

Solve the initial-value problem.¹

$$xy' + y = x \ln(x), \quad y(1) = 0$$

We want to solve the first-order linear differential equation (FOLDE)

$$xy' + y = x \ln(x)$$

with the initial condition $y(1) = 0$. The function for which we wish to solve is y and the independent variable is x . Also, $\ln(x)$ imposes the condition $x > 0$ upon the independent variable.

We want to write the FOLDE in the form

$$\begin{aligned} \frac{dy}{dx} + P(x)y &= Q(x) \\ xy' + y &= x \ln(x) \\ y' + \frac{1}{x}y &= \ln(x) \end{aligned}$$

The integrating factor is

$$\begin{aligned} \text{int. factor} &= e^{\int \frac{1}{x} dx} \\ &= e^{\ln|x|} \end{aligned}$$

but since we know $x > 0$

$$\begin{aligned} &= e^{\ln(x)} \\ &= x \end{aligned}$$

Multiplying our FOLDE by this integrating factor, we get

$$xy' + y = x \ln(x)$$

So

$$(xy)' = x \ln(x)$$

and we integrate

$$\begin{aligned} \int (xy)' dx &= \int x \ln(x) dx \\ xy &= \frac{1}{2}x^2 \ln(x) - \frac{1}{4}x^2 + C_2 \\ y &= \frac{1}{2}x \ln(x) - \frac{1}{4}x + \frac{C_2}{x} \end{aligned}$$

From $y(1) = 0$, we know $x = 1$, then $y = 0$. Substituting,

$$\begin{aligned} 0 &= \frac{1}{2} \cdot 1 \cdot \ln(1) - \frac{1}{4} \cdot 1 + \frac{C_2}{1} \\ 0 &= -\frac{1}{4} + C_2 \\ C_2 &= \frac{1}{4} \end{aligned}$$

Thus, the particular solution to $xy' + y = x \ln(x)$, $y(1) = 0$ is

$$y = \frac{1}{2}x \ln(x) - \frac{1}{4}x + \frac{1}{4x}$$

Integration by parts:

$$\int x \ln(x) dx$$

Let $u = \ln(x)$, so $dv = x dx$.

Then $du = \frac{1}{x} dx$ and $v = \frac{x^2}{2}$.

$$\begin{aligned} &= \frac{1}{2}x^2 \ln(x) - \int \frac{x^2}{2} \cdot \frac{1}{x} dx \\ &= \frac{1}{2}x^2 \ln(x) - \frac{1}{2} \int x dx \\ &= \frac{1}{2}x^2 \ln(x) - \left(\frac{1}{2} \cdot \frac{x^2}{2} + C_1 \right) \\ &= \frac{1}{2}x^2 \ln(x) - \frac{1}{4}x^2 + C_2 \end{aligned}$$

¹Stewart, *Calculus, Early Transcendentals*, p. 625, #18.