

Example :- Find the solution  $y' = -y$ ,  $y(0) = 1$   
 Solution :-

$$y' = -y = f(t, y)$$

$$\therefore f(t, y) = -y$$

$$f(s, \varphi_{j-1}(s)) = -\varphi_{j-1}(s)$$

$$\varphi_j(t) = y_0 + \int_0^t f(s, \varphi_{j-1}(s)) \cdot ds, \quad j = 1, 2, \dots$$

where

$$j = 1$$

$$\varphi_1(t) = y_0 + \int_0^t f(s, \varphi_0(s)) \cdot ds$$

$$\varphi_1(t) = 1 + \int_0^t (-\varphi_0(s)) \cdot ds$$

$$= 1 - \int_0^t ds$$

$$= 1 - [s]_0^t = 1 - t$$

if  $j = 2$

$$\varphi_2(t) = 1 + \int_0^t f(s, \varphi_1(s)) \cdot ds$$

$$= 1 + \int_0^t (-\varphi_1(s)) \cdot ds$$

$$= 1 - \int_0^t (1 - s) \cdot ds$$

$$= 1 - [s - \frac{s^2}{2}]_0^t$$

$$= 1 - (t - \frac{t^2}{2})$$

if  $j = 3$

$$\varphi_3(t) = 1 + \int_0^t f(s, \varphi_2(s)) \cdot ds$$

$$= 1 + \int_0^t (-\varphi_2(s)) \cdot ds$$

$$= 1 - \int_0^t (1 - s + \frac{s^2}{2}) \cdot ds$$

$$= 1 - [s - \frac{s^2}{2} + \frac{s^3}{6}]_0^t$$

$$= 1 - (t - \frac{t^2}{2} + \frac{t^3}{6})$$

$$= 1 - (\frac{t}{1!} - \frac{t^2}{2!} + \frac{t^3}{3!})$$

$$\begin{aligned} \phi_4(t) &= 1 + \int_0^t f(s, \phi_3(s)) ds \\ &= 1 - t + \frac{t^2}{2} - \frac{t^3}{3!} + \frac{t^4}{4!} \end{aligned}$$

$$\phi_k(t) = 1 - \frac{t}{1!} + \frac{t^2}{2!} - \frac{t^3}{3!} + \dots + \frac{(-1)^k t^k}{k!}$$

$$\lim_{k \rightarrow \infty} \phi_k(t) = \sum_{k=0}^{\infty} \frac{(-1)^k t^k}{k!} = e^{-t}$$

$$y' = -y \Rightarrow \frac{dy}{dt} = -y \Rightarrow \frac{dy}{y} = -dt$$

$$\ln y = -t + c$$

$$y = e^{c-t}$$

$$1 = e^c \Rightarrow y = e^{-t}$$

Example 2 -

$$y' = 2x - y/x, \quad y(1) = 2.$$

Solution:  $x_0 = 1, \phi_0 = 2$

$$\phi_j(x) = y_0 + \int_{x_0}^x f(s, \phi_{j-1}(s)) ds$$

$$f(x, y) = y' = 2x - y/x$$

$$f(s, \phi_{j-1}(s)) = 2s - \frac{\phi_{j-1}(s)}{s}$$

$$\phi_j(x) = 2 + \int_1^x \left[ 2s - \frac{\phi_{j-1}(s)}{s} \right] ds$$

$$\begin{aligned} \text{if } j=1, \phi_1(x) &= 2 + \int_1^x \left( 2s - \frac{\phi_0(s)}{s} \right) ds \\ &= 2 + \int_1^x \left( 2s - \frac{2}{s} \right) ds \\ &= 2 + \left[ \frac{2}{2} s^2 - 2 \ln s \right]_1^x \\ &= 2 + \left[ (x^2 - \ln x^2) - (1 - 0) \right] \end{aligned}$$

$$= 2 + x^2 - \ln x^2 - 1$$

$$\phi_1(x) = 1 + x^2 - \ln x^2$$

$$\phi_2(x) = 2 + \int_1^x \left( 2s - \frac{\phi_1(s)}{s} \right) \cdot ds$$

$$= 2 + \int_1^x \left[ 2s - \frac{1+s^2 - \ln s^2}{s} \right] \cdot ds$$

$$= 2 + \int_1^x (2s) \cdot ds - \int_1^x \left( \frac{1}{s} - s - \ln \frac{s^2}{s} \right) \cdot ds$$

$$= 2 + \left[ s^2 \right]_1^x + \left[ -\ln s + \frac{s^2}{2} - (\ln s)^2 \right]_1^x$$

Example:-  $y' = 2$ ,  $y(0) = 0$

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→  $\frac{d}{dx} \int_0^x f(t) dt = f(x)$

Example:- Find the integral equation which equivalent to the I. v. p.  $y'' + \omega^2 y = F(t, y)$

Solution:-

$$y(0) = y_0, \quad y'(0) = z_0.$$

$$y'' + \omega^2 y = 0$$

$$m^2 + \omega^2 = 0 \Rightarrow m_1 = \omega i, \quad m_2 = -\omega i$$

$$y = A \cos \omega t + B \sin \omega t.$$

$$\phi_1(t) = \cos \omega t, \quad \phi_2(t) = \sin \omega t.$$

$$W(\phi_1, \phi_2)(t) = \begin{vmatrix} \cos \omega t & \sin \omega t \\ -\omega \sin \omega t & \omega \cos \omega t \end{vmatrix}$$

$$= \omega \cos^2 \omega t + \omega \sin^2 \omega t = \omega \neq 0$$

$$u_1(t) = \int_0^t \frac{\phi_2(s) \cdot F(s; y)}{a_0(s) W(\phi_1, \phi_2)(s)} \cdot ds$$

$$= - \int_0^b \sin \omega s \cdot f(s, y) \cdot ds = \frac{-1}{\omega} \int_0^b f(s, y) \sin \omega s \cdot ds$$

$$u_2(t) = \int_0^b \frac{\phi_2(s) \cdot f(s, y) \cdot ds}{\omega \phi_2(s) \cdot \omega \phi_2(s)}$$

$$= \int_0^t \cos \omega s \cdot f(s, y) \cdot ds = \frac{1}{\omega} \int_0^t f(s, y) \cdot \cos \omega s \cdot ds$$

$$y_p = u_1(t) + u_2(t) = \frac{-1}{\omega} \int_0^t f(s, y) \cdot \sin \omega s \cdot \cos \omega t \cdot ds$$

$$+ \frac{1}{\omega} \int_0^t f(s, y) \cdot \cos \omega s \cdot \sin \omega t \cdot ds$$

$$y_p = \frac{1}{\omega} \int_0^t f(s, y) \cdot \sin \omega(t-s) \cdot ds$$

$$y = A \cos \omega t + B \sin \omega t + \frac{1}{\omega} \int_0^t f(s, y) \cdot \sin \omega(t-s) \cdot ds$$

Ex 2  $\frac{dy}{dx} = 2x - \frac{y}{x}$

$$\frac{dy}{dx} + \frac{y}{x} = 2x$$

$$I \cdot F = e^{\int \frac{1}{x} dx} = e^{\ln x} = x$$

$$x \cdot \frac{dy}{dx} + \frac{y}{x} \cdot x = 2x^2$$

$$\frac{d}{dx} (x \cdot y) = 2x^2$$

$$d(x \cdot y) = (2x^2) \cdot dx$$

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

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