

Equation of first order & higher degree.

Q: Solve the differential eq.

$$y = x(p + \sqrt{1+p^2}) = f(p, x)$$

(a) Equation solvable for p (b) solvable for y $y = f(x, p)$ (c) solvable for x $x = f(y, p)$

$$x = \frac{y}{p + \sqrt{1+p^2}} = f(y, p)$$

Sol: 1.

$$y = x(p + \sqrt{1+p^2})$$

diff wrt x .

$$f(p, x, \frac{dp}{dx}) = 0$$

$$p = \frac{dy}{dx} = x \left(\frac{dp}{dx} + \frac{1}{2\sqrt{1+p^2}} \frac{2p dp}{dx} \right) + (p + \sqrt{1+p^2}) \quad (1)$$

$$\Rightarrow p = x \left(1 + \frac{p}{\sqrt{1+p^2}} \right) \frac{dp}{dx} + p + \sqrt{1+p^2}$$

$$\Rightarrow 0 = x \left(1 + \frac{p}{\sqrt{1+p^2}} \right) \frac{dp}{dx} + \sqrt{1+p^2}$$

$$\Rightarrow 0 = x \left(1 + \frac{p}{\sqrt{1+p^2}} \right) dp + \sqrt{1+p^2} dx \quad \text{--- (1)}$$

Eq. is of the form $f dx + g dp = 0$

$$f = \sqrt{1+p^2}, \quad g = x \left(1 + \frac{p}{\sqrt{1+p^2}} \right)$$

$$\frac{\partial f}{\partial p} = \frac{1}{\sqrt{1+p^2}} - \frac{p}{\sqrt{1+p^2}} \quad , \quad \frac{\partial g}{\partial x} = 1 + \frac{p}{\sqrt{1+p^2}}$$

Clearly $\frac{\partial f}{\partial p} \neq \frac{\partial g}{\partial x}$ eq is not exact.

$$\frac{\partial f}{\partial p} - \frac{\partial g}{\partial x} = \frac{-1}{\sqrt{1+p^2}} = K(p)$$

$$\begin{aligned} \text{I.f. } e^{\int K(p) dp} &= e^{\int \frac{-1}{\sqrt{1+p^2}} dp} = e^{-\ln|p+\sqrt{1+p^2}|} \\ &= \frac{1}{p+\sqrt{1+p^2}} \end{aligned}$$

Multiply I.f to eq ①

$$(p+\sqrt{1+p^2}) \left(\sqrt{1+p^2} dx + x \left(1 + \frac{p}{\sqrt{1+p^2}} \right) dp \right) = 0$$

$$\Rightarrow (p+\sqrt{1+p^2}) \sqrt{1+p^2} dx + x \frac{(p+\sqrt{1+p^2})^2}{\sqrt{1+p^2}} dp = 0$$

which is of the form $F dx + G dp = 0$

$$\begin{aligned} F &= p\sqrt{1+p^2} + 1+p^2, \quad G = \frac{x(p^2 + 1 + p^2 + 2p\sqrt{1+p^2})}{\sqrt{1+p^2}} \\ &= x \left(\frac{p^2}{\sqrt{1+p^2}} + \sqrt{1+p^2} + 2p \right) \end{aligned}$$

$$z = \frac{1}{\sqrt{1+p^2}} + \dots$$

$$\frac{\partial F}{\partial p} = 2 \cdot p \cdot \frac{1}{2\sqrt{1+p^2}} + \sqrt{1+p^2} (1) + 0 + 2p$$

$$= \frac{p^2}{\sqrt{1+p^2}} + \sqrt{1+p^2} + 2p, \quad \frac{\partial G}{\partial x} = \frac{p^2}{\sqrt{1+p^2}} + \sqrt{1+p^2} + 2p$$

$$\therefore \frac{\partial F}{\partial p} = \frac{\partial G}{\partial x}$$

$$\text{Ans. } \int F dx + \int G dp = C$$

y constant Term of G not containing x

$$\therefore \int (p\sqrt{1+p^2} + p^2 + 1) dx + \int 0 dp = C$$

p constant

$$\Rightarrow (p\sqrt{1+p^2} + 1 + p^2) x = C$$

$$\Rightarrow x = \frac{C}{\sqrt{1+p^2} (p + \sqrt{1+p^2})} \quad \text{--- (2)}$$

Substituting the value of x in given eq., we have.

$$y = \frac{C (\sqrt{1+p^2} + p)}{\sqrt{1+p^2} (p + \sqrt{1+p^2})} = \frac{C}{\sqrt{1+p^2}} \quad \text{--- (3)}$$

eq (2) & (3) combine together to give solution of given diff eq.

eq (2) & (3) (arbitrary reference to give ...)

form of 1.

$$\text{Or } y = x(p + \sqrt{1+p^2})$$

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

$$\text{Squaring both sides } \left(\frac{y}{x} - p\right)^2 = 1 + p^2$$

$$\Rightarrow (y - px)^2 = x^2(1+p^2)$$

$$\Rightarrow y^2 + \cancel{p^2 x^2} - 2pxy = x^2 + \cancel{p^2 x^2}$$

$$\Rightarrow y^2 - x^2 = 2pxy$$

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

$$\text{But } p = \frac{dy}{dx} \Rightarrow \frac{dy}{dx} = \frac{y^2 - x^2}{2xy}$$

$$\Rightarrow 2xy \, dy = (y^2 - x^2) \, dx$$

$$\Rightarrow (x^2 - y^2) \, dx + 2xy \, dy = 0$$

Which is of the form $f \, dx + g \, dy = 0$

$$f = x^2 - y^2, \quad g = 2xy$$

$$\frac{\partial f}{\partial y} = -2y, \quad \frac{\partial g}{\partial x} = 2y$$

Clearly $\frac{\partial f}{\partial y} \neq \frac{\partial g}{\partial x}$ eq is not exact.

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$$\frac{\frac{\partial f}{\partial y} - \frac{\partial g}{\partial x}}{g} = \frac{-\frac{y}{x}}{2xy} = -\frac{2}{x} = h(x)$$

$$\text{I.F.} = e^{\int h(x) dx} = e^{-\int \frac{2}{x} dx} = e^{-2 \ln x} = e^{\ln x^{-2}} = x^{-2}$$

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

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

$$\Rightarrow \text{Compare it with } F dx + G dy = 0$$

$$F = 1 - \frac{y^2}{x^2}, \quad G = \frac{2y}{x}$$

$$\frac{\partial F}{\partial y} = 0 - \frac{1}{x^2} (2y), \quad \frac{\partial G}{\partial x} = 2y \left(-\frac{1}{x^2} \right)$$

$$= -\frac{2y}{x^2}, \quad = -\frac{2y}{x^2}$$

$$\Rightarrow \because \frac{\partial F}{\partial y} = \frac{\partial G}{\partial x} \Rightarrow \text{eq. is exact.}$$

$$\text{sol.} \int_{y \text{ const}} F dx + \int_{\text{Term of } y \text{ not containing } x} G dy = C$$

$$\Rightarrow \int_{y \text{ const}} \left(1 - \frac{y^2}{x^2} \right) dx + \int 0 dy = C$$

y constant

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

$$\Rightarrow \boxed{x + \frac{y^2}{x} = C} \checkmark$$

$$\int \sin^2 x \, dx \quad \frac{1}{2} \int \sin x \cos x \, dx.$$

$$= \frac{\sin^2 x}{2} + C$$

$$= \frac{1}{2} \int \sin^2 x \, dx = -\frac{\cos^2 x}{4} + C.$$

$$x^2 + y^2 = a^2, \quad x = a \cos t, \quad y = a \sin t.$$

Q8: Solve the diff. eq. $x - yp = ap^2$.

(a) factorization (b) $x = f(y, p)$ (c) $y = g(x, p)$

Sol:

$$x = yp + ap^2 \quad \left| \quad \begin{array}{l} x = yp + ap^2 \\ x - ap^2 = yp \end{array} \right.$$

$$\boxed{x = g(y, p)} \downarrow$$

diff @ wrt y .

$$\frac{dx}{dy} = y \frac{dp}{dy} + p(1) + a \cdot 2p \frac{dp}{dy}.$$

$$\Rightarrow \frac{1}{p} = p + (y + 2ap) \frac{dp}{dy}.$$

$$(1 - 1) = 0$$

$$\underline{\underline{or}} \dots (y+2ap) \frac{dp}{dy} \neq \left(p - \frac{1}{p}\right) = 0$$

$$\underline{\underline{or}} \dots (y+2ap) dp + \left(p - \frac{1}{p}\right) dy = 0.$$

it is of the form $f dp + g dy = 0$

$$f = y+2ap, \quad g = p - \frac{1}{p}$$

$$\frac{\partial f}{\partial y} = 1, \quad \frac{\partial g}{\partial p} = 1 + \frac{1}{p^2}.$$

$$\text{Clearly } \frac{\partial f}{\partial y} \neq \frac{\partial g}{\partial p} \quad , \quad \frac{\frac{\partial f}{\partial y} - \frac{\partial g}{\partial p}}{g} = \frac{-\frac{1}{p^2}}{p - \frac{1}{p}} = K(p)$$

$$K(p) = \frac{-\frac{1}{p^2}}{\frac{p^2(p^2-1)}{p}} = \frac{1}{p(1-p^2)}$$

$$\text{I.F.} = e^{\int K(p) dp}$$

$$(a) \frac{1}{\sqrt{1-p^2}} \quad (b) \frac{p}{\sqrt{1-p^2}} \quad (c) \frac{p}{1-p^2} \quad (d) \text{ none of these.}$$

$$\int K(p) dp = \int \frac{dp}{p(1-p^2)} = \frac{-1}{2} \int \frac{-2 dp}{p^3(p^2-1)}$$

$$= \frac{-1}{2} \int \frac{dt}{t}$$

$$\text{put } p^2-1 = t \\ -2p^3 dp = dt$$

$$= \frac{-1}{2} \ln |t| = \ln(t)^{-1/2}$$

$$n \quad 1 \quad n \quad 1$$

$$z = \frac{1}{2} \ln \frac{1+z}{1-z} = \ln \frac{1}{\sqrt{p^2-1}}$$

$$z = \ln \frac{1}{\sqrt{p^2-1}} = \ln \frac{1}{\sqrt{\frac{1}{p^2}-1}}$$

$$I.f = \int x(p) dp = \int e^{\ln \frac{p}{\sqrt{1-p^2}}} dp = \left(\frac{p}{\sqrt{1-p^2}} \right)$$

$$(y+2ap) \frac{p}{\sqrt{1-p^2}} dx + \left(\frac{p^2-1}{p} \right) \frac{p}{\sqrt{1-p^2}} dp = 0$$

$$\Rightarrow (y+2ap) \frac{p}{\sqrt{1-p^2}} dx - \sqrt{1-p^2} dp = 0$$

Compare it with $F dx + G dy = 0$

$$F = (y+2ap) \frac{p}{\sqrt{1-p^2}}, \quad G = -\sqrt{1-p^2}$$

$$\frac{\partial F}{\partial y} = \frac{p}{\sqrt{1-p^2}} (1+0), \quad \frac{\partial G}{\partial p} = \frac{1 \times \cancel{p}}{\sqrt{1-p^2}}$$

$$\Rightarrow \frac{\partial F}{\partial y} = \frac{\partial G}{\partial p} \Rightarrow eq \text{ is exact.}$$

$$\text{Sol. in } \int F dx + \int G dy = C.$$

Term of G
not containing p

$$\Rightarrow \int (y+2ap) \frac{p}{\sqrt{1-p^2}} dp + \int 0 dy = C$$

$$2) \int (y + 2ap) \frac{1}{\sqrt{1-p^2}} dp$$

$$\rightarrow \frac{y}{-2} \int \frac{-2p}{\sqrt{1-p^2}} dp + \frac{2a}{-1} \int \frac{p^2}{\sqrt{1-p^2}} dp = C.$$

$$2) -\frac{y}{2} \int -2p (1-p^2)^{-1/2} dp - 2a \int \frac{1-p^2-1}{\sqrt{1-p^2}} dp = C.$$

$$2) -\frac{y}{2} \cdot \frac{(1-p^2)^{1/2}}{1/2} - 2a \int \left(\sqrt{1-p^2} - \frac{1}{\sqrt{1-p^2}} \right) dp = C$$

$$2) \left(-y \sqrt{1-p^2} \right) - 2a \left(\frac{p}{2} \sqrt{1-p^2} - \frac{1}{2} \ln |p + \sqrt{1-p^2}| \right) + 2a \ln |p + \sqrt{1-p^2}| = C.$$

$$2) -2a \frac{p}{2} \sqrt{1-p^2} + \frac{2a}{2} \ln |p + \sqrt{1-p^2}| + 2a \ln |p + \sqrt{1-p^2}| = C + y \sqrt{1-p^2}$$

$$2) y = -\frac{a \sqrt{1-p^2}}{\sqrt{1-p^2}} p + 3a \frac{\ln |p + \sqrt{1-p^2}|}{\sqrt{1-p^2}} - C.$$

$$\boxed{y = -ap + 3a \frac{\ln |p + \sqrt{1-p^2}|}{\sqrt{1-p^2}} - C.} \quad (2)$$

$$x = yp + ap^2.$$

$$x = -ap^2 + 3a \frac{\ln |p + \sqrt{1-p^2}|}{\sqrt{1-p^2}} - C + ap^2$$

$$x = \frac{3ap \pm \sqrt{p^2 + \sqrt{1-p^2}}}{\sqrt{1-p^2}} \quad (3)$$

eq (1) & (3) constitute together to give sol. of diff. eq.