

## Section 2: Integrating factors

### Section test

1. Which of the following differential equations is **not** linear?

(a)  $\frac{dy}{dx} = 1 - xy$

(b)  $\frac{1}{x} \frac{dy}{dx} - y = x + 1$

(c)  $x \frac{dy}{dx} + y = x - x^2 y$

(d)  $\frac{dy}{dx} + xy^2 = e^x$

2. Which of the following differential equations is an exact differential equation?

(a)  $e^{-x^2} \frac{dy}{dx} - x^2 e^{-x^2} y = x$

(b)  $e^{-x^2} \frac{dy}{dx} + 2xe^{-x^2} y = x$

(c)  $e^{-x^2} \frac{dy}{dx} - 2xe^{-x^2} y = x$

(d)  $e^{-x^2} \frac{dy}{dx} + e^{-x^2} y = x$

3. The general solution of the differential equation

$$\sin x \frac{dy}{dx} + y \cos x = 1$$

is given by

(a)  $y = \frac{x + c}{\sin x}$

(b)  $y = \frac{x + c}{\cos x}$

(c)  $y = \frac{x}{\sin x} + c$

(d)  $y = \frac{x}{\cos x} + c$

Questions 4 and 5 are about the differential equation  $x \frac{dy}{dx} = 2y + x^2$ .

4. The integrating factor for the differential equation is:

(a)  $x^2$

(b)  $\frac{1}{x^2}$

(c)  $-2x$

(d)  $e^{-2x}$

5. The general solution of the differential equation is:

(a)  $y = x^2 \ln|x| + c$

(b)  $y = x^2 \ln|Ax|$

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

(d)  $y = \frac{1}{2} x^4 + c$

Questions 6 and 7 are about the differential equation  $x \frac{dy}{dx} + (x+1)y = x$

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6. The integrating factor for the differential equation is:

- (a)  $e^{\frac{1}{2}x^2+x}$  (b)  $xe^x$   
(c)  $x+e^x$  (d)  $x\ln x$

7. The general solution of the differential equation is:

- (a)  $y = Ae^{-x}$  (b)  $y = 1 - \frac{1}{x} + c$   
(c)  $y = e^{-x} + c$  (d)  $y = 1 - \frac{1}{x} + \frac{c}{x}e^{-x}$

8. The general solution of the differential equation

$$x \frac{dy}{dx} + 3y = x^2$$

is given by:

- (a)  $y = \frac{x}{5} + c$  (b)  $y = x^2 + cx$   
(c)  $y = \frac{x^2}{5} + \frac{c}{x^3}$  (d)  $y = \frac{x^2}{2} + \frac{c}{x}$

9. The particular solution of the differential equation

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

for which  $y = 0$  when  $x = 0$

is given by

- (a)  $y = 1 - e^{-2x}$  (b)  $y = \frac{1}{2}x^2e^{-2x}$   
(c)  $y = \frac{e^{-2x} + 2x - 1}{4}$  (d)  $y = \frac{1 - e^{-2x}}{2}$

10. The particular solution of the differential equation

$$(x^2 + 1) \frac{dy}{dx} + xy = x(x^2 + 1)$$

in the case where  $x = 0$  when  $y = 0$

is given by:

- (a)  $y = \frac{1}{3}(x^2 + 1)^{3/2} - \frac{1}{3}$  (b)  $y = \frac{x^2(x^2 + 2)}{4(x^2 + 1)}$   
(c)  $y = \frac{1}{3}(x^2 + 1) - \frac{1}{3}(x^2 + 1)^{-1/2}$  (d)  $y = \frac{1}{3}(x^2 + 1) + \frac{1}{3}(x^2 + 1)^{1/2}$

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## Solutions to section test

1.  $\frac{dy}{dx} + xy^2 = e^x$  is not linear, since it has a term in  $y^2$ .

2.  $e^{-x^2} \frac{dy}{dx} - 2xe^{-x^2} y = x$  is an exact differential equation, since the derivative of  $e^{-x^2}$  is  $-2xe^{-x^2}$ , and so the differential equation can be written as  $\frac{d}{dx}(e^{-x^2} y) = x$ .

3. This is an exact differential equation.

$$\sin x \frac{dy}{dx} + y \cos x = 1$$

$$\frac{d}{dx}(y \sin x) = 1$$

$$y \sin x = x + c$$

$$y = \frac{x + c}{\sin x}$$

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

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

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

$$\text{Integrating factor} = e^{\int -\frac{2}{x} dx} = e^{-2 \ln x} = e^{\ln x^{-2}} = x^{-2} = \frac{1}{x^2}$$

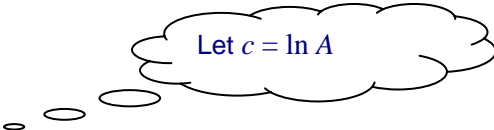
5. Multiplying through by the integrating factor from question 4:

$$\frac{1}{x^2} \frac{dy}{dx} - \frac{2}{x^3} y = \frac{1}{x}$$

$$\frac{d}{dx} \left( \frac{y}{x^2} \right) = \frac{1}{x}$$

$$\frac{y}{x^2} = \ln|x| + c = \ln Ax$$

$$y = x^2 \ln|Ax|$$



Let  $c = \ln A$

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$$6. \quad x \frac{dy}{dx} + (x+1)y = x$$

$$\frac{dy}{dx} + \left(\frac{x+1}{x}\right)y = 1$$

$$\frac{dy}{dx} + \left(1 + \frac{1}{x}\right)y = 1$$

$$\text{Integrating factor} = e^{\int(1+\frac{1}{x})dx} = e^{x+\ln x} = e^x e^{\ln x} = xe^x$$

7. Multiplying through by the integrating factor from Question 6:

$$xe^x \frac{dy}{dx} + e^x(x+1)y = xe^x$$

$$\frac{d}{dx}(xye^x) = xe^x$$

$$xye^x = xe^x - \int e^x dx$$

$$xye^x = xe^x - e^x + c$$

$$y = 1 - \frac{1}{x} + \frac{c}{x}e^{-x}$$



Using integration by parts

$$8. \quad x \frac{dy}{dx} + 3y = x^2$$

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

$$\text{Integrating factor} = e^{\int\frac{3}{x}dx} = e^{3\ln x} = x^3$$

$$x^3 \frac{dy}{dx} + 3x^2y = x^4$$

$$\frac{d}{dx}(x^3y) = x^4$$

$$x^3y = \frac{x^5}{5} + c$$

$$y = \frac{x^2}{5} + \frac{c}{x^3}$$

$$9. \quad \frac{dy}{dx} + 2y = x$$

$$\text{Integrating factor} = e^{\int 2dx} = e^{2x}$$

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

$$\frac{d}{dx}(ye^{2x}) = xe^{2x}$$

$$ye^{2x} = \frac{1}{2}xe^{2x} - \int \frac{1}{2}e^{2x} dx$$

$$ye^{2x} = \frac{1}{2}xe^{2x} - \frac{1}{4}e^{2x} + c$$

$$y = \frac{1}{2}x - \frac{1}{4} + ce^{-2x}$$

$$\text{When } x = 0, y = 0 \Rightarrow 0 = -\frac{1}{4} + c \Rightarrow c = \frac{1}{4}$$

$$y = \frac{1}{2}x - \frac{1}{4} + \frac{1}{4}e^{-2x}$$

$$= \frac{e^{-2x} + 2x - 1}{4}$$

10.  $(x^2 + 1) \frac{dy}{dx} + xy = x(x^2 + 1)$

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

$$\text{Integrating factor} = e^{\int \frac{x}{x^2 + 1} dx} = e^{\frac{1}{2} \ln(x^2 + 1)} = \sqrt{x^2 + 1}$$

$$\sqrt{x^2 + 1} \frac{dy}{dx} + \left( \frac{x}{\sqrt{x^2 + 1}} \right) y = x\sqrt{x^2 + 1}$$

$$\frac{d}{dx}(y\sqrt{x^2 + 1}) = x\sqrt{x^2 + 1}$$

$$y\sqrt{x^2 + 1} = \frac{1}{3}(x^2 + 1)^{3/2} + c$$

$$y = \frac{1}{3}(x^2 + 1) + \frac{c}{\sqrt{x^2 + 1}}$$

$$\text{When } x = 0, y = 0 \Rightarrow 0 = \frac{1}{3} + c \Rightarrow c = -\frac{1}{3}$$

$$y = \frac{1}{3}(x^2 + 1) - \frac{1}{3}(x^2 + 1)^{-1/2}$$