

39.
$$y'_x = e^{\lambda y} f(e^{\lambda y} x)$$
.

The substitution $u=e^{\lambda y}x$ leads to a separable equation: $xu_x'=\lambda u^2f(u)+u.$

Reference

Polyanin, A. D. and Zaitsev, V. F., *Handbook of Exact Solutions for Ordinary Differential Equations, 2nd Edition,* Chapman & Hall/CRC, Boca Raton, 2003.

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http://eqworld.ipmnet.ru/en/solutions/ode/ode0139.pdf