

MAT 2384 - Solutions to suggested Problems -

Separable and homogeneous ODE's

1 (a) $y' = 2 \sec(2y) = \frac{2}{\cos(2y)}$ since $\sec(2y) = \frac{1}{\cos(2y)}$.
 $\frac{dy}{dx} = \frac{2}{\cos(2y)} \Rightarrow \cos(2y) dy = 2 dx$: separable Equation.

Integrating both sides gives $\int \cos(2y) dy = \int 2 dx \Rightarrow$

$$\frac{1}{2} \sin(2y) = 2x + C \Leftrightarrow \sin(2y) = 4x + A \quad [\text{where } A = 2C = \text{constant}] \Rightarrow 2y = \text{Arcsin}(4x + A) \text{ or}$$

$$y = \frac{1}{2} \text{Arcsin}(4x + A) : \text{general solution}$$

(b) $yy' + 25x = 0 \Rightarrow y' = -\frac{25x}{y} \Rightarrow \frac{dy}{dx} = -\frac{25x}{y} \Rightarrow$
 $y dy = -25x dx$: separable Equation.

$$\int y dy = \int -25x dx \Rightarrow \frac{y^2}{2} = -\frac{25}{2} x^2 + C \Leftrightarrow \frac{25}{2} x^2 + \frac{y^2}{2} = C$$

(implicit solution) : this is the equation of an ellipse.

(c) $y' \sin(\pi x) = y \cos(\pi x) \Rightarrow \frac{dy}{dx} \sin(\pi x) = y \cos(\pi x) \Rightarrow$
 $\frac{dy}{y} = \frac{\cos(\pi x)}{\sin(\pi x)} dx$: separable Equation. Integrating both sides gives: $\int \frac{dy}{y} = \int \frac{\cos(\pi x)}{\sin(\pi x)} dx \Rightarrow \ln|y| = \int \frac{\cos(\pi x)}{\sin(\pi x)} dx$

For $\int \frac{\cos(\pi x)}{\sin(\pi x)} dx$, let $u = \sin(\pi x)$, then $\frac{du}{dx} = \pi \cos(\pi x) \Rightarrow$

$$dx = \frac{du}{\pi \cos(\pi x)} :$$

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$$\int \frac{\cos(\pi x)}{\sin(\pi x)} dx = \int \frac{\cos(\pi x)}{\sin(\pi x)} \frac{du}{\pi \cos(\pi x)} = \frac{1}{\pi} \int \frac{1}{u} du =$$

$$\frac{1}{\pi} \ln|u| = \frac{1}{\pi} \ln|\sin(\pi x)|.$$

$$\text{So } \ln|y| = \frac{1}{\pi} \ln|\sin(\pi x)| + C \Rightarrow$$

$$\ln|y| = \ln|\sin(\pi x)|^{\frac{1}{\pi}} + C \Leftrightarrow y = A(\sin(\pi x))^{\frac{1}{\pi}}$$

$$(d) y' e^{-2x} = y^2 + 1 \Leftrightarrow \frac{dy}{dx} = (y^2 + 1) e^{2x} \Rightarrow \frac{dy}{y^2+1} = e^{2x} dx \Rightarrow$$

$$\int \frac{dy}{y^2+1} = \int e^{2x} dx \Rightarrow \operatorname{Arctan}(y) = \frac{1}{2} e^{2x} + C \Rightarrow y = \tan\left[\frac{1}{2} e^{2x} + C\right]$$

(e) $(x^3 + y^3) dx - 3xy^2 dy = 0$: this is not a separable DE,
but it is homogeneous of degree 3;

$$M(x, y) = x^3 + y^3 \Rightarrow M(\lambda x, \lambda y) = \lambda^3 x^3 + \lambda^3 y^3 = \lambda^3 (x^3 + y^3) \\ = \lambda^3 M(x, y)$$

$$N(x, y) = -3xy^2 \Rightarrow N(\lambda x, \lambda y) = -3(\lambda x)(\lambda y)^2 = -3\lambda^3 xy^2 \\ = \lambda^3 N(x, y)$$

Make the substitution $y = ux$ for some variable u , then
 $dy = xdu + udx$. The equation can then be written as

$$(x^3 + x^3 u^3) dx - 3xu^2 x^2 (xdu + udx) = 0 \Leftrightarrow \\ [x^3(1+u^3) - 3x^4 u^2] dx - 3x^4 u^3 du = 0 \Rightarrow$$

(3)

$$(x^3 - 2x^3 u^3) dx - 3x^4 u^2 du = 0 \Rightarrow x^3 [(1 - 2u^3) dx - 3x u^2 du] = 0$$

$$\Rightarrow (1 - 2u^3) dx - 3x u^2 du = 0 \Rightarrow (1 - 2u^3) dx = 3x u^2 du \Rightarrow$$

$\frac{dx}{3x} = \frac{u^2}{1-2u^3} du$: separable ODE. Integrating both sides gives $\int \frac{dx}{3x} = \int \frac{u^2}{1-2u^3} du \Rightarrow \frac{1}{3} \ln|x| = \int \frac{u^2}{1-2u^3} du$.

$$\text{Use the substitution } t = 1 - 2u^3 \Rightarrow \frac{dt}{du} = -6u^2 \Rightarrow du = \frac{dt}{-6u^2}$$

$$\int \frac{u^2}{1-2u^3} du = \int \frac{u^2}{t} \frac{dt}{-6u^2} = -\frac{1}{6} \ln|t| = \ln|t|^{-\frac{1}{6}} = \ln\left(\frac{1}{|t|^{\frac{1}{6}}}\right)$$

$$\text{Therefore: } \frac{1}{3} \ln|x| = \ln\left(\frac{1}{|t|^{\frac{1}{6}}}\right) + C \Rightarrow \ln|x| = 3 \ln\left(\frac{1}{|t|^{\frac{1}{6}}}\right) + C$$

$$= \ln \frac{1}{|t|^{\frac{1}{2}}} + C \Rightarrow x = \frac{A}{\sqrt{|t|}} \text{ or } x^2 t = C$$

$$\Leftrightarrow x^2(1 - 2u^3) = C. \text{ Replacing } u \text{ by } \frac{y}{x} \text{ gives}$$

$$x^2(1 - 2 \frac{y^3}{x^3}) = C \text{ or } x^3 - 2y^3 = Cx. \text{ Solving for } y \text{ we get } y = \frac{1}{2} \sqrt[3]{x^3 - Cx}.$$

(f) $-(x^2 + 3y^2) dx + 2xy dy = 0$; this is clearly not a separable equation, but it is homogeneous of degree 2:

$$M(x, y) = -(x^2 + 3y^2) \Rightarrow M(\lambda x, \lambda y) = -[(\lambda x)^2 + 3(\lambda y)^2]$$

$$\begin{aligned} & \lambda^2 [-(x^2 + 3y^2)] \\ &= \lambda^2 M(x, y) \end{aligned}$$

$$N(x,y) = -2xy \Rightarrow N(\lambda x, \lambda y) = -2(\lambda x)(\lambda y) =$$

$$-2\lambda^2 xy = \lambda^2 [-2xy] = \lambda^2 N(x,y)$$
(4)

Make the substitution $y = xu$ for some function u , then

$$\frac{dy}{dx} = x \frac{du}{dx} + u \frac{dx}{dx} \text{ and the DE becomes}$$

$$-[x^2 + 3x^2 u^2] dx + 2x(xu)[x du + u dx] = 0 \Rightarrow$$

$$x^2 [-dx - 3u^2 dx + 2xu du + 2u^2 dx] = 0 \Rightarrow$$

$$-(1+u^2) dx + 2xu du = 0 \text{ which is now separable:}$$

$$(1+u^2) dx = 2xu du \Rightarrow \frac{dx}{x} = \frac{2u}{1+u^2} du. \text{ Integrating}$$

$$\text{both sides gives: } \ln|x| = \ln(1+u^2) + C \Rightarrow x = A(1+u^2)$$

$$\text{or } x = A \left[1 + \left(\frac{y}{x} \right)^2 \right]. \text{ Multiplying through with } x^2 \text{ gives:}$$

$$x^3 = A(x^2 + y^2) \Leftrightarrow x^2 + y^2 - Cx^3 = 0 : \text{this is the general solution.}$$

2 (a) $\frac{dy}{dx} = -2xy, y(0) = 2$

$$\frac{dy}{y} = -2x dx \Rightarrow \int \frac{dy}{y} = \int -2x dx \Rightarrow \ln|y| = -x^2 + C$$

$$\Rightarrow y = Ae^{-x^2}. \text{ use the initial condition to find } A:$$

$$y(0) = 2 \Rightarrow 2 = Ae^{-0^2} = A \Rightarrow y = 2e^{-x^2}; \text{ this is}$$

the particular solution.

$$(b) L \frac{dw}{dt} + R w = 0, w(0) = w_0$$

$$L \frac{dw}{dt} = -Rw \Rightarrow \frac{dw}{w} = -\frac{R}{L} dt \Rightarrow \int \frac{dw}{w} = \int -\frac{R}{L} dt \Rightarrow$$

$$\ln|w| = -\frac{R}{L}t + C \Rightarrow w = A e^{-(R/L)t} \quad \text{where } A \text{ is a}$$

constant. Let us now use the initial condition: $t=0, w=w_0$:

$$w_0 = A e^{-(R/L)(0)} \Rightarrow A = w_0 \quad \text{The particular solution is}$$

$$w = w_0 e^{-(R/L)t}$$

$$(c) y' = 2(x+2)y^3 e^{-2x}, \quad y(0) = \frac{1}{\sqrt{5}}$$

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

$$\int \frac{dy}{y^3} = \int 2(x+2)e^{-2x} dx \quad (*)$$

For $\int 2(x+2)e^{-2x}$, we proceed by parts:

$$u = 2(x+2), \quad u' = e^{-2x}$$

$$v' = 2, \quad v = -\frac{1}{2}e^{-2x}$$

$$\int 2(x+2)e^{-2x} dx = uv - \int u'v dx = -(x+2)e^{-2x} - \int -e^{-2x} dx$$

$$= -(x+2)e^{-2x} - \frac{1}{2}e^{-2x} = -(x+5/2)e^{-2x}$$

Relation (*) can then be written as:

$$-\frac{1}{2y^2} = -(x+5/2)e^{-2x} + C$$

$$y(0) = \frac{1}{\sqrt{5}} \Rightarrow -\frac{5}{2} = -\frac{5}{2} + C \Rightarrow C = 0$$

$$\text{So, } -\frac{1}{2}y^2 = -(x+5/2)e^{-2x} = -\left(\frac{2x+5}{2}\right)e^{-2x} \Rightarrow y^2 = \frac{1}{(2x+5)e^{-2x}} \quad (6)$$

$$= \frac{e^{2x}}{(2x+5)} \Rightarrow y = \frac{e^x}{\sqrt{2x+5}} \quad (\text{we take } +\sqrt{\frac{e^{2x}}{2x+5}} \text{ since}$$

$$y(0) = \frac{1}{\sqrt{5}} > 0.$$

$$(d) y' x \ln(x) = y, \quad y(3) = \ln(81)$$

$$\frac{dy}{dx} x \ln(x) = y \Rightarrow \frac{dy}{y} = \frac{dx}{x \ln x} \Rightarrow \int \frac{dy}{y} = \int \frac{dx}{x \ln x} \quad (*)$$

$$\text{For } \int \frac{dx}{x \ln x}, \text{ let } u = \ln x \Rightarrow \frac{du}{dx} = \frac{1}{x} \Rightarrow dx = x du$$

$$\int \frac{dx}{x \ln x} = \int \frac{x du}{x u} = \int \frac{1}{u} du = \ln|u| = \ln|\ln|x||.$$

$$\text{So } (*) \text{ becomes: } \ln|y| = \ln|\ln|x|| + C \Rightarrow$$

$$y = A \ln|x|. \quad \text{For } x=3, y=\ln(81) \Rightarrow$$

$$\ln(81) = A \ln 3 \Rightarrow \ln 3^4 = A \ln 3 \Rightarrow A = \frac{\ln 3^4}{\ln 3} = \frac{4 \ln 3}{\ln 3} = 4$$

The particular solution is $y = 4 \ln|x|$.

$$(e) yy' e^{y^2} = (x-1), \quad y(0)=1$$

$$yy' e^{y^2} = (x-1) \Rightarrow ye^{y^2} dy = (x-1) dx \Rightarrow \int ye^{y^2} dy = \int (x-1) dx$$

$$\text{Let } t = y^2 \Rightarrow \frac{dt}{dy} = 2y \Rightarrow dy = \frac{dt}{2y}, \text{ so}$$

$$\int y e^{y^2} dy = \int y e^t \frac{dt}{2y} = \frac{1}{2} \int e^t dt = \frac{1}{2} e^t = \frac{1}{2} e^{y^2}. \quad (7)$$

so $\int y e^{y^2} dy = \int (x-1) dx$ implies: $\frac{1}{2} e^{y^2} = \frac{x^2}{2} - x + C$

or $e^{y^2} = x^2 - 2x + A \Rightarrow y^2 = \ln|x^2 - 2x + A|$ and

$$y = \sqrt{\ln|x^2 - 2x + A|} \quad [\text{since } y(0) = 1 > 0]$$

$$y(0) = 1 \Rightarrow 1 = \sqrt{\ln A} \Rightarrow \ln A = 1 \Rightarrow A = e$$

$y = \sqrt{\ln(x^2 - 2x + e)}$ is the particular solution.

(f) $(2x+3y) dx + (y-x) dy = 0, \quad y(1) = 0$

This is clearly a homogeneous DE of degree 1.

$$y = xu \Rightarrow dy = x du + u dx$$

$$(2x+3xu) dx + (xu-x)[x du + u dx] = 0 \Rightarrow$$

$$(u^2 + 2u + 2) dx + x(u-1) du = 0 \Rightarrow \int \frac{dx}{x} = - \int \frac{(u-1)}{u^2 + 2u + 2} du$$

Be careful how to compute $\int \frac{u-1}{u^2 + 2u + 2} du$:

$$\int \frac{u-1}{u^2 + 2u + 2} du = \frac{1}{2} \int \frac{2u-2}{u^2 + 2u + 2} du = \frac{1}{2} \int \frac{2u+2-4}{u^2 + 2u + 2} du$$

$$= \frac{1}{2} \int \frac{2u+2}{u^2 + 2u + 2} du - 2 \int \frac{1}{u^2 + 2u + 2} du$$

$$= \frac{1}{2} \ln|u^2 + 2u + 2| - 2 \int \frac{1}{(u+1)^2 + 1} du$$

(by substitution)

(by Completing the square)

$$= \frac{1}{2} \ln(u^2 + 2u + 2) - 2 \operatorname{Arctan}(u+1)$$

The equation $\int \frac{dx}{x} = - \int \frac{u-1}{u^2 + 2u + 2} du$ becomes :

$$\ln|x| = -\frac{1}{2} \ln(u^2 + 2u + 2) + 2 \operatorname{Arctan}(u+1) + C \quad \text{or}$$

$$\ln|x| = -\frac{1}{2} \ln\left(\left(\frac{y}{x}\right)^2 + 2\left(\frac{y}{x}\right) + 2\right) + 2 \operatorname{Arctan}\left(\frac{y}{x} + 1\right) + C$$

$$Y(1) = 0 \Rightarrow \ln 1 = -\frac{1}{2} \ln 2 + 2 \operatorname{Arctan}(1) + C \Rightarrow$$

$$-\frac{1}{2} \ln 2 + 2(\pi/4) + C = 0 \Rightarrow C = \frac{1}{2} \ln 2 - \pi/2 = \ln \sqrt{2} - \pi/2$$

The particular solution is given by :

$$\ln x = -\frac{1}{2} \ln\left(\left(\frac{y}{x}\right)^2 + 2\left(\frac{y}{x}\right) + 2\right) + 2 \operatorname{Arctan}\left(\frac{y}{x} + 1\right) + \ln \sqrt{2} - \pi/2$$