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M. Braun

Differential Equations and Their Applications

An Introduction to
Applied Mathematics

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An Introduction to
Applied Mathematics

3rd Edition



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Preface to the Third Edition

There are three major changes in the Third Edition of *Differential Equations and Their Applications*. First, we have completely rewritten the section on singular solutions of differential equations. A new section, 2.8.1, dealing with Euler equations has been added, and this section is used to motivate a greatly expanded treatment of singular equations in sections 2.8.2 and 2.8.3.

Our second major change is the addition of a new section, 4.9, dealing with bifurcation theory, a subject of much current interest. We felt it desirable to give the reader a brief but nontrivial introduction to this important topic.

Our third major change is in Section 2.6, where we have switched to the metric system of units. This change was requested by many of our readers.

In addition to the above changes, we have updated the material on population models, and have revised the exercises in this section. Minor editorial changes have also been made throughout the text.

New York City
November, 1982

Martin Braun

Preface to the First Edition

This textbook is a unique blend of the theory of differential equations and their exciting application to “real world” problems. First, and foremost, it is a rigorous study of ordinary differential equations and can be fully understood by anyone who has completed one year of calculus. However, in addition to the traditional applications, it also contains many exciting “real life” problems. These applications are completely self contained. First, the problem to be solved is outlined clearly, and one or more differential equations are derived as a model for this problem. These equations are then solved, and the results are compared with real world data. The following applications are covered in this text.

1. In Section 1.3 we prove that the beautiful painting “Disciples of Emmaus” which was bought by the Rembrandt Society of Belgium for \$170,000 was a modern forgery.

2. In Section 1.5 we derive differential equations which govern the population growth of various species, and compare the results predicted by our models with the known values of the populations.

3. In Section 1.6 we derive differential equations which govern the rate at which farmers adopt new innovations. Surprisingly, these same differential equations govern the rate at which technological innovations are adopted in such diverse industries as coal, iron and steel, brewing, and railroads.

4. In Section 1.7 we try to determine whether tightly sealed drums filled with concentrated waste material will crack upon impact with the ocean floor. In this section we also describe several tricks for obtaining information about solutions of a differential equation that cannot be solved explicitly.

5. In Section 2.7 we derive a very simple model of the blood glucose regulatory system and obtain a fairly reliable criterion for the diagnosis of diabetes.

6. Section 4.5 describes two applications of differential equations to arms races and actual combat. In Section 4.5.1 we discuss L. F. Richardson's theory of the escalation of arms races and fit his model to the arms race which led eventually to World War I. This section also provides the reader with a concrete feeling for the concept of stability. In Section 4.5.2 we derive two Lanchestrian combat models, and fit one of these models, with astonishing accuracy, to the battle of Iwo Jima in World War II.

7. In Section 4.10 we show why the predator portion (sharks, skates, rays, etc.) of all fish caught in the port of Fiume, Italy rose dramatically during the years of World War I. The theory we develop here also has a spectacular application to the spraying of insecticides.

8. In Section 4.11 we derive the "principle of competitive exclusion," which states, essentially, that no two species can earn their living in an identical manner.

9. In Section 4.12 we study a system of differential equations which govern the spread of epidemics in a population. This model enables us to prove the famous "threshold theorem of epidemiology," which states that an epidemic will occur only if the number of people susceptible to the disease exceeds a certain threshold value. We also compare the predictions of our model with data from an actual plague in Bombay.

10. In Section 4.13 we derive a model for the spread of gonorrhea and prove that either this disease dies out, or else the number of people who have gonorrhea will ultimately approach a fixed value.

This textbook also contains the following important, and often unique features.

1. In Section 1.10 we give a complete proof of the existence-uniqueness theorem for solutions of first-order equations. Our proof is based on the method of Picard iterates, and can be fully understood by anyone who has completed one year of calculus.

2. In Section 1.11 we show how to solve equations by iteration. This section has the added advantage of reinforcing the reader's understanding of the proof of the existence-uniqueness theorem.

3. Complete Fortran and APL programs are given for every computer example in the text. Computer problems appear in Sections 1.13-1.17, which deal with numerical approximations of solutions of differential equations; in Section 1.11, which deals with solving the equations $x=f(x)$ and $g(x)=0$; and in Section 2.8, where we show how to obtain a power-series solution of a differential equation even though we cannot explicitly solve the recurrence formula for the coefficients.

4. A self-contained introduction to the computing language APL is presented in Appendix C. Using this appendix we have been able to teach our students APL in just two lectures.

Preface to the First Edition

5. Modesty aside, Section 2.12 contains an absolutely super and unique treatment of the Dirac delta function. We are very proud of this section because it eliminates all the ambiguities which are inherent in the traditional exposition of this topic.

6. All the linear algebra pertinent to the study of systems of equations is presented in Sections 3.1–3.7. One advantage of our approach is that the reader gets a concrete feeling for the very important but extremely abstract properties of linear independence, spanning, and dimension. Indeed, many linear algebra students sit in on our course to find out what's really going on in their course.

Differential Equations and Their Applications can be used for a one- or two-semester course in ordinary differential equations. It is geared to the student who has completed two semesters of calculus. Traditionally, most authors present a "suggested syllabus" for their textbook. We will not do so here, though, since there are already more than twenty different syllabi in use. Suffice it to say that this text can be used for a wide variety of courses in ordinary differential equations.

I greatly appreciate the help of the following people in the preparation of this manuscript: Douglas Reber who wrote the Fortran programs, Eleanor Addison who drew the original figures, and Kate MacDougall, Sandra Spinacci, and Miriam Green who typed portions of this manuscript.

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New York City
July, 1976

Martin Braun

Contents

125	2.1 Algebraic properties of solutions	1
136	2.2 Linear equations with constant coefficients	2
139	2.2.1 Complex roots	11
143	2.2.2 Equal roots; reduction of order	20
149	2.3 The nonhomogeneous equation	26
151	2.4 The method of variation of parameters	39
152	2.5 The method of undetermined coefficients	46
163	2.6 Mechanical vibrations	52
171	2.6.1 The Tacoma Bridge disaster	58
173	2.6.2 Electrical networks	67
176	2.7 A model for the detection of diabetes	81
183	2.8 Series solutions	87
190	2.8.1 Singular points; Euler equations	91
201	2.8.2 Regular singular points; the method of Frobenius	95
217	2.8.3 Equal roots and roots differing by an integer	100
223	2.9 The method of Laplace transforms	106
231	2.10 Some useful properties of Laplace transforms	108
236	2.11 Differential equations with discontinuous right-hand sides	111
241	2.12 The Dirac delta function	115
249	2.13 The convolution integral	
252	2.14 The method of elimination for systems	
257	2.15 Higher-order equations	
Chapter 1		
First-order differential equations		
1.1	Introduction	1
1.2	First-order linear differential equations	2
1.3	The Van Meegeren art forgeries	11
1.4	Separable equations	20
1.5	Population models	26
1.6	The spread of technological innovations	39
1.7	An atomic waste disposal problem	46
1.8	The dynamics of tumor growth, mixing problems, and orthogonal trajectories	52
1.9	Exact equations, and why we cannot solve very many differential equations	58
1.10	The existence-uniqueness theorem; Picard iteration	67
1.11	Finding roots of equations by iteration	81
1.11.1	Newton's method	87
1.12	Difference equations, and how to compute the interest due on your student loans	91
1.13	Numerical approximations; Euler's method	95
1.13.1	Error analysis for Euler's method	100
1.14	The three term Taylor series method	106
1.15	An improved Euler method	108
1.16	The Runge-Kutta method	111
1.17	What to do in practice	115

Contents

Chapter 2

Second-order linear differential equations 125

2.1 Algebraic properties of solutions	125
2.2 Linear equations with constant coefficients	136
2.2.1 Complex roots	139
2.2.2 Equal roots; reduction of order	143
2.3 The nonhomogeneous equation	149
2.4 The method of variation of parameters	151
2.5 The method of judicious guessing	155
2.6 Mechanical vibrations	163
2.6.1 The Tacoma Bridge disaster	171
2.6.2 Electrical networks	173
2.7 A model for the detection of diabetes	176
2.8 Series solutions	183
2.8.1 Singular points; Euler equations	196
2.8.2 Regular singular points; the method of Frobenius	201
2.8.3 Equal roots, and roots differing by an integer	217
2.9 The method of Laplace transforms	223
2.10 Some useful properties of Laplace transforms	231
2.11 Differential equations with discontinuous right-hand sides	236
2.12 The Dirac delta function	241
2.13 The convolution integral	249
2.14 The method of elimination for systems	255
2.15 Higher-order equations	257

Chapter 3

Systems of differential equations 262

3.1 Algebraic properties of solutions of linear systems	262
3.2 Vector spaces	271
3.3 Dimension of a vector space	277
3.4 Applications of linear algebra to differential equations	289
3.5 The theory of determinants	295
3.6 Solutions of simultaneous linear equations	308
3.7 Linear transformations	318
3.8 The eigenvalue-eigenvector method of finding solutions	331
3.9 Complex roots	339
3.10 Equal roots	343
3.11 Fundamental matrix solutions; e^{At}	353
3.12 The nonhomogeneous equation; variation of parameters	358
3.13 Solving systems by Laplace transforms	366

Chapter 4

Qualitative theory of differential equations 370

4.1 Introduction	370
4.2 Stability of linear systems	376

4.3	Stability of equilibrium solutions	383
4.4	The phase-plane	392
4.5	Mathematical theories of war	396
4.5.1	L. F. Richardson's theory of conflict	396
4.5.2	Lanchester's combat models and the battle of Iwo Jima	403
4.6	Qualitative properties of orbits	412
4.7	Phase portraits of linear systems	416
4.8	Long time behavior of solutions; the Poincaré-Bendixson Theorem	426
4.9	Introduction to bifurcation theory	435
4.10	Predator-prey problems; or why the percentage of sharks caught in the Mediterranean Sea rose dramatically during World War I	441
4.11	The principle of competitive exclusion in population biology	449
4.12	The Threshold Theorem of epidemiology	456
4.13	A model for the spread of gonorrhea	463
Chapter 5		
	Separation of variables and Fourier series	474
5.1	Two point boundary-value problems	474
5.2	Introduction to partial differential equations	479
5.3	The heat equation; separation of variables	481
5.4	Fourier series	485
5.5	Even and odd functions	491
5.6	Return to the heat equation	496
5.7	The wave equation	501
5.8	Laplace's equation	506
Appendix A		
	Some simple facts concerning functions of several variables	512
Appendix B		
	Sequences and series	514
Appendix C		
	Introduction to APL	516
	Answers to odd-numbered exercises	526
	Index	543

First-order differential equations

1

1.1 Introduction

This book is a study of differential equations and their applications. A differential equation is a relationship between a function of time and its derivatives. The equations

$$\frac{dy}{dt} = 3y^2 \sin(t+y) \quad (\text{i})$$

and

$$\frac{d^3y}{dt^3} = e^{-y} + t + \frac{d^2y}{dt^2} \quad (\text{ii})$$

are both examples of differential equations. The order of a differential equation is the order of the highest derivative of the function y that appears in the equation. Thus (i) is a first-order differential equation and (ii) is a third-order differential equation. By a solution of a differential equation we will mean a continuous function $y(t)$ which together with its derivatives satisfies the relationship. For example, the function

$$y(t) = 2 \sin t - \frac{1}{3} \cos 2t$$

is a solution of the second-order differential equation

$$\frac{d^2y}{dt^2} + y = \cos 2t$$

since

$$\begin{aligned} \frac{d^2}{dt^2} \left(2 \sin t - \frac{1}{3} \cos 2t \right) + \left(2 \sin t - \frac{1}{3} \cos 2t \right) \\ = (-2 \sin t + \frac{4}{3} \cos 2t) + 2 \sin t - \frac{1}{3} \cos 2t = \cos 2t. \end{aligned}$$

1. First-order differential equations

Differential equations appear naturally in many areas of science and the humanities. In this book, we will present serious discussions of the applications of differential equations to such diverse and fascinating problems as the detection of art forgeries, the diagnosis of diabetes, the increase in the percentage of sharks present in the Mediterranean Sea during World War I, and the spread of gonorrhea. Our purpose is to show how researchers have used differential equations to solve, or try to solve, *real life* problems. And while we will discuss some of the great success stories of differential equations, we will also point out their limitations and document some of their failures.

1.2 First-order linear differential equations

We begin by studying first-order differential equations and we will assume that our equation is, or can be put, in the form

$$\frac{dy}{dt} = f(t, y). \quad (1)$$

The problem before us is this: Given $f(t, y)$ find all functions $y(t)$ which satisfy the differential equation (1). We approach this problem in the following manner. A fundamental principle of mathematics is that the way to solve a new problem is to reduce it, in some manner, to a problem that we have already solved. In practice this usually entails successively simplifying the problem until it resembles one we have already solved. Since we are presently in the business of solving differential equations, it is advisable for us to take inventory and list all the differential equations we can solve. If we assume that our mathematical background consists of just elementary calculus then the very sad fact is that the only first-order differential equation we can solve at present is

$$\frac{dy}{dt} = g(t) \quad (2)$$

where g is any integrable function of time. To solve Equation (2) simply integrate both sides with respect to t , which yields

$$y(t) = \int g(t) dt + c.$$

Here c is an arbitrary constant of integration, and by $\int g(t) dt$ we mean an anti-derivative of g , that is, a function whose derivative is g . Thus, to solve any other differential equation we must somehow reduce it to the form (2). As we will see in Section 1.9, this is impossible to do in most cases. Hence, we will not be able, without the aid of a computer, to solve most differential equations. It stands to reason, therefore, that to find those differential equations that we *can* solve, we should start with very simple equations

1.2 First-order linear differential equations

and not ones like

$$\frac{dy}{dt} = e^{\sin(t - 37\sqrt{|y|})}$$

(which incidentally, cannot be solved exactly). Experience has taught us that the “simplest” equations are those which are *linear* in the dependent variable y .

Definition. The general first-order linear differential equation is

$$\frac{dy}{dt} + a(t)y = b(t). \quad (3)$$

Unless otherwise stated, the functions $a(t)$ and $b(t)$ are assumed to be continuous functions of time. We single out this equation and call it linear because the dependent variable y appears by itself, that is, no terms such as e^{-y} , y^3 or $\sin y$ etc. appear in the equation. For example $dy/dt = y^2 + \sin t$ and $dy/dt = \cos y + t$ are both *nonlinear* equations because of the y^2 and $\cos y$ terms respectively.

Now it is not immediately apparent how to solve Equation (3). Thus, we simplify it even further by setting $b(t) = 0$.

Definition. The equation

$$\frac{dy}{dt} + a(t)y = 0 \quad (4)$$

is called the *homogeneous* first-order linear differential equation, and Equation (3) is called the *nonhomogeneous* first-order linear differential equation for $b(t)$ not identically zero.

Fortunately, the homogeneous equation (4) can be solved quite easily. First, divide both sides of the equation by y and rewrite it in the form

$$\frac{dy}{dt} \frac{1}{y} = -a(t).$$

Second, observe that

$$\frac{dy}{dt} \frac{1}{y} \equiv \frac{d}{dt} \ln|y(t)|$$

where by $\ln|y(t)|$ we mean the natural logarithm of $|y(t)|$. Hence Equation (4) can be written in the form

$$\frac{d}{dt} \ln|y(t)| = -a(t). \quad (5)$$

1 First-order differential equations

But this is Equation (2) "essentially" since we can integrate both sides of (5) to obtain that

$$\ln|y(t)| = - \int a(t) dt + c_1$$

where c_1 is an arbitrary constant of integration. Taking exponentials of both sides yields

$$|y(t)| = \exp\left(- \int a(t) dt + c_1\right) = c \exp\left(- \int a(t) dt\right)$$

or

$$\left| y(t) \exp\left(\int a(t) dt\right) \right| = c. \quad (6)$$

Now, $y(t) \exp\left(\int a(t) dt\right)$ is a continuous function of time and Equation (6) states that its absolute value is constant. But if the absolute value of a continuous function $g(t)$ is constant then g itself must be constant. To prove this observe that if g is not constant, then there exist two different times t_1 and t_2 for which $g(t_1) = c$ and $g(t_2) = -c$. By the intermediate value theorem of calculus g must achieve all values between $-c$ and $+c$ which is impossible if $|g(t)| = c$. Hence, we obtain the equation $y(t) \exp\left(\int a(t) dt\right) = c$ or

$$y(t) = c \exp\left(- \int a(t) dt\right). \quad (7)$$

Equation (7) is said to be the *general solution* of the homogeneous equation since every solution of (4) must be of this form. Observe that an arbitrary constant c appears in (7). This should not be too surprising. Indeed, we will always expect an arbitrary constant to appear in the general solution of any first-order differential equation. To wit, if we are given dy/dt and we want to recover $y(t)$, then we must perform an integration, and this, of necessity, yields an arbitrary constant. Observe also that Equation (4) has infinitely many solutions; for each value of c we obtain a distinct solution $y(t)$.

Example 1. Find the general solution of the equation $(dy/dt) + 2ty = 0$.

Solution. Here $a(t) = 2t$ so that $y(t) = c \exp\left(- \int 2t dt\right) = c e^{-t^2}$.

Example 2. Determine the behavior, as $t \rightarrow \infty$, of all solutions of the equation $(dy/dt) + ay = 0$, a a constant.

Solution. The general solution is $y(t) = c \exp\left(- \int a dt\right) = c e^{-at}$. Hence if $a < 0$, all solutions, with the exception of $y = 0$, approach infinity, and if $a > 0$, all solutions approach zero as $t \rightarrow \infty$.

1.2 First-order linear differential equations

In applications, we are usually not interested in all solutions of (4). Rather, we are looking for the *specific* solution $y(t)$ which at some initial time t_0 has the value y_0 . Thus, we want to determine a function $y(t)$ such that

$$\frac{dy}{dt} + a(t)y = 0, \quad y(t_0) = y_0. \quad (8)$$

Equation (8) is referred to as an initial-value problem for the obvious reason that of the totality of all solutions of the differential equation, we are looking for the one solution which initially (at time t_0) has the value y_0 . To find this solution we integrate both sides of (5) between t_0 and t . Thus

$$\int_{t_0}^t \frac{d}{ds} \ln|y(s)| ds = - \int_{t_0}^t a(s) ds$$

and, therefore

$$\ln|y(t)| - \ln|y(t_0)| = \ln \left| \frac{y(t)}{y(t_0)} \right| = - \int_{t_0}^t a(s) ds.$$

Taking exponentials of both sides of this equation we obtain that

$$\left| \frac{y(t)}{y(t_0)} \right| = \exp \left(- \int_{t_0}^t a(s) ds \right)$$

or

$$\left| \frac{y(t)}{y(t_0)} \exp \left(\int_{t_0}^t a(s) ds \right) \right| = 1.$$

The function inside the absolute value sign is a continuous function of time. Thus, by the argument given previously, it is either identically $+1$ or identically -1 . To determine which one it is, evaluate it at the point t_0 ; since

$$\frac{y(t_0)}{y(t_0)} \exp \left(\int_{t_0}^{t_0} a(s) ds \right) = 1$$

we see that

$$\frac{y(t)}{y(t_0)} \exp \left(\int_{t_0}^t a(s) ds \right) = 1.$$

Hence

$$y(t) = y(t_0) \exp \left(- \int_{t_0}^t a(s) ds \right) = y_0 \exp \left(- \int_{t_0}^t a(s) ds \right).$$

1 First-order differential equations

Example 3. Find the solution of the initial-value problem

$$\frac{dy}{dt} + (\sin t)y = 0, \quad y(0) = \frac{3}{2}.$$

Solution. Here $a(t) = \sin t$ so that

$$y(t) = \frac{3}{2} \exp\left(-\int_0^t \sin s \, ds\right) = \frac{3}{2} e^{(\cos t) - 1}.$$

Example 4. Find the solution of the initial-value problem

$$\frac{dy}{dt} + e^t y = 0, \quad y(1) = 2.$$

Solution. Here $a(t) = e^t$ so that

$$y(t) = 2 \exp\left(-\int_1^t e^s \, ds\right).$$

Now, at first glance this problem would seem to present a very serious difficulty in that we cannot integrate the function e^{s^2} directly. However, this solution is equally as valid and equally as useful as the solution to Example 3. The reason for this is twofold. First, there are very simple numerical schemes to evaluate the above integral to any degree of accuracy with the aid of a computer. Second, even though the solution to Example 3 is given explicitly, we still cannot evaluate it at any time t without the aid of a table of trigonometric functions and some sort of calculating aid, such as a slide rule, electronic calculator or digital computer.

We return now to the nonhomogeneous equation

$$\frac{dy}{dt} + a(t)y = b(t).$$

It should be clear from our analysis of the homogeneous equation that the way to solve the nonhomogeneous equation is to express it in the form

$$\frac{d}{dt}(\text{"something"}) = b(t)$$

and then to integrate both sides to solve for "something". However, the expression $(dy/dt) + a(t)y$ does not appear to be the derivative of some simple expression. The next logical step in our analysis therefore should be the following: Can we make the left hand side of the equation to be d/dt of "something"? More precisely, we can multiply both sides of (3) by any continuous function $\mu(t)$ to obtain the equivalent equation

$$\mu(t) \frac{dy}{dt} + a(t) \mu(t)y = \mu(t)b(t). \quad (9)$$

(By equivalent equations we mean that every solution of (9) is a solution of (3) and vice-versa.) Thus, can we *choose* $\mu(t)$ so that $\mu(t)(dy/dt) + a(t)\mu(t)y$ is the derivative of some simple expression? The answer to this question is yes, and is obtained by observing that

$$\frac{d}{dt} \mu(t)y = \mu(t) \frac{dy}{dt} + \frac{d\mu}{dt} y.$$

Hence, $\mu(t)(dy/dt) + a(t)\mu(t)y$ will be equal to the derivative of $\mu(t)y$ if and only if $d\mu(t)/dt = a(t)\mu(t)$. But this is a first-order linear homogeneous equation for $\mu(t)$, i.e. $(d\mu/dt) - a(t)\mu = 0$ which we already know how to solve, and since we only need one such function $\mu(t)$ we set the constant c in (7) equal to one and take

$$\mu(t) = \exp\left(\int a(t) dt\right).$$

For this $\mu(t)$, Equation (9) can be written as

$$\frac{d}{dt} \mu(t)y = \mu(t)b(t). \quad (10)$$

To obtain the general solution of the nonhomogeneous equation (3), that is, to find all solutions of the nonhomogeneous equation, we take the indefinite integral (anti-derivative) of both sides of (10) which yields

$$\mu(t)y = \int \mu(t)b(t) dt + c$$

or

$$y = \frac{1}{\mu(t)} \left(\int \mu(t)b(t) dt + c \right) = \exp\left(-\int a(t) dt\right) \left(\int \mu(t)b(t) dt + c \right). \quad (11)$$

Alternately, if we are interested in the specific solution of (3) satisfying the initial condition $y(t_0) = y_0$, that is, if we want to solve the initial-value problem

$$\frac{dy}{dt} + a(t)y = b(t), \quad y(t_0) = y_0$$

then we can take the definite integral of both sides of (10) between t_0 and t to obtain that

$$\mu(t)y - \mu(t_0)y_0 = \int_{t_0}^t \mu(s)b(s) ds$$

or

$$y = \frac{1}{\mu(t)} \left(\mu(t_0)y_0 + \int_{t_0}^t \mu(s)b(s) ds \right). \quad (12)$$

Remark 1. Notice how we used our knowledge of the solution of the homogeneous equation to find the function $\mu(t)$ which enables us to solve the nonhomogeneous equation. This is an excellent illustration of how we use our knowledge of the solution of a simpler problem to solve a harder problem.