- $f(x) = e^{kx}$ : try  $y_p = A e^{kx}$
- $f(x) = \sin(ax)$  or  $\cos(ax)$ : try  $y_p = A \cos(ax) + B \sin(ax)$
- $f(x) =$  polynomial of degree  $n$ : try same-degree polynomial
- **Resonance** (overlap with  $y_h$ ): multiply guess by  $x$

## 10.4 Worked Examples

### 10.4.1 Example 1 — Real Distinct Roots

Solve:  $y'' - 3y' + 2y = 0$

- $r^2 - 3r + 2 = 0 \Rightarrow r_1 = 1, r_2 = 2$

$$y = C_1 e^x + C_2 e^{2x}$$

### 10.4.2 Example 2 — Repeated Root

Solve:  $y'' - 4y' + 4y = 0$

- $r^2 - 4r + 4 = 0 \Rightarrow r_1 = r_2 = 2$

$$y = (C_1 + C_2x)e^{2x}$$

### 10.4.3 Example 3 — Complex Roots

Solve:  $y'' + 4y = 0$

- $r = \pm 2i; \quad \alpha = 0, \beta = 2$

$$y = C_1 \cos(2x) + C_2 \sin(2x)$$

### 10.4.4 Example 4 — Non-Homogeneous (Exponential)

Solve:  $y'' + 2y' + 2y = e^x$

- $r = -1 \pm i; \quad y_h = e^{-x}(C_1 \cos x + C_2 \sin x)$
- $y_p = Ae^x: 5A = 1 \Rightarrow A = \frac{1}{5}$

$$y = e^{-x}(C_1 \cos x + C_2 \sin x) + \frac{1}{5}e^x$$

### 10.4.5 Example 5 — Non-Homogeneous (Polynomial)

Solve:  $y'' - y' - 2y = 4x^2$

- $r = -1, 2; \quad y_h = C_1e^{-x} + C_2e^{2x}$
- $y_p = Ax^2 + Bx + C: A = -2, B = 2, C = -3$

$$y = C_1e^{-x} + C_2e^{2x} - 2x^2 + 2x - 3$$

### 10.4.6 Example 6 — Non-Homogeneous (Resonance)

Solve:  $y'' + y = 2 \sin x$

- $y_h = C_1 \cos x + C_2 \sin x$ ; resonance:  $y_p = x(A \cos x + B \sin x)$
- $A = -1, B = 0$

$$y = C_1 \cos x + C_2 \sin x - x \cos x$$

## Summary of Solution Types

Type	Condition	General Solution
Distinct real roots	$r_1 \neq r_2$	$C_1 e^{r_1 x} + C_2 e^{r_2 x}$
Repeated real root	$r_1 = r_2$	$(C_1 + C_2 x) e^{r_1 x}$
Complex roots	$\alpha \pm \beta i$	$e^{\alpha x} (C_1 \cos \beta x + C_2 \sin \beta x)$
Non-homogeneous	$f(x) \neq 0$	$y = y_h + y_p$

## Linear Independence and the Wronskian

### 12.1 Linear Independence of Solutions

Two solutions  $y_1$  and  $y_2$  of  $y'' + a_1 y' + a_2 y = 0$  are **linearly independent** on  $[a, b]$  if

$$\frac{y_1}{y_2} \neq \text{constant}$$

Otherwise they are **linearly dependent**.

For  $y'' - y = 0$ , the solutions  $e^x, e^{-x}, 3e^x, 5e^{-x}$  satisfy:

- $\frac{3e^x}{e^x} = 3 = \text{const} \Rightarrow 3e^x$  and  $e^x$  are **linearly dependent**.
- $\frac{e^x}{e^{-x}} = e^{2x} \neq \text{const} \Rightarrow e^x$  and  $e^{-x}$  are **linearly independent**.

### 12.2 The Wronskian Determinant

For two functions  $y_1, y_2$ :

$$W(y_1, y_2) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = y_1 y_2' - y_1' y_2$$

For  $n$  solutions the Wronskian generalises to:

$$W = \begin{vmatrix} y_1 & y_2 & \cdots & y_n \\ y_1' & y_2' & \cdots & y_n' \\ \vdots & \vdots & \ddots & \vdots \\ y_1^{(n-1)} & y_2^{(n-1)} & \cdots & y_n^{(n-1)} \end{vmatrix}$$

#### Theorem:

- If  $y_1, y_2$  are linearly dependent then  $W(y_1, y_2) = 0$ .
- If  $W \neq 0$  then the solutions are linearly independent.

### 12.3 Abel's Identity

#### Abel's Identity

Let  $y_1, y_2$  be solutions of  $y'' + P(x)y' + Q(x)y = 0$ . The Wronskian satisfies:

$$W(x) = C e^{-\int P(x) dx}$$

where  $C$  is a constant determined by initial conditions.

### Method of Variation of Parameters

This method finds the particular solution  $y_p$  of a non-homogeneous second-order equation when undetermined coefficients is not applicable.

#### Variation of Parameters

1. Solve the homogeneous equation:  $y_h = C_1 y_1 + C_2 y_2$
2. Compute the Wronskian:  $W = y_1 y_2' - y_2 y_1'$
3. Replace constants by functions:  $y_p = u_1(x) y_1 + u_2(x) y_2$
4. Compute:

$$u_1 = \int \frac{-y_2 f(x)}{W} dx, \quad u_2 = \int \frac{y_1 f(x)}{W} dx$$

5. General solution:  $y = y_h + y_p$

### 13.1 Example

Solve:  $y'' + y = \frac{1}{\cos x}$

1.  $r^2 + 1 = 0 \Rightarrow y_1 = \cos x, y_2 = \sin x$
2.  $W = \cos^2 x + \sin^2 x = 1$
3.  $u_1 = \int \frac{-\sin x}{\cos x} dx = \ln |\cos x|; \quad u_2 = \int 1 dx = x$
4.  $y_p = \ln |\cos x| \cdot \cos x + x \sin x$

$$y = C_1 \cos x + C_2 \sin x + \ln |\cos x| \cos x + x \sin x$$

## Reduction of Order Method

Used when the equation is missing either  $y$  or  $x$ .

### 14.1 Case 1 — $y$ is Missing

The equation contains  $x, y', y''$  but not  $y$ .

#### Substitution $p = y'$

Let  $p = y' \Rightarrow y'' = \frac{dp}{dx}$ . The equation reduces in order from 2 to 1 in  $p$ . Solve for  $p$ , then integrate to find  $y$ .

### 14.2 Case 2 — $x$ is Missing

The equation contains  $y, y', y''$  but not  $x$ .

#### Substitution $p = y'$ , chain rule

Let  $p = y' \Rightarrow y'' = p \frac{dp}{dy}$ . The equation reduces to a first-order ODE in  $p(y)$ .  
Solve for  $p$ , then integrate  $\frac{dy}{dx} = p$  to find  $y$ .

### 14.3 Example

Solve:  $y'' = y$  ( $x$  is missing)

1. Let  $p = y' \Rightarrow p \frac{dp}{dy} = y$
2. Separate and integrate:  $\frac{1}{2}p^2 = \frac{1}{2}y^2 + C_1 \Rightarrow p = \frac{dy}{dx} = \sqrt{y^2 + C_1}$
3. Integrate:  $\int \frac{dy}{\sqrt{y^2 + C_1}} = \int dx \Rightarrow \sinh^{-1}\left(\frac{y}{\sqrt{C_1}}\right) = x + C_2$

## Exercises

### 15.1 Set A — First-Order Equations

1. (Bernoulli) Solve:  $\frac{dy}{dx} + 2y = y^2 e^x$
2. (Bernoulli) Solve:  $\frac{dy}{dx} - y = xy^4$
3. (Reducible, Parallel) Solve:  $\frac{dy}{dx} = \frac{x + 2y - 1}{2x + 4y + 5}$
4. (Reducible, Parallel) Solve:  $\frac{dy}{dx} = \frac{3x - y + 2}{6x - 2y + 1}$
5. (Reducible, Intersecting, IVP) Solve with  $y(0) = 1$ :  $\frac{dy}{dx} = \frac{x - y + 2}{x + y - 4}$

### 15.2 Set B — Second-Order Equations

1. (Undetermined coefficients) Solve:  $y'' + y' + y = \cos x$
2. (Resonance) Solve:  $y'' + 4y = \sin 2x$
3. (Variation of parameters) Solve:  $y'' + y = \tan x$
4. (Reduction of order,  $x$  missing) Solve:  $yy'' = (y')^2$

**Additional Challenge:** Show that the substitution  $u = ax + by + c$  can sometimes reduce the equation directly to a separable form. When does this work?

## Conclusion and Recap

This lecture covered the following solution methods:

- **Linear first-order DEs** — integrating factor method.
- **Bernoulli equations** — substitution  $z = y^{1-n}$ .
- **Equations reducible to homogeneous form** — translation (intersecting lines) or substitution (parallel lines).
- **Linear independence** — Wronskian test and Abel's identity.
- **Variation of parameters** — particular solution for any  $f(x)$ .
- **Reduction of order** — lowers degree when  $y$  or  $x$  is absent.
- **Second-order DEs** — characteristic equation, undetermined coefficients, resonance.

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