Lecture 4: Intervals of Existence of a solution. Direction fields. Aut Lecture 5: Intervals of Existence. Gronwall's and Bihari's inequaliti Lecture 6: Implicit first-order ODEs. Singular solutions.

vv256: Week 2-3.
Intervals of Existence. Direction fields.
Autonomous equations.Singular solutions. Linear
spaces.

Dr.Olga Danilkina

**UM-SJTU** Joint Institute

September 20, 2019

Dr.Olga Danilkina

#### Outline

- 1 Lecture 4: Intervals of Existence of a solution. Direction fields. Autonomous equations.
  - Direction fields
  - Intervals of Existence of a solution.
  - Autonomous Equations
- 2 Lecture 5: Intervals of Existence. Gronwall's and Bihari's inequalities.
- 3 Lecture 6: Implicit first-order ODEs. Singular solutions.
  - Implicit first-order ODEs
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Direction fields
Intervals of Existence of a solution.
Autonomous Equations

# Direction fields

Can we solve any nonlinear first-order ODE by means of integrals?

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Intervals of Existence of a solution.
Autonomous Equations

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Direction fields
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Autonomous Equations

#### Direction fields

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$$y' = f(t, y) \Rightarrow \text{What is } f(t, y)$$
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- Choose a lattice/grid in the (t, y)-plane and draw short segments of the line with the slope f(t, y) at each node.

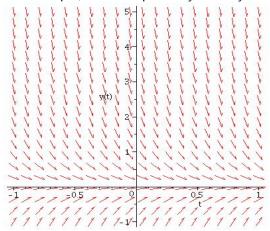
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- Choose a lattice/grid in the (t, y)-plane and draw short segments of the line with the slope f(t, y) at each node.
- Thus obtained picture is called a direction/slope field.

Direction fields
Intervals of Existence of a solution.
Autonomous Equations

#### Direction fields

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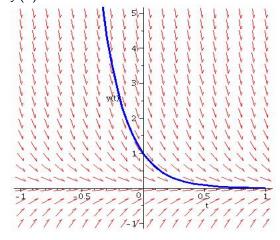


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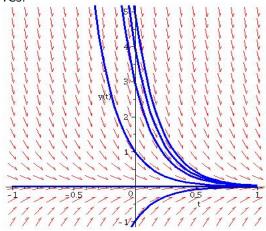


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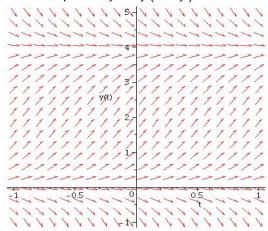


Direction fields
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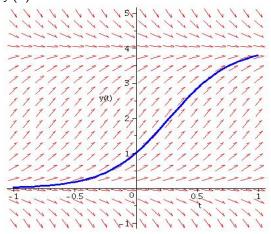
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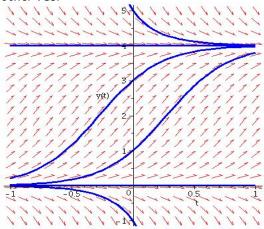


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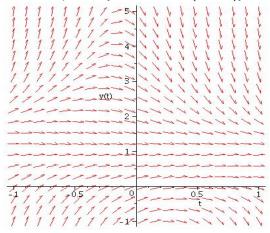
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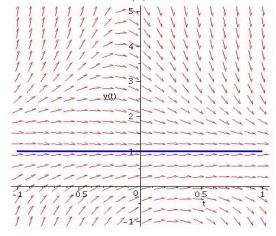
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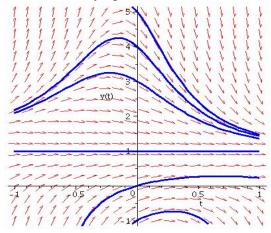
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# Intervals of existence

**Theorem:** Let J be an open interval of the form a < t < b and  $t_0$  be a point in J. Consider the IVP

$$y' + p(t)y = q(t), y(t_0) = y_0,$$

where  $y_0$  is a given initial value.

If p and q are continuous on J, then the IVP has a unique solution on J for any  $y_0$ .

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**Definition:** The largest open interval J on which an IVP has a unique solution is called the maximal interval of existence for that solution.

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The IC is given at  $t_0 = 2 > -1$ , therefore the IVP has a unique solution in the interval  $-1 < t < +\infty$ .

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# Intervals of existence: Examples

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- If  $t_0 = y_0 = 0$  then the IVP has infinitely many solutions, given by y(t) = Ct with any constant C on the entire real line.

#### Intervals of existence

**Theorem.** Consider the IVP

$$y' = f(t, y), y(t_0) = y_0,$$

where f,  $f_y$  are continuous in an open rectangle R functions,  $R = \{(t,y) : a < t < b, c < y < d\}$ . If  $(t_0,y_0) \in R$  then the IVP has a unique solution in some open interval J of the form  $t_0 - h < t < t_0 + h$  contained in the interval a < t < b. The conditions of the theorems are sufficient.

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 $t_0 = 2 \Rightarrow$  the maximal interval of existence  $1 < t < +\infty$ .

Direction fields
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# Intervals of existence: Examples

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- This function is well-defined on  $-\infty < t < -1$  and  $0 < t < +\infty$ .
- Thus, there are two different solutions with the maximal interval of existence  $0 < t < +\infty$ . Explain!

#### Intervals of existence: Exercises

Find the largest open interval on which the conditions of existence and uniqueness are satisfied, without solving the IVP itself.

• 
$$(2t+1)y'-2y=sint, y(0)=-2$$

• 
$$(t^2 - 3t + 2)y' + ty = e^t$$
,  $y(3/2) = -1$ 

• 
$$(t^2-t-2)^{1/2}y'+3y=(t-3)^{1/2}, y(4)=1$$

Solve the DE with each of the given ICs and find the maximum interval of existence of the solution

• 
$$y' = 4ty^2 y(0) = 2$$
,  $y(-1) = -2$ ,  $y(3) = -1$ 

• 
$$(y-2)y' = t$$
,  $y(2) = 3y(-2) = 1$ ,  $y(0) = 1$ ,  $y(1) = 2$ 

• 
$$y' = 4(y-1)^{1/2}$$
,  $y(0) = 5$ ,  $y(-1) = 2$ 

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What are limitations of this model?

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We need to make the model realistic!

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### Population with logistic growth

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Derive the simplest function u(y).

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The solution of the logistic equation is

$$\frac{y}{B-v} = Ce^{rt}$$
,  $C = const \neq 0$ . Obtain it!

If  $y(0) = y_0 > 0$  then the solution is

$$y(t) = \frac{y_0 B}{y_0 + (B - y_0)e^{-rt}}.$$

Is the function y(t) well-defined?

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What does it mean?

B is the size of the largest population that the environment can sustain long term  $\Rightarrow$  B is the environmental carrying capacity.

An equilibrium solution  $y_0$  is called

- **stable** if any other solution starting close to  $y_0$  remains close to  $y_0$  for all time.
- **asymptotically stable** if it is stable and any solution starting close to  $y_0$  becomes arbitrarily close to  $y_0$  as t increases.

An equilibrium solution that is not stable is called **unstable**. Are equilibrium solutions  $y_0 = 0$  and  $y_0 = B$  stable or unstable?  $y_0 = B$  is asymptotically stable and  $y_0 = 0$  is unstable.

Direction fields Intervals of Existence of a solution. Autonomous Equations

# Population with logistic growth: Example

Consider the IVP

$$y' = 400y - 4y^2$$
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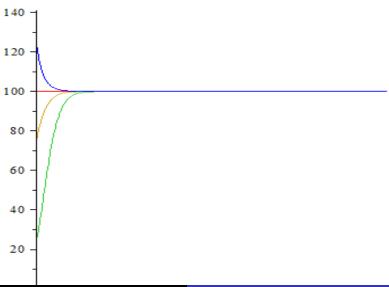
$$y(t) = \frac{100y_0}{y_0 + (100 - y_0)e^{-400t}}.$$

Sketch the graph of the obtained solution:

- y' > 0 for 0 < y < 100, and y' < 0 when y > 100,
- y'' = 32y(50 y)(100 y) and hence, v'' > 0, 0 < y < 50, y > 100 and y'' < 0, 50 < y < 100,

and let  $y_0$  be 25, 75, 125 to obtain the particular solutions

$$y_1(t) = \frac{100}{1 + 3e^{-400t}}, \quad y_2(t) = \frac{300}{3 + e^{-400t}}, \quad y_3(t) = \frac{500}{5 - e^{-400t}}$$



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Any IC of the form  $y(0) = y_0$  yields  $C = (y_0 - 2)/(y_0 - 5)$  and

$$y(t) = \frac{5(y_0 - 2) - 2(y_0 - 5)e^{-12t}}{y_0 - 2 - (y_0 - 5)e^{-12t}}.$$

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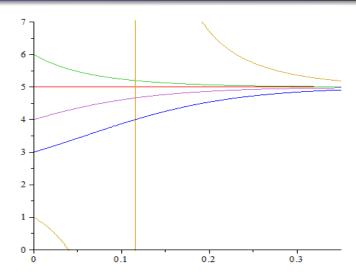
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Populations starting with a size less than 2 are not large enough to survive and die out in finite time. Check what happens with the solution at other points t!!! We plot the particular solutions for  $y_0 = 1, 3, 4, 6$ .

# Logistic population with harvesting: Example



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What does it mean? A population that starts with a size above the value of *B* grows without bound in finite time.

Direction fields
Intervals of Existence of a solution.
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#### Population with a critical threshold

A population that starts with a size above the value of B grows without bound in finite time. The number B in this model is called a critical threshold.

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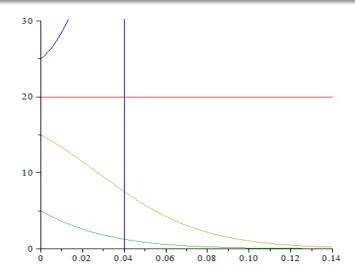
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Sketch the particular solutions for the cases  $y_0 = 5, 15, 25$ :

$$y_1(t) = \frac{20}{1 + 3e^{40t}}, \ y_1(t) = \frac{60}{3 + e^{40t}} \ y_1(t) = \frac{100}{5 - 3e^{40t}}.$$

# Population with a critical threshold: Example



#### **Exercises**

Find the critical points and equilibrium solutions of the given DE and solve the DE with each of the prescribed ICs. Sketch the graphs of the solutions obtained and comment on the stability/instability of the equilibrium solutions. Identify the model governed by the IVP, if any, and describe its main elements.

• 
$$y' = 300y - 2y^2$$
,  $y(0) = 50$ ,  $y(0) = 100$ ,  $y(0) = 200$ 

• 
$$y' = 240y - 3y^2$$
,  $y(0) = 20$ ,  $y(0) = 60$ ,  $y(0) = 100$ 

• 
$$y' = 15y - y2/2, y(0) = 10, y(0) = 20, y(0) = 40$$

• 
$$y' = 8y - 2y^2 - 6$$
,  $y(0) = 1/2$ ,  $y(0) = 3/2$ ,  $y(0) = 5/2$ ,  $y(0) = 7/2$ 

• 
$$y' = y^2 + y - 6$$
,  $y(0) = -4$ ,  $y(0) = -2$ ,  $y(0) = 1$ ,  $y(0) = 3$ 

#### Outline

- Lecture 4: Intervals of Existence of a solution. Direction fields. Autonomous equations.
  - Direction fields
  - Intervals of Existence of a solution.
  - Autonomous Equations
- 2 Lecture 5: Intervals of Existence. Gronwall's and Bihari's inequalities.
- 3 Lecture 6: Implicit first-order ODEs. Singular solutions
  - Implicit first-order ODEs
  - Singular Solutions

Let  $u(t) \ge 0$ ,  $f(t) \ge 0$  for all  $t \ge t_0$ , u(t),  $f(t) \in C[t_0, +\infty)$ , and

$$\forall t \geq t_0 \quad u(t) \leq C + \int_{t_0}^t f(t_1)u(t_1) dt_1,$$

where C is a positive constant.

Then

$$\forall t \geq t_0 \quad u(t) \leq C \exp\left(\int_{t_0}^t f(t_1) dt_1\right). \tag{1}$$

Proof.

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Proof.

$$\frac{u(t)}{C + \int_{t_0}^t f(t_1)u(t_1) dt_1} \leq 1 \Rightarrow \frac{f(t)u(t)}{C + \int_{t_0}^t f(t_1)u(t_1) dt_1} \leq f(t)$$

Let  $u(t) \geq 0$ ,  $f(t) \geq 0$  for all  $t \geq t_0$ , u(t),  $f(t) \in C[t_0, +\infty)$ , and

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Integrate the last inequality with respect to t from  $t_0$  to t.

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Integrate the last inequality with respect to t from  $t_0$  to t. Since

$$\frac{d}{dt}\left[C+\int_{t_0}^t f(t_1)u(t_1)\,dt_1\right]=f(t)u(t),$$

we obtain

$$\ln\left|C+\int_{t_0}^t f(t_1)u(t_1)\,dt_1\right|-\ln C\leq \int_{t_0}^t f(t)\,dt.$$

Therefore,

$$u(t) \leq C + \int_{t_0}^t f(t_1)u(t_1) dt_1 \leq C \exp\left(\int_{t_0}^t f(t_1) dt_1\right).$$

**Corollary:** Let u(t) be a positive continuous function satisfying

$$u(t) \leq u(\tau) + \int_{\tau}^{t} f(t_1)u(t_1) dt_1 \quad \forall t, \tau \in (a, b),$$

where  $f(t) \in C(a, b)$  and  $f(t) \ge 0 \,\forall t \in (a, b)$ . Then for all  $a < t_0 \le t \le b$ 

$$u(t_0)\exp\left[-\int_{t_0}^t f(t_1)\,dt_1\right] \leq u(t) \leq u(t_0)\exp\left[\int_{t_0}^t f(t_1)\,dt_1\right].$$

**Proof:** Leave as an exercise.

#### Lemma 2: Bihari- LaSalle

Let  $u(t) \ge 0$ ,  $f(t) \ge 0$  for all  $t \ge t_0$ , u(t),  $f(t) \in C[t_0, +\infty)$ , and

$$u(t) \leq C + \int_{t_0}^t f(t_1) \Phi(u(t_1)) dt_1,$$

where C is a positive constant,  $\Phi(u)$  is a positive non-decreasing continuous function for all  $0 < u < \bar{u} \, (\bar{u} \le \infty)$ . Define

$$\Psi(u) = \int_C^u \frac{du_1}{\Phi(u_1)}, \ 0 < u < \bar{u}.$$

If 
$$\int_{t_0}^t f(t_1)\,dt_1 < \Psi(\bar u - 0),\ t_0 \le t < \infty$$
, then

$$u(t) \leq \Psi^{-1} \left[ \int_{t_0}^t f(t_1) dt_1 \right] \quad \forall t_0 \leq t < \infty$$
 (2)

Lecture 4: Intervals of Existence of a solution. Direction fields. Aut Lecture 5: Intervals of Existence. Gronwall's and Bihari's inequaliti Lecture 6: Implicit first-order ODEs. Singular solutions.

### Bihari-LaSalle: Proof

**Proof.** Since  $\Phi$  is non-decreasing, so

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$$\Phi(u(t)) \leq \Phi\left(C + \int_{t_0}^t f(t_1)\Phi(u(t_1)) dt_1\right)$$

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and hence.

$$\frac{f(t)\Phi(u(t))}{\Phi\left(C+\int_{t_0}^t f(t_1)\Phi(u(t_1))\,dt_1\right)}\leq f(t).$$

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and hence,

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Integrating with respect to t from  $t_0$  to t, we have

$$\int_{t_0}^t \frac{w'(t)dt}{\Phi(w(t))} = \int_{w(t_0)}^{w(t)} \frac{dw}{\Phi(w(t))} \leq \int_{t_0}^t f(t_1) dt_1,$$

where 
$$w(t) = C + \int_{t_0}^t f(t_1) \Phi(u(t_1)) dt_1$$
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. Since  $w(t_0) = C > 0$ 

and 
$$w(t) \geq C > 0$$
 then  $\Psi(w(t)) \leq \int_{t_0}^t f(t_1) dt_1$ .

Recall that 
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$$w(t)\leq \Psi^{-1}\left[\int_{t_0}^t f(t_1)\,dt_1\right]$$

It gives

$$u(t) \leq C + \int_{t_0}^t f(t_1) \Phi(u(t_1)) dt_1 = w(t) \leq \Psi^{-1} \left[ \int_{t_0}^t f(t_1) dt_1 \right].$$

Find an interval of existence of the solution for the following IVP

$$y' = t + y^3, \quad y(0) = 0.$$

#### Solution.

We have  $f(t,y)=t+y^3$ ,  $\frac{\partial f}{\partial y}(t,y)=3y^2$ ,  $(t_0,y_0)=(0,0)$ . What are the conditions for existence of the unique solution? f,  $f_y$  are continuous in any rectangular R that contains  $(t_0,y_0)=(0,0)$ , for example  $R=\{(t,y)\in\mathbb{R}^2\colon |t|\leq a,|y|\leq b\}$ .  $\Rightarrow$  there exists a unique solution of the problem defined on 0-h< t<0+h. How can we find the interval of existence without solving the equation? Use Bihari's inequality.

The equation implies that

$$y(t) = \int_0^t (t_1 + y^3(t_1)) dt_1 = \frac{t^2}{2} + \int_0^t y^3(t_1) dt_1$$

$$|y(t)| \leq rac{a^2}{2} + \int_0^t |y(t_1)|^3 \, dt_1.$$
 Denote  $u(t) = |y(t)|, \ C = a^2/2, \ f(t) = 1, \ \Phi(u) = u^3.$  Then  $v = \Psi(u) = \int_C^u rac{du_1}{u_1^3} = rac{1}{2} \left(rac{1}{C^2} - rac{1}{u^2}
ight)$   $u = \Psi^{-1}(v) = rac{C}{\sqrt{1 - 2C^2v}}$ 

Then the Bihari inequality implies that

$$u(t) \leq \Psi^{-1} \left[ \int_0^t 1 dt_1 \right] = \frac{C}{\sqrt{1 - 2C^2t}}.$$

That is,

$$|y(t)| \leq \frac{C}{\sqrt{1-2C^2t}}, \forall t > 0.$$

What is the restriction for t?

$$0 < t < \frac{1}{2C^2}$$

From the equation  $a = \frac{1}{2C^2}$  find that max  $a = \sqrt[5]{2}$ . Then the solution exists on the interval  $[0, \sqrt[5]{2})$ .

Can we also extend the interval of existence along the negative part of the t-axis? Yes, change t to -t ( $t \ge 0$ ) in the equation and proceed with the same procedure.

We obtain  $u(t) \le \frac{C}{\sqrt{1+2C^2t}}$ ,  $t \le 0$ .  $\Rightarrow$  the solution exists for  $-\sqrt[5]{2} < t < 0$  as well.

Answer: We can guarantee the existence of the unique solution in the interval  $-\sqrt[5]{2} < t < \sqrt[5]{2}$ .

Using Bihari's lemma, find an interval of existence of the solution for the following IVPs:

1. 
$$y' = 2y^2 - t$$
,  $y(1) = 1$ .

2. 
$$\begin{cases} y_1' = y_2^2, & y_1(0) = 1, \\ y_2' = y_1^2, & y_2(0) = 2. \end{cases}$$

### Outline

- Lecture 4: Intervals of Existence of a solution. Direction fields. Autonomous equations.
  - Direction fields
  - Intervals of Existence of a solution.
  - Autonomous Equations
- 2 Lecture 5: Intervals of Existence. Gronwall's and Bihari's inequalities.
- 3 Lecture 6: Implicit first-order ODEs. Singular solutions.
  - Implicit first-order ODEs
  - Singular Solutions

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$$F(t, y, y') = 0, \tag{3}$$

where F is a known smooth function. Consider the following cases

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be general solutions of (4). What is the general solution of the equation (3)?

$$\Phi_1(t, y, C) \cdot \Phi_2(t, y, C) \cdot \ldots \cdot \Phi_k(t, y, C) = 0$$

• The eq. (3) can be solved with respect to  $t: t = \varphi(y, y')$ .

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$$\frac{1}{p} = \frac{\partial \varphi}{\partial y} + \frac{\partial \varphi}{\partial p} \cdot \frac{dp}{dy} \Rightarrow \frac{dy}{dp} = \frac{p \frac{\partial \varphi}{\partial p}}{1 - p \frac{\partial \varphi}{\partial y}}$$

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If a general solution of this equation has the representation  $y = \Theta(p, C)$ , where  $\Theta$  is known and C is a constant, then

$$\begin{cases} t = \varphi(\Theta(p, C), p) \\ y = \Theta(p, C) \end{cases}$$

is the general solution of the equation  $t = \varphi(y, y')$  in the parametric form. Non-parametric form?  $\Rightarrow$  Eliminate p. Exercise: Find the general solution if  $t = \varphi(y')$ .

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If a general solution  $t = \Theta(p, C)$  of this equation exists then

$$\begin{cases} t = \Theta(p, C) \\ y = \psi(\Theta(p, C), p) \end{cases}$$

is the general solution of the equation  $y=\psi(t,y')$  in the parametric form.

What happens if  $y = \psi(y')$ ?

#### What is common in cases 2 and 3?

- In both cases equations are explicit with respect to either t or y, and
- we differentiate w.r.t. another variable.
- New equations are explicit w.r.t. corresponding derivatives

However, new explicit equations may not have analytical representation of the solution!!!

We are to consider two types of equations for which the approach described above works and explicit equations are solvable.

The equation

$$y = t\varphi(y') + \psi(y')$$

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We apply the procedure from the Case 3 (y' = p) to obtain

$$(\varphi(p)-p)\frac{dt}{dp}+\varphi'(p)t+\psi'(p)=0.$$

What is the type of this equation? Linear  $\Rightarrow$  Find its solution  $t = \Phi(p, C)$  and obtain the general solution of the Lagrange equation in the form

$$\begin{cases} t = \Phi(p, C) \\ y = \Phi(p, C)\varphi(p) + \psi(p) \end{cases}$$

Attention! The Lagrange equation may also have special solutions of the form  $y = \varphi(c)t + \psi(c)$ , where c is the root of the equation  $\varphi(c) = 0$ . We will consider the question of special solutions later.

If  $\varphi(y') = y'$  in the Lagrange equation then the equation

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Therefore, plugging C instead of y' in Clairaut's equation we immediately obtain the general solution. How we can get a singular solution from the general one? Differentiate w.r.t C.

#### Examples

1. Find the solution of the equation F(y') = 0.

Let 
$$y' = p$$
 and  $F(p_0) = 0$ . Then  $F(\frac{y - C}{t}) = 0$ .

2. Solve the equation  $(y')^2 - (t+y)y' + ty = 0$ .

We have y'=t and y'=y. Then  $y=\frac{t^2}{2}+C$ ,  $y=Ce^t$  and the general solution is  $(y-\frac{t^2}{2}-C)(y-Ce^t)=0$ .

3. Consider the equation  $y = y' + (y')^2 e^{y'}$ .

Case  $2 \Rightarrow y' = p$  and  $y = p + p^2 e^p$ . Therefore,  $dt = \frac{1 + (p^2 + 2p)e^p}{p} dp$  and  $t = \ln |p| + (p+1)e^p + C$ . The general solution has the form

$$\begin{cases} t = \ln|p| + (p+1)e^p + C \\ y = p + p^2e^p \end{cases}$$

Moreover, we need to complement it with the obvious solution y = 0.

#### **Exercises**

Solve the following ODEs:

$$1.(y')^{2} - 2ty' - 8t^{2} = 0.$$

$$2.t^{2}(y')^{2} + 3tyy' + 2y^{2} = 0.$$

$$3.(y')^{3} - y(y')^{2} - t^{2}y' + t^{2}y = 0.$$

$$4.t = \ln y' + \sin y'.$$

$$5.y = \sin^{-1} y' + \ln(1 + (y')^{2}).$$

$$6.y = ty' + y' + \sqrt{y'}.$$

$$7.y = y' \ln y'.$$

$$y = 3/2ty' + e^{y'}.$$

We have already considered ODEs with singular solutions (check examples above). Intuitively, a singular solution is a special solution that is not contained in the general solution for any values of the constant C including  $C=\pm\infty$ . What do singular solution mean geometrically? How can we plot them?

**Definition.** A solution  $y = \varphi(t)$  of the differential equation

$$F(t, y, y') = 0 (5)$$

is called singular if the uniqueness property does not hold at any of its points, that is,

- there is another solution of the same ODEs passing through each point  $(t_0, y_0)$  of the singular solution, and
- both solutions have the same tangent at the point  $(t_0, y_0)$  but
- another non-singular solution is different form the singular one in any arbitrary small neighborhood of the point  $(t_0, y_0)$ .

Does a singular solution satisfies the equation (5)? Yes. Moreover, if F(t, y, y'),  $\frac{\partial F}{\partial y}$ ,  $\frac{\partial F}{\partial y'}$  are continuous with respect to all arguments t, y, y' then any singular solution satisfies the equation

$$\frac{\partial F(t, y, y')}{\partial y'} = 0.$$
(6)

How can we find a singular solutions from (5) and (6)?  $\Rightarrow$  Eliminate y'. Elimination gives us an equation

$$\psi_{p}(t,y)=0$$

which is called p-discriminant of the equation (5), and the integral curve corresponding p-discriminant is called the p-discriminant integral curve.

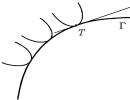
Is a *p*-discriminant curve unique? Does it define a singular solution? In general, no.  $\Rightarrow$  Double-check.

Consider the equation

$$\Phi(t,y,C)=0$$

with a parameter C and continuous  $\Phi_t, \Phi_y, \Phi_C$ . It defines a family of curves depending on one parameter.

An **envelope** of the family of curves with a parameter is a smooth curve  $\Gamma$  that touches one curve of the family at any of its points and any its segment is touched by an infinite number of curves from the family. What does it mean if curves touch? A common tangent.



Does the envelope satisfies the definition of a singular integral curve? Yes.  $\Rightarrow$  the envelope defines a singular solution.

An envelope is a part of a C-discriminant curve defined a by

$$\begin{cases} \Phi(t, y, C) = 0 \\ \frac{\partial \Phi(t, y, C)}{\partial C} = 0 \end{cases}$$

To make sure that a branch of a C-discriminant curve is an envelope, we check the following conditions.

there exist bounded partial derivatives

$$\begin{vmatrix} \frac{\partial \Phi}{\partial t} \\ \end{vmatrix} \le M, \ \begin{vmatrix} \frac{\partial \Phi}{\partial y} \\ \end{vmatrix} \le N, \ M, N = const,$$

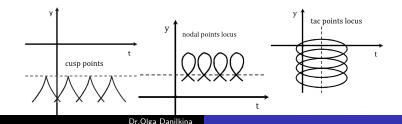
$$\bullet \ \frac{\partial \Phi}{\partial t} \ne 0, \text{ or, } \frac{\partial \Phi}{\partial y} \ne 0$$

Are these condition are necessary or sufficient? Sufficient.  $\Rightarrow$  if they are not satisfied on a branch of the *C*-discriminant curve, it can still be an envelope.

The equations of p-discriminant and C-discriminant have a certain structure

$$\psi_p(t, y) = E \cdot C \cdot T^2 = 0,$$
  
$$\psi_C(t, y) = E \cdot N^2 \cdot C^3 = 0,$$

where E=0 is the equation of the envelope, C=0 is the equation of the cusp locus, N=0 is the equation of nodal locus, T=0 is the equation of the tac locus. Attention! Over all locus points only the envelope is a singular solution.



Consider the equation

$$ty' + (y')^2 - y = 0.$$

1. Find its p-discriminant curve

$$y=-\frac{t^2}{4}.$$

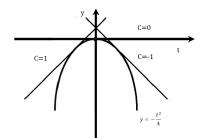
- 2. Check if it is a solution of the DE.
- 3. Check if it is a singular solution. Find the general solution of the equation  $y=Ct+C^2$ . Why? Check the type of the equation. If two curves  $y=y_1(t)$  and  $y=y_2(t)$  touch at the point  $t=t_0$  then

$$y_1(t_0) = y_2(t_0), y_1'(t_0) = y_2'(t_0).$$

It gives us

$$-\frac{t_0^2}{4}=Ct_0+C^2,\,-\frac{t_0}{2}=C.$$

and hence,  $-\frac{t_0^2}{4} = -\frac{t_0^2}{4}$   $\Rightarrow$  at each point of the curve  $y = -\frac{t^2}{4}$ , another curve of the form  $y = Ct + C^2$  touches it, with  $C = -\frac{t_0}{2}$ . Therefore,  $y = -\frac{t^2}{4}$  is a singular solution.

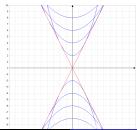


Find singular solutions of the equation

$$t(y')^2 - 2yy' + 4t = 0, t > 0$$

with the general solution  $t^2 = C(y - C)$ .

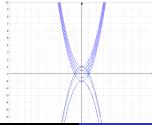
- 1. Find the *C*-discriminant curve  $y = \pm 2t$
- 2. Verify that both functions are solutions of the equation.
- 3. Prove that each function is a singular solution. Use the sufficient condition.



Find a singular solution of the equation

$$(y')^2 = 4t^2.$$

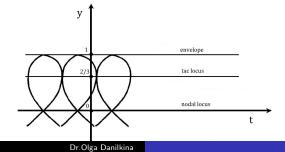
- 1. p-discriminant is 2y' = 0,  $(y')^2 = 4t^2$  and hence,  $t^2 = 0$ .
- 2. Is t=0 an integral curve of the equation? No. But it may be tac points locus. Why?
- 3. The general solution of the equation is  $y = \pm t^2 + C$ . Therefore, the line t = 0 is indeed the tac points locus.



Find singular solution of the equation

$$(y')^2(2-3y)^2=4(1-y).$$

- 1. Find the *p*-discriminant  $(2-3y)^2(1-y)=0$ . What are the conclusions?
- 2. Find the general solution of the equation  $y^2(1-y) = (t-C)^2$ .
- 3. Find the *C*-discriminant curve  $y^2(1-y)=0$ .



#### Singular Solutions: Exercises

For the following equations, find singular solutions if they exist.

$$1.(1+(y')^2)y^2-4yy'-4t=0,$$

$$2.(y')^2 - 4y = 0,$$

$$3.(y')^3 - 4tyy' + 8y^2 = 0,$$

$$4.(y')^2 - y^2 = 0,$$

$$5.(ty'+y)^2+3t^5(ty'-2y)=0.$$

Use C-discriminant to find singular solutions for the following equations  $1.y = (y')^2 - ty' + t^2/2$ ,  $y = Ct + C^2 + t^2/2$ ,

$$2.(ty' + y)^2 = y^2y', y(C - t) = C^2,$$

$$2.(ty + y) - y y, y(C - t) - C,$$
  
$$3.v^{2}(v')^{2} + v^{2} = 1, (x - C)^{2} + v^{2} = 1.$$

$$3.y^2(y')^2 + y^2 = 1$$
,  $(x - C)^2 + y^2 = 1$ ,

$$4.(y')^2 - yy' + e^t = 0, y = Ce^t + 1/C.$$