

Ex (separable equation) Solve $y' = xy^2 + 2xy$

Solution: $y' = xy^2 + 2xy$

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

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

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

$= y(y+2)$

$$\frac{A}{y} + \frac{B}{y+2} = \frac{1}{y(y+2)}$$

$$A = 1/2 \quad B = -1/2$$

$$\frac{1/2}{y} - \frac{1/2}{y+2}$$

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

$$\frac{1}{2} \int \left(\frac{1}{y} - \frac{1}{y+2} \right) dy = \frac{x^2}{2} + c_1$$

$$\frac{1}{2} (\ln|y| - \ln|y+2|) + c_2 = \frac{x^2}{2} + c_1$$

$$\ln|y| - \ln|y+2| = x^2 + c_3$$

$$\ln \left| \frac{y}{y+2} \right| = x^2 + c_3$$

$$\frac{y}{y+2} = e^{x^2 + c_3}$$

$$\frac{y}{y+2} = e^{x^2} \cdot (e^{c_3})^c$$

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

Ex (seperable equation) solve $4xydx + (x^2+1)dy=0$

Solution:
$$\frac{4xydx}{y(x^2+1)} + \frac{(x^2+1)dy}{y(x^2+1)} = \frac{0}{y(x^2+1)}$$

$$\Rightarrow \frac{4x}{x^2+1} dx + \frac{1}{y} dy = 0$$

$$\int \frac{4x}{x^2+1} dx + \int \frac{1}{y} dy = \int 0$$

Let $x^2+1=u$

$$2x dx = du$$

$$4x dx = 2du$$

$$\Rightarrow \int \frac{2du}{u} + \int \frac{1}{y} dy = \int 0$$

$$2 \ln|u| + \ln|y| = \ln|c_1|$$

$$2 \ln|x^2+1| + \ln|y| = \ln|c_1|$$

$$\ln|y| = \ln|c_1| - \ln|(x^2+1)^2|$$

$$\ln|y| = \ln \left| \frac{c_1}{(x^2+1)^2} \right|$$

$$y = \frac{c_1}{(x^2+1)^2} //$$

Ex (separable equation) solve $x(1+y^2) + y(1+x^2)y' = 0$

Solution:
$$\frac{x(1+y^2) + y(1+x^2)y'}{(1+x^2)(1+y^2)} = 0$$

$$\Rightarrow \frac{x}{1+x^2} + \frac{y}{1+y^2} \frac{dy}{dx} = 0$$

$$\Rightarrow dx \left(\frac{x}{1+x^2} + \frac{y}{1+y^2} \frac{dy}{dx} \right) = dx(0)$$

$$\Rightarrow \frac{x}{1+x^2} dx + \frac{y}{1+y^2} dy = 0$$

$$\Rightarrow \int \frac{x}{1+x^2} dx + \int \frac{y}{1+y^2} dy = \int 0$$

Let $1+x^2 = u$

$$2x dx = du$$

$$x dx = \frac{du}{2}$$

$1+y^2 = v$

$$2y dy = dv$$

$$y dy = \frac{dv}{2}$$

$$\Rightarrow \int \frac{1}{2} du \cdot \frac{1}{u} + \int \frac{1}{2} dv \cdot \frac{1}{v} = \int 0$$

$$\frac{1}{2} \ln|u| + \frac{1}{2} \ln|v| = c_1$$

$$\ln|u| + \ln|v| = c_2$$

$$\ln|1+x^2| + \ln|1+y^2| = c_2$$

$$\ln|(1+x^2)(1+y^2)| = c_2$$

$$(1+x^2)(1+y^2) = (e^{c_2})^c$$

$$1+y^2 = \frac{c}{1+x^2} \Rightarrow y = \sqrt{\frac{c}{1+x^2} - 1} //$$

Ex: (separable equation) Solve $e^x dx - (1+e^x)y dy = 0$, $y(0) = 1$

Solution: $\frac{e^x dx}{1+e^x} - \frac{(1+e^x)y dy}{1+e^x} = 0$

$$\frac{e^x}{1+e^x} dx - y dy = 0$$

$$\int \frac{e^x}{1+e^x} dx - \int y dy = \int 0$$

Let $1+e^x = u$

$$e^x dx = du$$

$$\int \frac{du}{u} - \int y dy = \int 0$$

$$\ln|u| - \frac{y^2}{2} = c_1$$

$$\ln|1+e^x| - \frac{y^2}{2} = c_1$$

$$\frac{y^2}{2} = \ln|1+e^x| + c_2$$

$$y^2 = 2\ln|1+e^x| + (2c_2)^{c_3}$$

$$y^2 = 2\ln|1+e^x| + c_3$$

$$y(0) = 1 \Rightarrow 1 = 2\ln(1+e^0) + c_3 \Rightarrow c_3 = 1 - 2\ln 2$$

$$\Rightarrow y^2 = 2\ln|1+e^x| + 1 - 2\ln 2$$

$$y = \sqrt{2\ln|1+e^x| + 1 - 2\ln 2} //$$

Ex: (exact dif. equation) $\underbrace{(y \cos x + 2xe^y)}_M dx + \underbrace{(y \sin x + x^2 e^y - 1)}_N dy = 0$

Solution: If $\underbrace{\frac{\partial M}{\partial y}}_{M_y} = \underbrace{\frac{\partial N}{\partial x}}_{N_x}$ then it is exact dif. equation

$$\begin{aligned} M_y &= \cos x + 2xe^y \\ N_x &= \cos x + 2xe^y \end{aligned} \left. \vphantom{\begin{aligned} M_y &= \cos x + 2xe^y \\ N_x &= \cos x + 2xe^y \end{aligned}} \right\} \text{they are equal so it is exact}$$

The general solution is $\phi(x, y) = c$

$$\begin{aligned} &M \neq y \cos x + 2xe^y \Rightarrow \phi(x, y) = \int (y \cos x + 2xe^y) dx \\ &\phi_x \end{aligned}$$

$$\phi(x, y) = y \sin x + x^2 e^y + h(y)$$

$$\begin{aligned} &\phi_y \\ &\frac{d\phi}{dy} \end{aligned}$$

$$\begin{aligned} &N = y \sin x + x^2 e^y - 1 \\ &\phi_y \end{aligned}$$

We know that $\phi = y \sin x + x^2 e^y + h(y)$

$$\text{So } \frac{d\phi}{dy} = \sin x + x^2 e^y + h'(y)$$

$$= N = y \sin x + x^2 e^y - 1$$

$$\Rightarrow h'(y) = -1 \Rightarrow h(y) = -y + c_1$$

Hence $\phi(x, y) = y \sin x + x^2 e^y - y + c_1$

The general solution is $\phi(x, y) = c \Rightarrow$

$$y \sin x + x^2 e^y - y + c_1 = c_2$$

$$y \sin x + x^2 e^y - y = c //$$

Ex: (exact dif. equation) Solve $(y^2+3)dx + (2xy-4)dy = 0$

Solution: $\underbrace{(y^2+3)}_M dx + \underbrace{(2xy-4)}_N dy = 0$

If $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$ then it is exact.

$$\begin{aligned} M = y^2 + 3 &\Rightarrow \frac{\partial M}{\partial y} = 2y \\ N = 2xy - 4 &\Rightarrow \frac{\partial N}{\partial x} = 2y \end{aligned} \quad \left. \vphantom{\begin{aligned} M = y^2 + 3 \\ N = 2xy - 4 \end{aligned}} \right\} \text{they are equal so it is exact dif. equation}$$

The general solution is $\phi(x,y) = c$

$$\begin{aligned} M = y^2 + 3 &\Rightarrow \phi(x,y) = \int (y^2 + 3) dx = y^2 x + 3x + h(y) \\ \frac{\partial \phi}{\partial x} &= y^2 + 3 \\ \phi_x &= y^2 + 3 \end{aligned}$$

$$\begin{aligned} N = 2xy - 4 &\text{ We know that } \phi(x,y) = y^2 x + 3x + h(y) \\ \frac{\partial \phi}{\partial y} &= 2yx + h'(y) = N = 2xy - 4 \\ \phi_y &= 2yx + h'(y) \\ \Rightarrow h'(y) &= -4 \\ \Rightarrow h(y) &= -4y + c_1 \end{aligned}$$

$$\text{So } \phi(x,y) = y^2 x + 3x + h(y) = y^2 x + 3x - 4y + c_1$$

The general solution is $y^2 x + 3x - 4y + c_1 = c$

$$y^2 x + 3x - 4y = c_2 //$$

Ex: (exact dif. equation) solve the IVP:

$$\underbrace{(2y \sin x \cos x + y^2 \sin x) dx}_M + \underbrace{(\sin^2 x - 2y \cos x) dy}_N = 0, \quad y(0) = 3$$

Solution: if $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$ then it is exact

$$\begin{aligned} \frac{\partial M}{\partial y} &= 2 \sin x \cos x + 2y \sin x \\ \frac{\partial N}{\partial x} &= 2 \sin x \cos x + 2y \sin x \end{aligned} \quad \left. \vphantom{\begin{aligned} \frac{\partial M}{\partial y} \\ \frac{\partial N}{\partial x} \end{aligned}} \right\} \text{they are equal so it is exact.}$$

$$\begin{aligned} N &= \sin^2 x - 2y \cos x \Rightarrow \varphi(x, y) = \int (\sin^2 x - 2y \cos x) dy \\ // \\ \frac{\partial \varphi}{\partial y} &= \sin^2 x - y^2 \cos x + h(x) \\ // \\ N_y & \end{aligned}$$

$$\begin{aligned} M &= 2y \sin x \cos x + y^2 \sin x. \quad \text{We know } \varphi(x, y) = \sin^2 x y - y^2 \cos x + h(x) \\ // \\ \frac{\partial \varphi}{\partial x} &= 2 \sin x \cos x y + y^2 \sin x + h'(x) = M \\ // \\ M_x &= 2y \sin x \cos x + y^2 \sin x \\ \Rightarrow h'(x) &= 0 \Rightarrow h(x) = c_1 \end{aligned}$$

$$\varphi(x, y) = y \sin^2 x - y^2 \cos x + c_1$$

the general solution is $y \sin^2 x - y^2 \cos x = c$

$$y(0) = 3 \Rightarrow 3 \sin^2 0 - 3 \cos 0 = c \Rightarrow c = -9$$

$$\text{general solution is } y \sin^2 x - y^2 \cos x = -9 //$$

Ex: (exact dif. equ./integ. factor) solve $(3xy + y^2)dx + (x^2 + xy)dy = 0$

Recall if $Mdx + Ndy = 0$ is not exact

$$\frac{M}{\partial y} = M_y \quad \frac{N}{\partial x} = N_x \Rightarrow$$

$$\bullet \frac{M_y - N_x}{N} = \text{depends only } x$$

$$\bullet \frac{N_x - M_y}{M} = \text{depends only } y$$

$$N = e^{\int \frac{M_y - N_x}{N} dx} \quad \text{or} \quad M = e^{\int \frac{N_x - M_y}{M} dy}$$

Solution: $\frac{(3xy + y^2)}{M} dx + \frac{(x^2 + xy)}{N} dy = 0$

$$M = 3xy + y^2 \Rightarrow \frac{\partial M}{\partial y} = 3x + 2y$$

$$N = x^2 + xy \Rightarrow \frac{\partial N}{\partial x} = 2x + y$$

they are not equal. So it is not exact

$$\bullet \frac{M_y - N_x}{N} = \frac{3x + 2y - 2x - y}{x^2 + xy} = \frac{x + y}{x(x+y)} = \frac{1}{x} \quad (\text{depends only } x)$$

$$N = e^{\int \frac{M_y - N_x}{N} dx} = e^{\int \frac{1}{x} dx} = e^{\ln x} = x \quad \text{integrating factor}$$

$\times /$ $(3xy + y^2)dx + (x^2 + xy)dy = 0$

$$(3x^2y + y^2x)dx + (x^3 + x^2y)dy = 0$$

$$\underbrace{(3x^2y + y^2x)}_M dx + \underbrace{(x^3 + x^2y)}_N dy = 0$$

$$M = 3x^2y + y^2x \Rightarrow \frac{\partial M}{\partial y} = 3x^2 + 2xy$$

$$N = x^3 + x^2y \Rightarrow \frac{\partial N}{\partial x} = 3x^2 + 2xy$$

they are equal so it is exact

$$\begin{array}{l} // \\ \frac{\partial \phi}{\partial x} \\ // \\ M_x \end{array} \quad M = 3x^2y + y^2x \Rightarrow \phi(x,y) = \int (3x^2y + y^2x) dx$$

$$= x^3y + \frac{x^2}{2}y^2 + h(y)$$

$$\begin{array}{l} // \\ \frac{\partial \phi}{\partial y} \\ // \\ N_y \end{array} \quad N = x^3 + x^2y. \text{ We know } \phi(x,y) = x^3y + \frac{x^2}{2}y^2 + h(y)$$

$$\frac{\partial \phi}{\partial y} = x^3 + \cancel{\frac{x^2}{2}}y + h'(y) = N = x^3 + x^2y$$

$$\Rightarrow h'(y) = 0 \Rightarrow h(y) = c_1$$

$$\phi(x,y) = x^3y + \frac{x^2}{2}y^2 + c_1$$

$$\text{The general solution is } x^3y + \frac{x^2}{2}y^2 = c //$$

Ex (separable dif. eq.) Solve $\frac{dy}{dx} = \frac{x^2+y^2}{xy}$
homogeneous

Solution: $\frac{dy}{dx} = \frac{x^2+y^2}{xy} \rightarrow \frac{x^2+y^2}{xy} = \frac{x^2}{xy} + \frac{y^2}{xy}$
 $= \frac{x}{y} + \frac{y}{x}$

$$v = \frac{y}{x} \Rightarrow y = vx \Rightarrow \frac{dy}{dx} = \frac{dv}{dx} \cdot x + v \cdot 1$$

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

$$\Rightarrow \frac{dv}{dx} \cdot x + \cancel{v} = \frac{\cancel{y}}{v} + \cancel{v}$$

$$\Rightarrow \frac{dv}{dx} \cdot x = \frac{1}{v} \Rightarrow v \cdot dv = \frac{dx}{x}$$

$$\Rightarrow \int v dv = \int \frac{dx}{x} \Rightarrow \frac{v^2}{2} = \ln x + \textcircled{C}^{enc1}$$

$$\Rightarrow \frac{v^2}{2} = \ln x + \ln c_1 \Rightarrow \frac{1}{2} \cdot \left(\frac{y}{x}\right)^2 = \ln(c_1 x)$$

$$\Rightarrow \frac{y^2}{x^2} = 2 \ln(c_1 x) \Rightarrow y^2 = x^2 \cdot 2 \cdot \ln(c_1 x) //$$

$$\Rightarrow y = \pm x \cdot \sqrt{2 \cdot \ln(c_1 x)}$$

Ex (homogeneous dif. equ.) Solve $\frac{dy}{dx} = \frac{y(x-y)}{x^2}$

Solution: $\frac{dy}{dx} = \frac{y(x-y)}{x^2} \rightarrow \frac{xy - y^2}{x^2} = \frac{xy}{x^2} - \frac{y^2}{x^2} = \frac{y}{x} - \frac{y^2}{x^2}$

Let $v = \frac{y}{x} \Rightarrow y = vx \Rightarrow \frac{dy}{dx} = \frac{dv}{dx} \cdot x + v \cdot 1$

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

$\Rightarrow \frac{dv}{dx} \cdot x + \cancel{v} = \cancel{v} - v^2$

$\Rightarrow \frac{dv}{dx} \cdot x = -v^2 \Rightarrow -\frac{dv}{v^2} = \frac{dx}{x}$

$\Rightarrow \int -\frac{dv}{v^2} = \int \frac{dx}{x} \Rightarrow \frac{1}{v} = \ln x + (C) = \ln c_1$

$\Rightarrow \frac{1}{v} = \ln(c_1 x) \Rightarrow \frac{1}{y/x} = \ln(c_1 x)$

$\Rightarrow \frac{x}{y} = \ln(c_1 x) \Rightarrow y = \frac{x}{\ln(c_1 x)}$

Ex (homogenous dif. eq) Solve $\frac{dy}{dx} = \frac{y-4x}{x-y}$

Solution: $\frac{dy}{dx} = \frac{y-4x}{x-y}$

$$\Rightarrow \frac{dy}{dx} = \frac{(y-4x)/x}{(x-y)/x}$$

$$\Rightarrow \frac{dy}{dx} = \frac{\frac{y}{x} - 4}{1 - \frac{y}{x}}$$

(homogenous) $\left(\frac{dy}{dx} = f\left(\frac{y}{x}\right) \right)$

Let $v = \frac{y}{x} \Rightarrow$

$y = vx$

$\frac{dy}{dx} = \frac{dv}{dx} \cdot x + v \cdot 1$

$$\Rightarrow \frac{dy}{dx} = \frac{\frac{y}{x} - 4}{1 - \frac{y}{x}} \Rightarrow x \cdot \frac{dv}{dx} + v = \frac{v - 4}{1 - v}$$

$$\Rightarrow x \frac{dv}{dx} = \frac{v-4}{1-v} - v \Rightarrow x \frac{dv}{dx} = \frac{-4+v^2}{1-v}$$

$$\Rightarrow \frac{dx}{x} = \frac{-4+v^2}{1-v} \cdot \frac{1}{dv} \Rightarrow \frac{dx}{x} = \frac{(1-v)}{(v^2-4)} dv$$

$$\Rightarrow \int \frac{dx}{x} = \int \frac{(1-v)}{(v^2-4)} dv \quad (\text{separable dif. eq.})$$

$$\frac{1-v}{v^2-4} = \frac{1-v}{(v-2)(v+2)} = \frac{A}{v-2} + \frac{B}{v+2}$$

$$\frac{Av + 2A + Bv - 2B}{(v-2)(v+2)} = \frac{v(A+B) + (2A-2B)}{(v-2)(v+2)}$$

$$\begin{aligned} 2/ \quad A+B &= -1 \\ 2A-2B &= 1 \end{aligned} \quad \begin{aligned} 4A &= -1 \quad A = -1/4 \quad B = -3/4 \end{aligned}$$

$$\Rightarrow \int \frac{dx}{x} = \int \left(\frac{-1/4}{v-2} + \frac{-3/4}{v+2} \right) dv$$

$$\Rightarrow \int \frac{dx}{x} = -\frac{1}{4} \int \frac{1}{v-2} dv + \frac{3}{4} \int \frac{1}{v+2} dv$$

$$\Rightarrow \ln x = -\frac{1}{4} \ln|v-2| - \frac{3}{4} \ln|v+2| + \textcircled{c} \neq \ln c$$

$$\Rightarrow \ln x = -\frac{1}{4} \ln \left| \frac{y}{x} - 2 \right| - \frac{3}{4} \ln \left| \frac{y}{x} + 2 \right| + \ln c //$$

Ex (homogenous dif. eq.) Solve $\frac{dy}{dx} = \frac{x-y}{x+y}$

Solution: $\frac{dy}{dx} = \frac{x-y}{x+y} \rightarrow \frac{x-y}{x+y} = \frac{(x-y)/x}{(x+y)/x} = \frac{\frac{x}{x} - \frac{y}{x}}{\frac{x}{x} + \frac{y}{x}}$

$$= \frac{1 - \frac{y}{x}}{1 + \frac{y}{x}}$$

Let $v = \frac{y}{x} \Rightarrow y = vx \Rightarrow \frac{dy}{dx} = \frac{dv}{dx} \cdot x + v$

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

$$\frac{dv}{dx} \cdot x + v = \frac{1-v}{1+v} \Rightarrow \frac{dv}{dx} \cdot x = \frac{1-v}{1+v} - v$$

$$\Rightarrow x \cdot \frac{dv}{dx} = \frac{1-2v-v^2}{1+v} \Rightarrow \int \frac{1+v}{(1-2v-v^2)} dv = \int \frac{dx}{x}$$

$$\rightarrow 1-2v-v^2 = u$$

$$-2v-2 = du$$

$$-2(v+1) = du \Rightarrow v+1 = -\frac{du}{2}$$

$$\Rightarrow \int -\frac{du}{2} \cdot \frac{1}{u} = \int \frac{dx}{x}$$

$$\Rightarrow -\frac{1}{2} \ln|u| = \ln|x| + c$$

$$\Rightarrow \ln|u|^{-1/2} = \ln|x| + \ln|c_1| \quad \ln|c_1 x|$$

$$\Rightarrow |u|^{-1/2} = c_1 x \Rightarrow (1-2v-v^2)^{-1/2} = c_1 x //$$

Ex: (seperable eq.) Solve IVP: $y' = \frac{3x^2 + 4x - 4}{2y - 4}$, $y(1) = 3$

Solution: $y' = \frac{3x^2 + 4x - 4}{2y - 4}$

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

$$\Rightarrow (2y - 4)dy = (3x^2 + 4x - 4)dx$$

$$\Rightarrow \int (2y - 4)dy = \int (3x^2 + 4x - 4)dx$$

$$\Rightarrow y^2 - 4y = x^3 + 2x^2 - 4x + c$$

$$y(1) = 3 \Rightarrow 9 - 12 = 1 + 2 - 4 + c$$

$$\Rightarrow c = -2$$

the general solution is

$$y^2 - 4y = x^3 + 2x^2 - 4x - 2 //$$

Ex (exact dif. eq.) Solve $(2xy - 9x^2)dx + (2y + x^2 + 1)dy = 0$

Solution: $\underbrace{(2xy - 9x^2)}_M dx + \underbrace{(2y + x^2 + 1)}_N dy = 0$

$$M = 2xy - 9x^2 \Rightarrow M_y = \frac{\partial M}{\partial y} = 2x$$

\Rightarrow they are equal so it is exact

$$N = 2y + x^2 + 1 \Rightarrow N_x = \frac{\partial N}{\partial x} = 2x$$

$$\begin{aligned} \frac{\partial \phi}{\partial x} &= M = 2xy - 9x^2 \Rightarrow \phi(x, y) = \int (2xy - 9x^2) dx \\ &= x^2y - 3x^3 + h(y) \end{aligned}$$

$$\begin{aligned} \frac{\partial \phi}{\partial y} &= N = 2y + x^2 + 1 \Rightarrow \text{We know } \phi(x, y) = x^2y - 3x^3 + h(y) \\ \frac{\partial \phi}{\partial y} &= x^2 + h'(y) = N = 2y + x^2 + 1 \end{aligned}$$

$$\Rightarrow h'(y) = 2y + 1$$

$$\Rightarrow h(y) = y^2 + y + c_1$$

$\phi(x, y) = c$ is general solution

$$\phi(x, y) = x^2y - 3x^3 + h(y)$$

$$\phi(x, y) = x^2y - 3x^3 + y^2 + y + c_1 //$$