

System of simultaneous linear equation

Examples: solve the simultaneous equation

$$1- \frac{ds}{dt} + s = e^t \dots\dots\dots (1)$$

$$\frac{dz}{dt} = s \dots\dots\dots (2)$$

Take (1)

$$\frac{ds}{dt} + s = e^t \dots\dots\dots (1) \quad P(t) = 1 \quad Q(t) = e^t$$

$$I(t) = e^{\int P(t)dt} \rightarrow I(t) = e^{\int 1 dt} \rightarrow I(t) = e^t$$

$$I(t).s = \int I(t).Q(t) dt \rightarrow e^t.s = \int e^t.e^t dt$$

$$e^t.s = \int e^{2t} dt \rightarrow e^t.s = \frac{1}{2}e^{2t} + c$$

$$s = \frac{1}{2}e^t + ce^{-t} \dots\dots\dots (3)$$

$$\frac{dz}{dt} = \frac{1}{2}e^t + ce^{-t} \rightarrow dz = \frac{1}{2}e^t + ce^{-t} dt$$

$$\int dz = \int \frac{1}{2}e^t + ce^{-t} dt$$

$$z = \frac{1}{2}e^t - ce^{-t} + c1$$

$$2- rdx - (3r - 2x)dr = 0 \dots\dots\dots (1)$$

$$2r(2rx + 1)dr = dy \dots\dots\dots (2)$$

Take (1)

$$rdx - (3r - 2x)dr = 0 \rightarrow rdx = (3r - 2x)dr$$

$$r \frac{dx}{dr} + 2x = 3r \rightarrow \frac{dx}{dr} + \frac{2}{r} x = 3 \quad P(r) = \frac{2}{r} \quad Q(r) = 3$$

$$I(r) = e^{\int P(r)dr} \rightarrow I(r) = e^{\int \frac{2}{r} dr} \rightarrow I(r) = e^{2\ln(r)} = r^2$$

$$I(r).x = \int I(r).Q(r) dr \rightarrow r^2.x = \int r^2.3 dr$$

$$r^2.x = r^3 + c \rightarrow x = r + cr^{-2} \dots \dots \dots (3)$$

$$2r[2(r + cr^{-2})r + 1]dr = dy$$

$$2r[(2r^2 + 2cr^{-1}) + 1]dr = dy$$

$$\int 4r^3 + 4c + 2r dr = \int dy$$

$$y = r^4 + 4rc + r^2 + c1$$

$$3- \frac{dt}{2t} = \frac{dx}{x-t} = \frac{dy}{x+y}$$

$$\frac{dt}{2t} = \frac{dx}{x-t} \dots \dots \dots (1)$$

$$\frac{dt}{2t} = \frac{dy}{x+y} \dots \dots \dots (2)$$

Take (1)

$$\frac{dt}{2t} = \frac{dx}{x-t} \rightarrow \frac{dx}{dt} = \frac{x-t}{2t} \rightarrow \frac{dx}{dt} = \frac{1}{2t}x - \frac{1}{2}$$

$$\frac{dx}{dt} - \frac{1}{2t}x = -\frac{1}{2} \quad P(t) = \frac{-1}{2t} \quad Q(t) = \frac{-1}{2}$$

$$I(t) = e^{\int P(t)dt} \rightarrow I(t) = e^{\int \frac{-1}{2t} dt} \rightarrow I(t) = t^{\frac{-1}{2}}$$

$$I(t).x = \int I(t).Q(t) dt \rightarrow t^{\frac{-1}{2}}.x = \int t^{\frac{-1}{2}}.\frac{-1}{2} dt$$

$$t^{\frac{-1}{2}}.x = -t^{\frac{1}{2}} + c \rightarrow x = -t + ct^{\frac{1}{2}} \dots \dots \dots (3)$$

$$\frac{dt}{2t} = \frac{dy}{-t+ct^{\frac{1}{2}}+y} \rightarrow \frac{dy}{dt} = \frac{-t+ct^{\frac{1}{2}}+y}{2t}$$

$$\frac{dy}{dt} = \frac{-1}{2} + \frac{c}{2}t^{-\frac{1}{2}} + \frac{y}{2t}$$

$$\frac{dy}{dt} - \frac{y}{2t} = \frac{-1}{2} + \frac{c}{2}t^{-\frac{1}{2}} \quad P(t) = \frac{-1}{2t} \quad Q(t) = \frac{-1}{2} + \frac{c}{2}t^{-\frac{1}{2}}$$

$$I(t) = e^{\int P(t)dt} \rightarrow I(t) = e^{\int \frac{-1}{2t} dt} \rightarrow I(t) = t^{-\frac{1}{2}}$$

$$I(t).y = \int I(t).Q(t) dt \rightarrow t^{-\frac{1}{2}}.y = \int t^{-\frac{1}{2}}.(\frac{-1}{2} + \frac{c}{2}t^{-\frac{1}{2}})dt$$

$$t^{-\frac{1}{2}}.y = \int \frac{-1}{2}t^{-\frac{1}{2}} + \frac{c}{2t} dt \rightarrow t^{-\frac{1}{2}}.y = -t + \frac{c}{2} \ln t + c1$$

$$y = t^{\frac{3}{2}} + \frac{c}{2}t^{\frac{1}{2}} \ln t + c1 t^{\frac{1}{2}}$$

H.W. solve the following simultaneous equation

$$1-- \frac{dx}{dt} + y = x \dots \dots \dots (1)$$

$$\frac{dy}{dt} = 3y \dots \dots \dots (2)$$

$$2-- \frac{dy}{dt} + x^2 = 2t^2 \dots \dots \dots (1)$$

$$2tx dx + (t^2 - x^2)dt = 0 \dots \dots (2)$$

$$3-- \frac{dx}{x} = \frac{dy}{x-y} = dt$$