

Quiz: Solve the initial value Problem:

$$\begin{cases} y' = y + t + e^t \\ y(0) = 1 \end{cases}$$

Method 1: The general solution is $y = y_h + y_{p_1} + y_{p_2}$ (2)

• y_h is the general solution to $y' = y \Rightarrow y_h = C \cdot e^t$ (2)

• y_{p_1} is a particular solution to $y' = y + t$

$$\text{guess } y_{p_1} = at + b \Rightarrow y'_{p_1} = a \Rightarrow a = at + b + t = (a+1)t + b$$

$$\Rightarrow \begin{cases} a+1=0 \\ b=a \end{cases} \Rightarrow a = -1 = b. \Rightarrow y_{p_1} = -t - 1 \quad (2)$$

• y_{p_2} is a particular solution to $y' = y + e^t$

$$\text{guess } y_{p_2} = a \cdot t \cdot e^t \quad (a \cdot e^t \text{ does not work})$$

$$\Rightarrow y'_{p_2} = a e^t + a t \cdot e^t = a \cdot t \cdot e^t + e^t \Rightarrow a = 1$$

$$\Rightarrow y_{p_2} = t \cdot e^t \quad (2)$$

$$\text{So } y = y_h + y_{p_1} + y_{p_2} = C \cdot e^t - t - 1 + t \cdot e^t$$

$$\text{use initial value: } y(0) = C - 1 = 1 \Rightarrow C = 2. \quad (2)$$

$$\text{So the unique solution is } y(t) = 2 \cdot e^t - t - 1 + t e^t = (t+2)e^t - t - 1.$$

Method 2 (Integrating factor): $y' - y = t + e^t$

$$\mu(t) = e^{\int g(t) dt} = e^{\int (-1) dt} = e^{-t} \quad (2)$$

$$\Rightarrow (e^{-t}y)' = (t + e^t)e^{-t} = t \cdot e^{-t} + 1 \quad (2)$$

$$\Rightarrow e^{-t}y = \int (t \cdot e^{-t} + 1) dt = \int t \cdot e^{-t} dt + t \quad (\text{integration by parts})$$

$$= t - \int t \cdot d(e^{-t}) = t - (t \cdot e^{-t} - \int e^{-t} dt)$$

$$= t - t \cdot e^{-t} + \int e^{-t} dt = t - t \cdot e^{-t} - e^{-t} + C \quad (2)$$

$$\Rightarrow y(t) = C \cdot e^t + t \cdot e^t - t - 1 \quad \text{general solution} \quad (2)$$

$$y(0) = C - 1 = 1 \Rightarrow C = 2 \quad (2)$$

$$\Rightarrow y(t) = 2 \cdot e^t + t \cdot e^t - t - 1 = (t+2)e^t - t - 1$$