



## Differential Equations

Solve      ① 
$$\frac{dy}{dx} - 4y = 32x^2 \quad |(I)$$
  
Linear ODE      
$$\frac{dy}{dx} + p(x)y = \varphi(x)$$

$$p(x) = -4 \quad \varphi(x) = 32x^2$$

$$u(x) = e^{\int p(x) dx} \Rightarrow u(x) = e^{\int -4 dx} = e^{-4x}$$

$$(I) \xrightarrow{e^{-4x}} e^{-4x} \frac{dy}{dx} - 4e^{-4x}y = 32x^2 e^{-4x}$$

$$\frac{d}{dx}(e^{-4x} \cdot y) = 32x^2 e^{-4x}$$

$$\int \frac{d}{dx}(e^{-4x} \cdot y) dx = \int 32x^2 e^{-4x} dx$$

$$e^{-4x} \cdot y = -8x^2 e^{-4x} - 4x e^{-4x} - e^{-4x} + C$$

$$y = -8x^2 - 4x - 1 + C e^{4x}$$

D	$32x^2$	$\frac{d}{dx} 32x^2$	$\frac{d^2}{dx^2} 32x^2$	$\frac{d^3}{dx^3} 32x^2$	$\frac{d^4}{dx^4} 32x^2$
	$+ \cancel{-64x}$	$-128x$	$192$	$-384$	$0$
I	$e^{-4x}$	$\frac{d}{dx} e^{-4x}$	$\frac{d^2}{dx^2} e^{-4x}$	$\frac{d^3}{dx^3} e^{-4x}$	$\frac{d^4}{dx^4} e^{-4x}$
	$-4e^{-4x}$	$16e^{-4x}$	$-64e^{-4x}$	$256e^{-4x}$	$-1024e^{-4x}$
II	$\frac{1}{4}e^{-4x}$	$\frac{d}{dx} \frac{1}{4}e^{-4x}$	$\frac{d^2}{dx^2} \frac{1}{4}e^{-4x}$	$\frac{d^3}{dx^3} \frac{1}{4}e^{-4x}$	$\frac{d^4}{dx^4} \frac{1}{4}e^{-4x}$
	$-\frac{1}{4}e^{-4x}$	$-\frac{1}{4}e^{-4x}$	$\frac{1}{4}e^{-4x}$	$-\frac{1}{4}e^{-4x}$	$\frac{1}{4}e^{-4x}$
III	$\frac{1}{16}e^{-4x}$	$\frac{d}{dx} \frac{1}{16}e^{-4x}$	$\frac{d^2}{dx^2} \frac{1}{16}e^{-4x}$	$\frac{d^3}{dx^3} \frac{1}{16}e^{-4x}$	$\frac{d^4}{dx^4} \frac{1}{16}e^{-4x}$
	$-\frac{1}{16}e^{-4x}$	$-\frac{1}{16}e^{-4x}$	$\frac{1}{16}e^{-4x}$	$-\frac{1}{16}e^{-4x}$	$\frac{1}{16}e^{-4x}$
IV	$-\frac{1}{64}e^{-4x}$	$\frac{d}{dx} \left(-\frac{1}{64}e^{-4x}\right)$	$\frac{d^2}{dx^2} \left(-\frac{1}{64}e^{-4x}\right)$	$\frac{d^3}{dx^3} \left(-\frac{1}{64}e^{-4x}\right)$	$\frac{d^4}{dx^4} \left(-\frac{1}{64}e^{-4x}\right)$
	$\frac{1}{64}e^{-4x}$	$\frac{1}{64}e^{-4x}$	$-\frac{1}{64}e^{-4x}$	$\frac{1}{64}e^{-4x}$	$-\frac{1}{64}e^{-4x}$

$$\textcircled{2} \quad 2xy^3 dx - (1-x^2) dy = 0$$

Show this equation is separable and solve it.

We have to show that  $\frac{dy}{dx} = f(x,y)$   
 $= h(x) \cdot g(y)$

$$2xy^3 dx = (1-x^2) dy$$

$$2xy^3 = (1-x^2) \frac{dy}{dx} \rightarrow \frac{dy}{dx} = \frac{2xy^3}{1-x^2}$$

$$\frac{dy}{dx} = \frac{2x}{1-x^2} \cdot y^3 = h(x) \cdot g(y) \text{ separable}$$

$$\int \frac{dy}{y^3} = \int \frac{2x}{1-x^2} dx \Rightarrow \int y^{-3} dy = -\int \frac{2x}{1-x^2} dx$$

$$\frac{y^{-2}}{-2} = -1 \cdot \ln|1-x^2| + C$$

$$y^{-2} = 2 \ln|1-x^2| - 2C_1$$

$$y^{-2} = 2 \ln|1-x^2| + C$$

$$\boxed{\begin{aligned} \frac{1}{y^2} &= \frac{2 \ln|1-x^2| + C}{1} \\ y^2 &= \frac{1}{2 \ln|1-x^2| + C} \end{aligned}}$$

$$\textcircled{3} \quad \frac{dy}{dx} + \frac{2}{x}y = 2x^2y^2 \quad \dots (\text{I})$$

Solve the Bernoulli equation.

$$\frac{dy}{dx} + P(x)y = Q(x)y^n$$

$$\boxed{n=2}$$

$$(\text{I}) \xrightarrow{y^{-2}} \boxed{y^{-2} \frac{dy}{dx} + \frac{2}{x} y^{-1} = 2x^2} \quad (\text{II})$$

$$\text{Let } V = y^{1-n} \Rightarrow V = y^{-1} \Rightarrow \frac{dv}{dx} = -1 \cdot y^{-2} \cdot \frac{dy}{dx}$$

$$(\text{II}) \xrightarrow{(-1)} \boxed{-y^{-2} \frac{dy}{dx} - \frac{2}{x} y^{-1} = -2x^2}$$

$$\boxed{\frac{dv}{dx} - \frac{2}{x}V = -2x^2} \quad (\text{III})$$

linear  
equation in  
 $V$

$$\frac{dv}{dx} + P(x)V = Q(x)$$

$$P(x) = -\frac{2}{x}$$

$$u(x) = e^{\int -\frac{2}{x} dx}$$

$$u(x) = e^{-2 \ln x} = \cancel{x^{-2}} \quad (x > 0)$$

$$u(x) = x^{-2}$$

$$(III) \xrightarrow{x^{-2}} x^{-2} \frac{dv}{dx} - 2x^{-3}v = -2$$

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

$$x^{-2} \cdot v = -2x + C$$

$$v = -2x^3 + Cx^2$$

$$y^{-1} = -2x^3 + Cx^2$$

$$\frac{1}{y} = \underline{-2x^3 + Cx^2}$$

$$y = \frac{1}{-2x^3 + Cx^2}$$

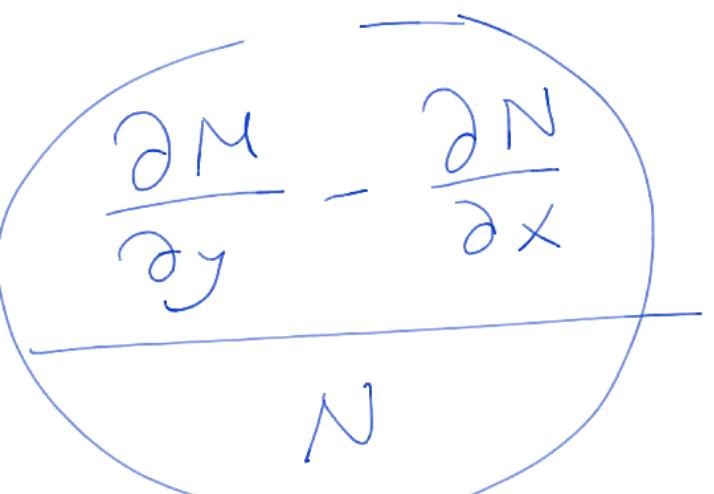
$$\textcircled{4} \quad (y^3 + 4e^x y) dx + (2e^x + 3y^2) dy = 0 \quad (\text{I})$$

First show that the equat<sup>n</sup> is not exact, then solve it by finding the integratig factor.

$$M(x,y) = y^3 + 4e^x y \quad N(x,y) = 2e^x + 3y^2$$

$$\frac{\partial M}{\partial y} = ? \quad \frac{\partial N}{\partial x} \quad \text{No!}$$

$$\frac{\partial M}{\partial y} = 3y^2 + 4e^x \quad \frac{\partial N}{\partial x} = 2e^x$$



$$\frac{\frac{\partial M}{\partial y}}{N} - \frac{\frac{\partial N}{\partial x}}{M} = \frac{3y^2 + 4e^x - 2e^x}{2e^x + 3y^2} = \frac{3y^2 + 2e^x}{3y^2 + 2e^x} = 1$$

$\stackrel{5}{=} f(x)$

$$\mu(x) = e^{\int f(x) dx} = e^{\int 1 dx} = e^x$$

$\xrightarrow{(I) \quad e^x}$

$$\underbrace{(y^3 e^x + 4e^{2x}) dx}_{M(x,y)} + \underbrace{(2e^{2x} + 3y^2 e^x) dx}_{N'(x,y)}$$

$$\frac{\partial f}{\partial x} = M'(x,y) = y^3 e^x + 4e^{2x}$$

$$f(x,y) = \int \underbrace{(y^3 e^x + 4e^{2x}) dx}_{\stackrel{③}{=} y^3 e^x + 2e^{2x} \cdot y} + h(y)$$

$$\frac{\partial f}{\partial y} = 3y^2 e^x + 2e^{2x} + h'(y) = N'(x,y)$$

$$3y^2 e^x + 2e^{2x} + h'(y) = 2e^{2x} + 3y^2 e^x$$

$$h'(y) = 0$$

$$h(y) = C_1$$

$$f(x,y) = y^3 e^x + 2e^{2x} \cdot y + C_1$$

$$F(x,y) = C_2$$

$$y^3 e^x + 2e^{2x} \cdot y + C_1 = C_2$$

$$\therefore \boxed{y^3 e^x + 2e^{2x} \cdot y = C}$$

⑤ Solve the following equation by computing the integrating factor

$$\boxed{\frac{dy}{dx} + y \tan x + \sin x = 0}$$

$$\frac{dy}{dx} + (\tan x)y = -\sin x \quad (I)$$

$$\frac{dy}{dx} + P(x)y = Q(x) \quad \int \tan x \, dx$$

$$P(x) = \tan x \Rightarrow \mu(x) = e^{\int \tan x \, dx}$$

$$\begin{aligned}\mu(x) &= e^{\int \tan x \, dx} \\ &= \sec x\end{aligned}$$

$$\begin{aligned}\int \tan x \, dx &= -\ln |\cos x| \\ &= -\ln \left| \frac{1}{\sec x} \right| \\ &= \ln |\sec x|\end{aligned}$$

$$(I) \xrightarrow{\sec x} \sec x \frac{dy}{dx} + \sec x \tan x y = -\sec x \sin x$$

$$\frac{d}{dx}(\sec x \cdot y) = -\sec x \sin x$$

$$\int d(\sec x \cdot y) = -\sin x \sec x \ln x$$

$$\sec x \cdot y = - \int \tan x \ln x$$

$$\sec x \cdot y = -(-\ln(\cos x)) + C$$

$$\sec x \cdot y = \ln(\cos x) + C$$

$$\sec x \cdot y = -\ln(\sec x) + C$$

$$y = -\frac{\ln(\sec x)}{\sec x} + \frac{C}{\sec x}$$

⑥ solve the following homogeneous equation.

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

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

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

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

$$= \frac{3y^2 - x^2}{2xy}$$

$$= \frac{3y^2}{2xy} - \frac{x^2}{2xy} = \frac{3y}{2x} - \frac{x}{2y}$$

$$= \frac{1}{2} \left( 3 \frac{y}{x} - \frac{x}{y} \right)$$

$$= \frac{1}{2} \left( 3 \frac{y}{x} - \left( \frac{y}{x} \right)^{-1} \right)$$

$$= F\left(\frac{y}{x}\right) \text{ Hom.}$$

Lct  $v = \frac{y}{x} \Rightarrow y = xv$

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

$$\frac{dy}{dx} = \frac{1}{2} \left( 3 \frac{y}{x} - \left( \frac{y}{x} \right)^{-1} \right)$$

$$v + x \cdot \frac{dv}{dx} = \frac{1}{2} \left( 3v - v^{-1} \right)$$

Separable

$$v + x \frac{dv}{dx} = \frac{1}{2} (3v - v^{-1})$$

$$x \frac{dv}{dx} = \frac{3}{2}v - \frac{1}{2}v^{-1} - v$$

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

$$x \frac{dv}{dx} = \frac{1}{2}\left(v - \frac{1}{v}\right) = \frac{1}{2}\left(\frac{v^2 - 1}{v}\right)$$

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

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

$\boxed{\ln\left|\frac{v^2 - 1}{x^2 - 1}\right| = \ln|x| + C}$

⑦ show that the following equation is exact and solve it.

$$\left(\sqrt{\frac{y}{x}} + \cos x\right) dx + \left(\sqrt{\frac{x}{y}} + \sin y\right) dy = 0$$

$$M(x,y) = \sqrt{\frac{y}{x}} + \cos x \quad N(x,y) = \sqrt{\frac{x}{y}} + \sin y$$

$$= \frac{\sqrt{y}}{\sqrt{x}} + \cos x \quad = \frac{\sqrt{x}}{\sqrt{y}} + \sin y$$

$$= \frac{1}{\sqrt{x}} \cdot \sqrt{y} + \cos x \quad = \frac{1}{\sqrt{y}} \cdot \sqrt{x} + \sin y$$

$$\frac{\partial M}{\partial y} = \frac{1}{2\sqrt{x} \cdot \sqrt{y}}$$

$$\frac{\partial N}{\partial x} = \frac{1}{2\sqrt{y} \cdot \sqrt{x}}$$

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \quad \text{Exact!}$$

$$\frac{\partial f}{\partial x} = \frac{\sqrt{y}}{\sqrt{x}} + \cos x$$

$$f(x,y) = \int \left( \frac{\sqrt{y}}{\sqrt{x}} + \cos x \right) dx + h(y)$$

$$= \int \left( 2 \cdot \frac{\sqrt{y}}{2\sqrt{x}} + \cos x \right) dx + h(y)$$

$$f(x,y) = \underbrace{2\sqrt{y} \cdot \sqrt{x} + \sin x + h(y)}$$

$$\frac{\partial f}{\partial y} = 2 \cdot \frac{1}{2\sqrt{y}} \cdot \sqrt{x} + 0 + h'(y)$$

$$\cancel{\frac{\sqrt{x}}{\sqrt{y}}} + h'(y) = \cancel{\frac{\sqrt{x}}{\sqrt{y}}} + \sin y$$

$$h'(y) = \sin y$$

$$h(y) = -\cos y$$

$$\therefore f(x, y) = 2\sqrt{xy} + \sin x + h(y)$$

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$$2\sqrt{xy} + \sin x - \cos y = C$$

⑧ Solve the following linear equation

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