

LINEER DİF. DENKLEMLER

$$a_0(x) \cdot y' + a_1(x) \cdot y = B(x)$$

$$a_0(x) \neq 0$$

$$y' + \underbrace{\frac{a_1(x)}{a_0(x)}}_{p(x)} \cdot y = \underbrace{\frac{B(x)}{a_0(x)}}_{q(x)}$$

$$\Rightarrow y' + p(x) \cdot y = q(x)$$

SABİTİN DEĞİŞİMİ YÖNTEMİ

$q(x) = 0$ ise 2. tarafsız dif. denklem denir.

Nasıl çözülür?

$$y' + p(x) \cdot y = 0$$

$$\frac{dy}{dx} = -p(x) \cdot y$$

$$\frac{dy}{y} = -\int p(x) dx$$

$$\ln y - \ln C = -\int p(x) dx$$

$$\ln \frac{y}{C} = -\int p(x) dx$$

$$\frac{y}{C} = e^{-\int p(x) dx}$$

$$\Rightarrow y = C \cdot e^{-\int p(x) dx}$$

$$y' = C' \cdot e^{-\int p(x) dx} - p(x) \cdot e^{-\int p(x) dx} \cdot C$$

Buradan $y' + p(x) \cdot y = q(x)$ ifadesine ulaşım;

$$\underbrace{C' \cdot e^{-\int p(x) dx}}_{y'} - \underbrace{p(x) \cdot e^{-\int p(x) dx} \cdot C}_{y} + p(x) \cdot \underbrace{C \cdot e^{-\int p(x) dx}}_y = q(x)$$

$$\frac{dC}{dx} \cdot e^{-\int p(x) dx} = q(x)$$

$$\int dC = \int q(x) \cdot e^{\int p(x) dx} \cdot dx$$

$$C(x) = \int q(x) \cdot e^{\int p(x) dx} \cdot dx + K$$

$$y = C \cdot e^{-\int p(x) dx} \text{ idi. Buna göre;}$$

$$y = \left[\int q(x) \cdot e^{\int p(x) dx} \cdot dx + K \right] \cdot e^{-\int p(x) dx}$$

Görel Çözüm.

ÖRNEK

$y' = y \cot x + \sin x$ dif. denkleminin genel çözümünü bulunuz.

$$y' - y \cot x = \sin x$$

Gözüm

$$y' - \cot x \cdot y = \sin x \quad *$$

$$y' - \cot x \cdot y = 0 \quad (y' + p(x)y = 0) \quad \frac{dy}{dx} = y \cot x$$

$$\frac{dy}{dx} = -p(x)y \Rightarrow \frac{dy}{dx} = \cot x \cdot y$$

$$\int \frac{dy}{y} = \int \cot x \, dx = \ln |\sin x|$$

$$\ln y + \ln C = \ln \sin x$$

$$\ln \frac{y}{C} = \ln \sin x$$

$$\frac{y}{C} = \sin x \Rightarrow y = C \sin x \quad *$$

$$\Rightarrow y' = C' \sin x + \cos x \cdot C$$

$$* C' \sin x + \cos x \cdot C - \frac{\cos x}{\sin x} (C \sin x) = \sin x$$

$$C' \sin x = \sin x$$

$$\frac{dC}{dx} = 1$$

$$C(x) = x + K$$

$y = C \sin x$ ifadesinden

$y = (x + K) \sin x$ 'e ulaşılır. Genel Gözüm.

$$y' - y \cot x = 0$$

$$\frac{dy}{dx} = y \cot x$$

$$\frac{dy}{y} = \cot x \, dx$$

$$\int \frac{dy}{y} = \int \cot x \, dx$$

$$\ln y - \ln C = \ln \sin x$$

$$\ln \left(\frac{y}{C} \right) = \ln \sin x$$

$$\frac{y}{C} = \sin x$$

$$y = C \sin x \quad *$$

$$y' = C' \sin x + \cos x$$

$$C' \sin x + \cos x - \frac{\cos x}{\sin x} C \sin x = \sin x$$

ÖRNEK

$x \cdot y' + y = e^{2x} - \sin x$ dif. denkleminin Genel Çözümünü bulunuz.

ÇÖZÜM

$$* y' + \frac{1}{x} \cdot y = \frac{e^{2x} - \sin x}{x}$$

$$y' + p(x)y = 0 \Rightarrow p(x) = \frac{1}{x}$$

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

$$\int \frac{dy}{y} = -\int \frac{1}{x} dx$$

$$\ln y - \ln C = -\ln x$$

$$\boxed{y = \frac{C}{x}}$$

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

$$* \frac{C'x - C}{x^2} + \frac{1}{x} \cdot \frac{C}{x} = \frac{e^{2x} - \sin x}{x}$$

$$C' = e^{2x} - \sin x$$

$$\frac{dc}{dx} = e^{2x} - \sin x$$

$$\int dc = \int e^{2x} - \sin x dx$$

$$\boxed{C(x) = \frac{e^{2x}}{2} + \cos x + K}$$

$$y = \frac{C}{x} \text{ ifadesinden;}$$

$$\boxed{y = \frac{1}{x} \left(\frac{e^{2x}}{2} + \cos x + K \right)}$$

$$y' + \frac{y}{x} = \frac{e^{2x} - \sin x}{x}$$

$$y' + \frac{y}{x} = 0$$

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

$$dy \cdot x = -y dx$$

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

$$\ln y - \ln C = -\ln x$$

$$\frac{y}{C} = \frac{1}{x}$$

$$y \cdot x = C$$

$$y = \frac{C}{x}$$

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

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$$\frac{C'x - C}{x^2} + \frac{C}{x^2} = \frac{e^{2x} - \sin x}{x}$$

$$\frac{C'}{x} = e^{2x} - \sin x$$

$$C' = e^{2x} - \sin x$$

$$C = \frac{e^{2x}}{2} + \cos x + K$$

İNTEGRASYON CARPANI YÖNTEMİ (LINEER DİF. DENKLEM)

$$y' + p(x)y = q(x)$$

$$\frac{dy}{dx} + p(x)y - q(x) = 0$$

$$\underbrace{[p(x)y - q(x)]}_{M(x,y)} dx + \underbrace{dy}_{N(x,y)=1} = 0$$

$$\ln \lambda = \int p(x) dx$$

$$\frac{\partial M}{\partial y} = p(x) \neq \frac{\partial N}{\partial x} = 0$$

$$\ln \lambda = \int \frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} dx = \int \frac{p(x) - 0}{1} dx = \int p(x) dx$$

$$\Rightarrow \lambda = e^{\int p(x) dx}$$

$$\Rightarrow e^{\int p(x) dx} \cdot y' + e^{\int p(x) dx} \cdot p(x) \cdot y = q(x) \cdot e^{\int p(x) dx}$$

$$\Rightarrow \int \frac{d}{dx} (y \cdot e^{\int p(x) dx}) = \int q(x) \cdot e^{\int p(x) dx} dx \quad (\text{değişkenlere ayırtılabilir dif. denklem})$$

ÖRNEK

$$y' = y \cdot \cot x + \sin x \quad \text{dif. denkleminin genel çözümünü bulunuz.}$$

Çözüm

$$* y' - \cot x \cdot y = \sin x \quad (y' + p(x)y = q(x))$$

$$\ln \lambda = -\int \cot x dx$$

$$\ln \lambda = -\ln(\sin x)$$

$$\lambda = \frac{1}{\sin x}$$

$$* \frac{1}{\sin x} \cdot y' - \frac{\cos x}{\sin x} \cdot \frac{1}{\sin x} \cdot y = \sin x \cdot \frac{1}{\sin x}$$

$$\int \frac{d}{dx} \left(\frac{1}{\sin x} \cdot y \right) = \int dx$$

$$\frac{y}{\sin x} = x + C \Rightarrow y = x \cdot \sin x + C \cdot \sin x \quad \text{Genel Çözüm.}$$

ÖRNEK

$x \cdot y' + y = e^{2x} \cdot \sin x$ dif. denkleminin genel çözümünü bulunuz.

Çözüm

$$* y' + \frac{1}{x}y = \frac{e^{2x} \cdot \sin x}{x} \quad (y' + p(x)y = q(x))$$

$$p(x) = \frac{1}{x}$$

$$\ln \lambda = \int \frac{1}{x} dx$$

$$\ln \lambda = \ln x$$

$$\boxed{\lambda = x}$$

$$* x \cdot y' + y = e^{2x} \cdot \sin x$$

$$\int \frac{d}{dx} (xy) = \int e^{2x} \cdot \sin x dx$$

$$xy = \frac{e^{2x}}{2} + \cos x + C$$

$$\boxed{y = \frac{1}{x} \cdot \left(\frac{e^{2x}}{2} + \cos x + C \right)}$$

ÖRNEK

$y' - \frac{1}{1+x}y = (1+x)^2$ dif. denkleminin genel çözümünü bulunuz.

Çözüm

$$p(x) = -\frac{1}{1+x}$$

$$\ln \lambda = -\int \frac{1}{1+x} dx$$

$$\ln \lambda = -\ln(1+x)$$

$$\boxed{\lambda = \frac{1}{1+x}}$$

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

$$\int \frac{d}{dx} \left(\frac{1}{1+x} \cdot y \right) = \int (1+x) dx$$

$$\boxed{\frac{1}{1+x} \cdot y = x + \frac{x^2}{2} + C}$$

Genel Çözüm.

ÖRNEK

$$\frac{dy}{dx} + \frac{2x+1}{x} \cdot y = e^{-2x}$$

diğ. denkleminin genel çözümünü bulunuz.

Çözüm

$$p(x) = \frac{2x+1}{x}$$

$$\ln \lambda = \int \frac{2x+1}{x} dx$$

$$\ln \lambda = 2x + \ln x$$

$$\ln \frac{\lambda}{x} = 2x$$

$$\frac{\lambda}{x} = e^{2x} \Rightarrow \boxed{\lambda = x \cdot e^{2x}}$$

$$\int 2 + \frac{1}{x}$$
$$2x + \ln x = \ln \lambda$$
$$\ln e^{2x} \cdot x = \ln \lambda$$
$$e^{2x} \cdot x = \lambda$$

$$(x \cdot e^{2x})' \cdot y + (x \cdot e^{2x}) \cdot \frac{2x+1}{x} \cdot y = x \cdot e^{2x} \cdot e^{-2x}$$

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

$$\boxed{x \cdot e^{2x} \cdot y = \frac{x^2}{2} + C.} \quad \text{Genel Çözüm.}$$

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

$$\lambda = e^{\int \frac{2x+1}{x} dx}$$

$$2x+1$$

$$\lambda = e^{2x + \ln x} = e^{2x} \cdot e^{\ln x}$$

$$\lambda = e^{2x} \cdot x$$

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

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

LINEER DIF. DENKLEM DÖNÜŞTÜRME

BERNOULLI DIF. DENKLEMİ

$$y' + p(x)y = q(x) \cdot y^n \rightarrow \text{Bu üslü ifadeden arktır.} \quad \begin{pmatrix} n \neq 0 \\ n \neq 1 \end{pmatrix}$$

$$\frac{y'}{y^n} + p(x) \frac{1}{y^{n-1}} = q(x)$$

$$U = \frac{1}{y^{n-1}}$$

değişken değişimi yapılır. Lineer dif. denklem oluşturulur.

ÖRNEK

$y' + y = x \cdot y^3$ dif. denkleminin genel çözümünü bulunuz:

Çözüm

$$\frac{y'}{y^3} + \frac{1}{y^2} = x$$

$$y' y^{-3} + y^{-2} = x$$

$$y^{-2} = z$$

$$-2y^{-3} \cdot y' = z'$$

$$U = y^{-2} \text{ değişken dönüşümü}$$

$$-\frac{z'}{2} + z = x$$

$$u' = -2y^{-3} \cdot y' = -2 \cdot \frac{y'}{y^3}$$

$$\frac{z'}{2} - z = -x$$

$$\Rightarrow -\frac{u'}{2} + u = x$$

$$z' - 2z = -2x$$

$$u' - 2u = -2x \quad (u' + p(x)u = q(x))$$

$$\frac{dz}{dx} - 2z$$

$$\ln \lambda = \int -2 dx$$

$$e^{-2x} \cdot u' - 2e^{-2x} \cdot u = e^{-2x} \cdot (-2x)$$

$$\ln 2 \cdot (\ln 2 - 2x)$$

$$\ln \lambda = -2x$$

$$\lambda = e^{-2x}$$

$$\left\{ \frac{d}{dx} (e^{-2x} u) = -e^{-2x} 2x \right\}$$

$$\frac{z}{2} = e^{2x}$$

$$e^{-2x} u = x \cdot e^{-2x} + \frac{e^{-2x}}{2} + C$$

$$z = C e^{2x}$$

$$\frac{1}{y^2} = x + \frac{1}{2} + C \cdot e^{2x}$$

Genel Çözüm.

ÖRNEK

$x^2 y' = y^2 + 2xy$ d. denkleminin $y(0)=1$ için özel çözümünü bulunuz.

GÖZÜM

$$y' - \frac{2}{x}y = \frac{1}{x^2}y^2$$

$$\frac{y'}{y^2} - \frac{2}{x} \cdot \frac{1}{y} = \frac{1}{x^2}$$

$$u = \frac{1}{y} \Rightarrow u' = -\frac{1}{y^2} \cdot y'$$

$$-u' - \frac{2}{x}u = \frac{1}{x^2} \Rightarrow u' + \frac{2}{x}u = -\frac{1}{x^2} *$$

$$p(x) = \frac{2}{x}$$

$$\ln x = \int \frac{2}{x} dx$$

$$\ln x = 2 \cdot \ln x$$

$$\boxed{\lambda = x^2}$$

$$* x^2 \cdot u' + \frac{2}{x} \cdot u \cdot x^2 = -\frac{1}{x^2} x^2$$

$$\int \frac{d}{dx} (x^2 u) = \int -1 dx$$

$$x^2 \cdot u = -x + C$$

$$\boxed{\frac{1}{y} = -\frac{1}{x} + \frac{C}{x^2}} \text{ Genel Çözüm.}$$

Başlangıç Değer Problemi

$$\begin{matrix} x=0 \\ y=1 \end{matrix} \Rightarrow C=0$$

$$\boxed{x^2 \cdot \frac{1}{y} = -x} \text{ Özel Çözüm}$$

$$\frac{1}{y} z = \frac{2}{3x} + \frac{k}{x^4}$$

$$y' + p(x)y = q(x) \cdot y^n \rightarrow \text{Bernoulli}$$

$$x^2 y' = y^2 + 2xy$$

$$x^2 y' - y^2 = 2xy$$

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

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

$$y' y^{-1} - y \cdot x^{-2} = \frac{2}{x}$$

$$z' = \frac{c' x^4 - 2x^3}{2x^4}$$

$$\begin{matrix} z=y \\ z'=1 \end{matrix}$$

$$y' = \frac{y^2}{x^2} + \frac{2y}{x}$$

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

$$\frac{c' x^4}{2x^4} = \frac{1}{x^2} y' y^{-2} - 2xy^{-1} = \frac{1}{x^2}$$

$$\frac{c'}{2x^4} = \frac{1}{x^2} y$$

$$c' = 2x^2 y$$

$$\frac{2 \cdot \frac{x^3}{3} + k}{x^4}$$

Özellik

$y' - \frac{y}{3x} = y^4 \ln x$ dif. denkleminin genel çözümünü bulunuz.

Çözüm

$$\frac{y'}{y^4} - \frac{1}{y^3} \cdot \frac{1}{3x} = \ln x$$

$$u = \frac{1}{y^3} \Rightarrow u' = -3 \cdot y^{-4} \cdot y' = -3 \cdot \frac{y'}{y^4}$$

$$-\frac{1}{3} u' - \frac{1}{3x} u = \ln x$$

$$* u' + \frac{1}{x} u = -3 \ln x$$

$$p(x) = \frac{1}{x}$$

$$\ln \lambda = \int \frac{1}{x} dx$$

$$\ln \lambda = \ln x$$

$$\boxed{\lambda = x}$$

$$* x \cdot u' + u = x \ln x \cdot (-3)$$

$$\int \frac{d}{dx} (x \cdot u) = \int -3x \ln x dx$$

$$x \cdot u = -3 \left(\ln x \cdot \frac{x^2}{2} - x \right) + C$$

$$\boxed{\frac{1}{y^3} = -\frac{3}{2} \ln x \cdot x + 3 + \frac{C}{x}}$$

ÖRNEK

$x^4 y' + x^3 y = x^{-3} \sin x$ dif. denkleminin ; $y(0)=1$ özel çözümünü bulunuz.

ÇÖZÜM

$$y' + \frac{1}{x} y = x^{-4} y^{-3} \sin x \quad (y' + p(x)y = q(x) \cdot y^n)$$

$$\frac{y'}{y^{-3}} + \frac{1}{x} \cdot \frac{y}{y^{-3}} = x^{-4} \sin x$$

$$u = \frac{y}{y^{-3}} = y^4$$

$$u' = 4 \cdot y^3 \cdot y'$$

$$\frac{u'}{4} + \frac{1}{x} u = x^{-4} \sin x$$

$$* u' + \frac{4}{x} u = 4 \cdot x^{-4} \sin x$$

$$p(x) = \frac{4}{x}$$

$$\ln \lambda = \int \frac{4}{x} dx$$

$$\ln \lambda = 4 \cdot \ln x$$

$$\boxed{\lambda = x^4}$$

$$* (x^4) u' + \cancel{(x^4)} \frac{4}{x} u = 4 \cdot \cancel{x^4} \sin x \cdot \cancel{(x^4)}$$

$$\int \frac{d}{dx} (x^4 u) = \int 4 \sin x dx$$

$$u \cdot x^4 = -4 \cdot \cos x + C$$

$$\boxed{y^4 = \frac{-4 \cdot \cos x + C}{x^4}}$$

Genel Çözüm

$$x=0 ; y=1 \Rightarrow C=4$$

$$\boxed{y^4 = \frac{4(1 - \cos x)}{x^4}}$$

Özel Çözüm

RICCATI DİF. DENKLEMİ

$$y' + p(x)y + q(x)y^2 + r(x) = 0 \quad \text{ve} \quad y_1 \quad \text{özel çözümü verilsin.}$$

Bu dif. denklem iki yolla çözülebilir;

1) $y = y_1 + u \rightarrow$ Bernoulli Dif. Denkleme döner

2) $y = y_1 + \frac{1}{u} \rightarrow$ Lineer Dif. Denkleme döner.

ÖRNEK

$(1+x^3)y' - x^2y + y^2 + 2x = 0$ dif. denkleminin bir özel çözümü $y_1 = -x^2$ olduğuna göre genel çözümü bulunuz.

Çözüm

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

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

$$(1+x^3) \cdot (-2x - \frac{u'}{u^2}) - x^2(-x^2 + \frac{1}{u}) + (-x^2 + \frac{1}{u})^2 + 2x = 0$$

$$(-2x - \frac{u'}{u^2}) - 2x^4 - x^3 \cdot \frac{u'}{u^2} + x^4 - \frac{x^2}{u} + x^4 - 2 \frac{x^2}{u} + \frac{1}{u^2} + 2x = 0$$

$$-\frac{u'}{u^2}(1+x^3) - \frac{3x^2}{u} + \frac{1}{u^2} = 0$$

$$u'(1+x^3) - 3x^2u - 1 = 0$$

$$* u' + \frac{3x^2}{1+x^3} u = \frac{1}{1+x^3} \quad (y' + p(x)y = q(x))$$

$$\ln \lambda = - \int \frac{3x^2}{1+x^3} dx$$

$$\ln \lambda = - \ln(1+x^3)$$

$$\lambda = \frac{1}{1+x^3}$$

$$(1+x^3) \cdot u' + (1+x^3) \cdot \frac{3x^2}{1+x^3} u = 1$$

$$\int \frac{d}{dx} ((1+x^3)u) = \int dx$$

$$(1+x^3)u = x + C$$

$$u = \frac{x+C}{1+x^3} \Rightarrow y = -x^2 + \frac{1+x^3}{x+C} \quad \text{Genel Çözüm.}$$

ÖRNEK

$y' - \frac{y}{x} + 3x^2 = y^2$ dif. denkleminin bir özel çözümü $y = 3x$ olduğuna göre G çözümünü bulunuz.

çözüm

$$y = 3x + \frac{1}{u}$$

$$y' = 3 - \frac{u'}{u^2} \text{ dönüşümü}$$

$$\left(3 - \frac{u'}{u^2}\right) - \frac{1}{x} \left(3x + \frac{1}{u}\right) - \left(3x + \frac{1}{u}\right)^2 = -3x^2$$

$$3 - \frac{u'}{u^2} - 3 - \frac{1}{xu} - 3x^2 - \frac{6x}{u} - \frac{1}{u^2} = -3x^2$$

$$* u' + \frac{6x^2+1}{x} u = -1 \quad (y' + p(x)y = q(x)) \quad (\text{mevcut dif. denklem})$$

$$p(x) = \frac{6x^2+1}{x}$$

$$\ln \lambda = \int \frac{6x^2+1}{x} dx$$

$$\ln \lambda = 3x^2 + \ln x$$

$$\frac{\lambda}{x} = e^{3x^2} \Rightarrow \boxed{\lambda = x \cdot e^{3x^2}}$$

$$\frac{du}{dx} = - \frac{6x^2+1}{x} u$$

$$\frac{du}{u} = - \left(\frac{6x^2+1}{x} \right) dx$$

$$\ln u - \ln c = - \left(3x^2 + \ln x \right)$$

$$\frac{u}{c} = -3x^2 - \ln x$$

$$u = (-3x^2 - \ln x) \cdot c$$

$$\left(6x - \frac{1}{x} \right) c$$

$$* (x \cdot e^{3x^2}) u' + (e^{3x^2}) \left(\frac{6x^2+1}{x} \right) u = -1 \cdot (x \cdot e^{3x^2})$$

$$\int \frac{d}{dx} (x \cdot e^{3x^2} u) = - \int (x \cdot e^{3x^2}) dx$$

$$x \cdot e^{3x^2} u =$$

$$u'x + u = -x - 6ux^2$$

$$u' + \frac{u}{x} = -1 - 6ux$$

$$u' + u \left(\frac{1}{x} + 6x \right) = -1$$