

Total 98/100 Awesome 😊

Advanced Mathematics

Lab 4

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Exercise 1 – ODE to solve

Solve these homogeneous differential equations with constant coefficients:

(1.1) $y'' - 4y' + 13y = 0$ with $y\left(\frac{\pi}{6}\right) = -8$ and $y'\left(\frac{\pi}{6}\right) = 2$

(1.2) $y'' + 22y' + 121y = 0$ with $y(2) = 2$ and $y'(0) = 4$

Ex 1.

(1.1) $y'' - 4y' + 13y = 0$ with $y\left(\frac{\pi}{6}\right) = -8$, $y'\left(\frac{\pi}{6}\right) = 2$

assume $y = e^{\lambda x}$

$y' = \lambda e^{\lambda x}$

$y'' = \lambda^2 e^{\lambda x}$

$(\lambda^2 - 4\lambda + 13)e^{\lambda x} = 0$

$\lambda = \frac{4 \pm \sqrt{16 - 52}}{2} = \frac{4 \pm 6i}{2} = 2 \pm 3i$

the general solution:

$y = A \cdot e^{2x} \cdot \cos(3x) + B \cdot e^{2x} \cdot \sin(3x)$

$= e^{2x} (A \cos(3x) + B \sin(3x))$

$y' = 2e^{2x} (A \cos(3x) + B \sin(3x)) + e^{2x} (-3A \sin(3x) + 3B \cos(3x))$

$\begin{cases} e^{\frac{\pi}{6}} (A \cdot 0 + B) = -8 \\ 2e^{\frac{\pi}{6}} (A \cdot 0 + B) + e^{\frac{\pi}{6}} (-3A + 3B \cdot 0) = 2 \end{cases}$

$\begin{cases} e^{\frac{\pi}{6}} \cdot B = -8 \\ 2e^{\frac{\pi}{6}} \cdot B - 3e^{\frac{\pi}{6}} A = 2 \end{cases}$

$B = -8 \cdot e^{-\frac{\pi}{6}}$

$A = -6 \cdot e^{-\frac{\pi}{6}}$

$e^{\frac{\pi}{6}} (2B - 3A) = 2$

$e^{\frac{\pi}{6}} (-16e^{-\frac{\pi}{6}} - 3A) = 2$

$-16 - 3e^{\frac{\pi}{6}} A = 2$

$-3e^{\frac{\pi}{6}} A = 18$

$\therefore y = e^{2x} (-6 \cdot e^{-\frac{\pi}{6}} \cos(3x) - 8 \cdot e^{-\frac{\pi}{6}} \sin(3x))$

$= -2e^{2x - \frac{\pi}{6}} (3 \cos(3x) + 4 \sin(3x))$

great 8

(1.2) $y'' + 22y' + 121y = 0$ with $y(2) = 2$, $y'(0) = 4$

assume $y = e^{\lambda x}$

$\lambda^2 + 22\lambda + 121 = 0$

$(\lambda + 11)^2 = 0$

$\lambda = -11$

$\therefore y_1 = e^{-11x}$

$y_2 = x \cdot e^{-11x}$

The general solution

$y = C_1 y_1 + C_2 y_2$

$= C_1 \cdot e^{-11x} + C_2 \cdot x \cdot e^{-11x}$

$= e^{-11x} (C_1 + C_2 \cdot x)$

$y' = 11 \cdot e^{-11x} (C_1 + C_2 \cdot x) + e^{-11x} C_2$

$\begin{cases} e^{22} (C_1 + 2C_2) = 2 \\ -11 \cdot C_1 + C_2 = 4 \end{cases}$

$\begin{cases} C_1 + 2C_2 = 2 \cdot e^{-22} \\ -11C_1 + C_2 = 4 \end{cases}$

$\begin{cases} C_1 + 2C_2 = 2 \cdot e^{-22} \\ -11C_1 + C_2 = 4 \end{cases}$

$-22C_1 + 2C_2 = 8$

$23C_1 = 2e^{22} - 8$

$C_1 = \frac{2e^{22} - 8}{23}$

$C_2 = (2e^{22} - \frac{2e^{22} - 8}{23}) \cdot \frac{1}{2}$

$= e^{22} - \frac{e^{22} - 4}{23} = \frac{22 \cdot e^{22} + 4}{23}$

$\therefore y = e^{-11x} (\frac{2e^{22} - 8}{23} + x \cdot \frac{22e^{22} + 4}{23})$

$= \frac{e^{-11x}}{23} (2e^{22} - 8 + (22e^{22} + 4)x)$

awesome

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(1.3) $4y'' + 16y' + 18y = 0$ with $y(2) = 4 + 2i$ and $y'(0) = -1 - 4i$

2
(my fault)
sorry

$$(1.3) \quad 4y'' + 16y' + 18y = 0 \quad y(2) = 4 + 2i \quad y'(0) = -1 - 4i$$

$$y'' + 4y' + \frac{9}{2}y = 0$$

$$\lambda^2 + 4\lambda + \frac{9}{2} = 0$$

$$\lambda = \frac{-4 \pm \sqrt{16 - 18}}{2}$$

$$= \frac{-4 \pm \sqrt{2}i}{2}$$

$$= -2 \pm \frac{\sqrt{2}}{2}i$$

general solution: $y = A \cdot e^{-2x} \cos(\frac{\sqrt{2}}{2}x) + B \cdot e^{-2x} \sin(\frac{\sqrt{2}}{2}x)$
 $= e^{-2x} (A \cos(\frac{\sqrt{2}}{2}x) + B \sin(\frac{\sqrt{2}}{2}x))$

$$y' = -2e^{-2x} (A \cos(\frac{\sqrt{2}}{2}x) + B \sin(\frac{\sqrt{2}}{2}x)) + e^{-2x} (-\frac{\sqrt{2}}{2}A \sin(\frac{\sqrt{2}}{2}x) + \frac{\sqrt{2}}{2}B \cos(\frac{\sqrt{2}}{2}x))$$

$$\begin{cases} e^{-4} (A \cos(\sqrt{2}) + B \sin(\sqrt{2})) = 4 + 2i \\ -2A + \frac{\sqrt{2}}{2}B = -1 - 4i \end{cases}$$

$$\begin{cases} A \cdot \cos\sqrt{2} + B \cdot \sin\sqrt{2} = (4 + 2i) \cdot e^4 \\ A \cdot (-2) + B \cdot \frac{\sqrt{2}}{2} = -1 - 4i \end{cases}$$

$$A \cdot (-2) \cdot (-\frac{\cos\sqrt{2}}{2}) + B \cdot \frac{\sqrt{2}}{2} \cdot (-\frac{\cos\sqrt{2}}{2}) = (-1 - 4i) \cdot (-\frac{\cos\sqrt{2}}{2})$$

$$A \cos\sqrt{2} - B \cdot \frac{\sqrt{2}}{4} \cos\sqrt{2} = (1 + 4i) \cdot (\frac{\cos\sqrt{2}}{2})$$

$$B(\sin\sqrt{2} + \frac{\sqrt{2}}{4} \cos\sqrt{2}) = (4 + 2i)e^4 - (1 + 4i)(\frac{\cos\sqrt{2}}{2})$$

$$B(\sin\sqrt{2} + \frac{\sqrt{2}}{4} \cos\sqrt{2}) = (4e^4 - \frac{\cos\sqrt{2}}{2}) + (2e^4 - 2\cos\sqrt{2})i$$

$$B = \frac{4e^4 - \frac{1}{2}\cos\sqrt{2}}{\sin\sqrt{2} + \frac{\sqrt{2}}{4}\cos\sqrt{2}} + \frac{2e^4 - 2\cos\sqrt{2}}{\sin\sqrt{2} + \frac{\sqrt{2}}{4}\cos\sqrt{2}} i$$

$$-2A + \frac{\sqrt{2}}{2} \left(\frac{4e^4 - \frac{1}{2}\cos\sqrt{2}}{\sin\sqrt{2} + \frac{\sqrt{2}}{4}\cos\sqrt{2}} + \frac{2e^4 - 2\cos\sqrt{2}}{\sin\sqrt{2} + \frac{\sqrt{2}}{4}\cos\sqrt{2}} i \right) = -1 - 4i$$

$$-2A + \left(\frac{2\sqrt{2}e^4 - \frac{\sqrt{2}}{4}\cos\sqrt{2}}{\sin\sqrt{2} + \frac{\sqrt{2}}{4}\cos\sqrt{2}} + \frac{\sqrt{2}e^4 - \sqrt{2}\cos\sqrt{2}}{\sin\sqrt{2} + \frac{\sqrt{2}}{4}\cos\sqrt{2}} i \right) = -1 - 4i$$

$$2A = \frac{2\sqrt{2}e^4 - \frac{\sqrt{2}}{4}\cos\sqrt{2} + \sin\sqrt{2} + \frac{\sqrt{2}}{4}\cos\sqrt{2}}{\sin\sqrt{2} + \frac{\sqrt{2}}{4}\cos\sqrt{2}} + \frac{\sqrt{2}e^4 - \sqrt{2}\cos\sqrt{2} + 4\sin\sqrt{2} + \sqrt{2}\cos\sqrt{2}}{\sin\sqrt{2} + \frac{\sqrt{2}}{4}\cos\sqrt{2}} i$$

$$A = \frac{\sqrt{2}e^4 + \frac{1}{2}\sin\sqrt{2}}{\sin\sqrt{2} + \frac{\sqrt{2}}{4}\cos\sqrt{2}} + \frac{\frac{\sqrt{2}}{2}e^4 + 2\sin\sqrt{2}}{\sin\sqrt{2} + \frac{\sqrt{2}}{4}\cos\sqrt{2}} i$$

$$\therefore y = e^{-2x} (A \cos(\frac{\sqrt{2}}{2}x) + B \sin(\frac{\sqrt{2}}{2}x))$$

$$= e^{-2x} \left[\left(\frac{\sqrt{2}e^4 + \frac{1}{2}\sin\sqrt{2}}{\sin\sqrt{2} + \frac{\sqrt{2}}{4}\cos\sqrt{2}} + \frac{\frac{\sqrt{2}}{2}e^4 + 2\sin\sqrt{2}}{\sin\sqrt{2} + \frac{\sqrt{2}}{4}\cos\sqrt{2}} i \right) \cdot \cos(\frac{\sqrt{2}}{2}x) + \left(\frac{4e^4 - \frac{1}{2}\cos\sqrt{2}}{\sin\sqrt{2} + \frac{\sqrt{2}}{4}\cos\sqrt{2}} + \frac{2e^4 - 2\cos\sqrt{2}}{\sin\sqrt{2} + \frac{\sqrt{2}}{4}\cos\sqrt{2}} i \right) \cdot \sin(\frac{\sqrt{2}}{2}x) \right]$$

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Solve these differential equations using the reduction of order:

(1.4) $-xy'' + (x-2)y' + y = 0$ with $y(1) = 1$ and $y'(1) = 1$

(1.5) $(\tan^2 x)y'' + (\tan^3 x + \tan x)y' - y = 0$ with the first solution is $y_1 = \sin x$

(1.4) $-xy'' + (x-2)y' + y = 0$ with $y(1) = 1$, $y'(1) = 1$

find the first solution $y_1 = \frac{-1}{x}$

$y_2 = u \cdot y_1 = u \cdot \left(-\frac{1}{x}\right)$

$y_2' = u' \cdot \left(-\frac{1}{x}\right) + u \cdot \left(\frac{1}{x^2}\right)$

$y_2'' = u'' \cdot \left(-\frac{1}{x}\right) + 2u' \cdot \left(\frac{1}{x^2}\right) + u \cdot \left(-2 \cdot \frac{1}{x^3}\right)$

$-x(u''(-\frac{1}{x}) + 2u'(\frac{1}{x^2}) - 2u(\frac{1}{x^3})) + (x-2)(u'(-\frac{1}{x}) + u(\frac{1}{x^2})) + u(-\frac{1}{x}) = 0$

$u'' - 2u'x^{-1} + u'(-x^{-2})(x-2) = 0$

$u'' - \frac{2}{x}u' - u' + \frac{2}{x}u = 0$

$u'' = u'$

assume $p = u'$

$p = p'$

$\int \frac{1}{p} dp = \int 1 dx$

$\ln p = x + C_1$

$p = e^x \cdot \frac{C_1}{C_1} \rightarrow C_1$

$u' = e^x \cdot C_1$

$\int u' du = \int e^x \cdot C_1 dx$

$u = e^x \cdot C_1 + C_2$

$\therefore y_2 = u y_1 = (e^x C_1 + C_2) \cdot \frac{-1}{x} = -\frac{e^x}{x} C_1 - \frac{1}{x} C_2$

$y_2' = (e^x x^{-2} - e^x x^{-1}) C_1 + C_2 x^{-2}$

insert $y(1) = 1$, $y'(1) = 1$

$\begin{cases} -e C_1 - C_2 = 1 \\ C_2 = 1 \end{cases} \quad \begin{matrix} -e C_1 = 2 \\ C_1 = -\frac{2}{e} \end{matrix}$

$\therefore y = 2 \cdot \frac{e^{x-1}}{x} - \frac{1}{x}$

awesome (8)

(1.5) $(\tan^2 x)y'' + (\tan^3 x + \tan x)y' - y = 0$ $y_1 = \sin x$

$y_2 = u \cdot y_1 = u \cdot \sin x$

$y_2' = u' \sin x + u \cos x$

$y_2'' = u'' \sin x + 2u' \cos x + u(-\sin x)$

$(\tan^2 x)(u'' \sin x + 2u' \cos x) + (\tan^3 x + \tan x)(u' \sin x) - u \sin x = 0$

$u'' \tan^2 x \sin x + (2 \sin x \tan x + \tan^3 x \sin x + \tan x \sin x)u' = 0$

$u'' \tan x \sin x + (3 \sin x + \tan^2 x \sin x)u' = 0$

assume $p = u'$

$\frac{p'}{p} = \frac{-3 \sin x - \tan^2 x \sin x}{\tan x \sin x} = -\frac{3}{\tan x} - \tan x$

$\int \frac{1}{p} dp = \int \left(-\frac{3}{\tan x} - \tan x\right) dx$

$\ln p = -3 \ln |\sin x| + \ln |\cos x| + C_1$

$p = e^{-3 \ln |\sin x|} \cdot e^{\ln |\cos x|} \cdot \frac{C_1}{C_1} = \frac{C_1}{\sin^3 x} \cos x$

$u' = p = \frac{\cos x}{\sin^3 x} \cdot C_1$

$u = \int \frac{\cos x}{\sin^3 x} \cdot C_1 dx$

substitute $a = \sin x$ $\frac{da}{dx} = \cos x$

$dx = \frac{1}{\cos x} da$

$u = \int \frac{C_1}{a^3} da = -\frac{C_1}{2} a^{-2} = -\frac{C_1}{2 \sin^2 x}$

$\therefore u = -\frac{C_1}{2 \sin^2 x} + C_2$

$y_2 = \left(-\frac{C_1}{2 \sin^2 x} + C_2\right) (\sin x)$

$= -\frac{C_1}{2 \sin x} + \sin x C_2$

yes (8)

$$(1.6) \quad x^2(x-2)y'' - 2x(2x-3)y' + 6(x-1)y = 0$$

$$(1.6) \quad x^2(x-2)y'' - 2x(2x-3)y' + 6(x-1)y = 0$$

guess 1 solution $y = x^k$

$$y' = kx^{k-1}$$

$$y'' = k(k-1)x^{k-2}$$

$$x^2(x-2)k(k-1)x^{k-2} - 2x(2x-3)kx^{k-1} + 6(x-1)x^k = 0$$

$$k(k-1)(x-2)x^k - 2k(2x-3)x^k + 6(x-1)x^k = 0$$

$$(k^2 - 5k + 6)x - (2k^2 - 8k + 6) = 0$$

$$\Rightarrow (k-2)(k-3)x = 2k^2 - 8k + 6$$

if $k=2$ $2k^2 - 8k + 6 \neq 0$

$k=3$ $2k^2 - 8k + 6 = 0$

$$\therefore y_1 = x^3, \quad y_2 = u y_1 = u \cdot x^3$$

insert into ODE

$$x^2(x-2)[u'x^3 + 6u'x^2 + 6ux] - 2x(2x-3)[u'x^3 + u(3x^2)] + 6(x-1)u \cdot x^3 = 0$$

$$x^2(x-2)(u'x^3 + 6u'x^2) - 2x(2x-3)(u'x^3) = 0$$

$$(x^6 - 2x^5)u'' + (6x^5 - 12x^4)u' - (4x^5 - 6x^4)u' = 0$$

$$(x^6 - 2x^5)u'' + (2x^5 - 6x^4)u' = 0$$

$$(x^2 - 2x)u'' + (2x - 6)u' = 0 \Rightarrow (x^2 - 2x)u'' = -(2x - 6)u'$$

assume $P = u'$

$$(x^2 - 2x)P' = -(2x - 6)P$$

$$\frac{1}{P}P' = -\frac{2x-6}{(x^2-2x)} \Rightarrow \int \frac{1}{P} dP = -2 \int \frac{x-3}{x^2-2x} dx$$

$$\ln P = -2 \int \left[\frac{3}{2x} - \frac{1}{2(x-2)} \right] dx = -2 \left[\frac{3}{2} \ln|x| - \frac{1}{2} \ln|x-2| + C_1 \right]$$

$$\ln P = -3 \ln|x| + \ln|x-2| + C_1$$

$$P = e^{-3 \ln|x|} \cdot e^{\ln|x-2|} \cdot e^{C_1}$$

$$P = x^{-3} \cdot x^{-2} \cdot C_1$$

$$u = \int u' = \int P = C_1 \int \frac{x-2}{x^3} dx = C_1 \left(-\frac{1}{x} + \frac{1}{x^2} + C_2 \right)$$

$$y_2 = C_1 \left(-\frac{1}{x} + \frac{1}{x^2} + C_2 \right) \cdot x^3$$

$$= \frac{(x-x^2)C_1 + x^3C_2}{\#}$$

yes

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Solve these ODE:

(1.7) $y' + y = 2e^x$

(1.8) $y' - (\tan x)y = \sin x$ for $x \in]-\pi/2; \pi/2[$

(1.7) $y' + y = 2e^x$ $P(x)=1$
 $\frac{dy}{dx} + P(x)y = Q(x)$, $Q(x)=2e^x$
 substitute $y=uv$, $y'=u'v+uv'$
 $u'v+uv'+uv=2e^x$
 $u'v + \underbrace{(u+u')v}_{=0} = 2e^x$
 $u'+u=0 \quad -\int \frac{1}{u} du = \int 1 dx$
 $u = -u' \quad -\ln|u| + C = x$
 $-\frac{1}{u} u' = 1 \quad e^{-\ln u} \cdot C = e^x$
 $\frac{1}{u} \cdot C = e^x \Rightarrow u = \frac{C}{e^x}$
 $\frac{C}{e^x} v' = 2e^x \quad v' = \frac{2}{C} e^{2x}$
 $v = \int v' = \frac{2}{C} \int e^{2x} dx = \frac{2}{C} \left(\frac{1}{2} e^{2x} + C_1 \right)$
 $= \frac{1}{C} e^{2x} + \frac{2C_1}{C}$
 $y = u \cdot v = \frac{C}{e^x} \cdot \left(\frac{1}{C} e^{2x} + C_2 \right)$
 $= \frac{1}{e^x} + C_2 e^{-x}$

yes ⑧

(1.8) $y' - (\tan x)y = \sin x$, $x \in]-\frac{\pi}{2}, \frac{\pi}{2}[$

substitute: $y=uv$
 $y'=u'v+uv'$
 $u'v+uv' - (\tan x)(uv) = \sin x$
 $u'v + (u' - \tan x \cdot u)v = \sin x$
 $u' - \tan x \cdot u = 0$
 $u' = \tan x \cdot u$
 $\int \frac{1}{u} u' = \int \tan x$
 $\ln u = -\ln |\cos x| + C$
 $u = \frac{C_1}{\cos x}$
 $v' = \sin x \cdot \frac{\cos x}{C_1} = \frac{1}{C_1} \sin x \cdot \cos x$

$v = \frac{1}{C_1} \left[-\frac{\cos^2 x}{2} + C_2 \right]$
 $= \frac{1}{-2C_1} \cos^2 x + \frac{C_2}{C_1}$
 $y = \frac{C_1}{\cos x} \cdot \left(-\frac{1}{2C_1} \cos^2 x + \frac{C_2}{C_1} \right)$
 $= -\frac{1}{2} \cos x + \frac{1}{\cos x} C_2$

yes ⑧

$$(1.9) \quad y'' + \left(1 + \frac{2}{x}\right)y' + \left(\frac{2}{x^2} - \frac{1}{x}\right)y = 0$$

$$(1.9) \quad y' + \left(1 + \frac{2}{x}\right)y' + \left(\frac{2}{x^2} - \frac{1}{x}\right)y = 0$$

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

assume $y = x \cdot z(x)$ with $z(x) = \int p(x) dx$, where $p'(x) + p(x) = 0$

$$y' = x'z(x) + x \cdot z'(x) = z(x) + xz'(x)$$

$$y'' = x''z(x) + 2x'z'(x) + x \cdot z''(x) = 2z'(x) + xz''(x)$$

$$(2z' + xz'') + \left(\frac{x+2}{x}\right)(z + xz') + \frac{2-x}{x^2}(x \cdot z) = 0$$

$$2z' + xz'' + \frac{x+2}{x}z + (x+2)z' + \frac{2-x}{x} \cdot z = 0$$

$$xz'' + (x+4)z' + \left(\frac{x+2}{x} + \frac{2-x}{x}\right)z = 0 \Rightarrow xz'' + (x+4)z' = 0$$

$$\int \frac{1}{p} dp = - \int \frac{x+4}{x} dx$$

$$\ln p = -4 \ln |x| - x + C$$

$$p = e^{-4 \ln x - x + C} = x^{-4} \cdot e^{-x} \cdot C_1$$

$$\therefore z(x) = \int p(x) dx = C_1 \cdot \int x^{-4} \cdot e^{-x} dx = C_1 (\Gamma(-3) + C_2)$$

$$\therefore y = \underbrace{C_1 \cdot x \cdot \Gamma(-3)}_{\text{yes}} + \underbrace{C_2 x}_{\text{yes}}$$

$$\text{define } \Gamma(z) = \int_0^\infty x^{z-1} e^{-x} dx$$

ok hard one
(4)

Exercise 2 – Bernoulli and Riccati

The Bernoulli is an ODE of the form $y' + p(x)y = q(x)y^n$ with $n \neq 1$.

Task 1: show it becomes linear if one makes the change of dependent variable $u = y^{1-n}$ (hint: begin by dividing both sides of the ODE by y^n)

Task 2: solve these Bernoulli equations using the method demonstrated

(2.1) $y' + y = 2xy^2$

(2.2) $x^2y' - y^3 = xy$

The Riccati equation is where the right handed side is a quadratic function of y . In general, it is not solvable by elementary means.

Task 3: however, show that if $y_1(x)$ is a solution, then the general solution is $y = y_1 + u$ where u is the general solution of the Bernoulli equation

Task 4: solve the Riccati equation using the method demonstrated

(2.3) $y' = 1 - x^2 + y^2$

Ex 2. $y' + p(x)y = q(x)y^n$ with $n \neq 1$

Task 1.

$$y^n y' + y^n p(x)y = q(x)$$

$$y^n y' + p(x)y^{1-n} = q(x)$$

substitute $u = y^{1-n}$ $u' = (1-n)y^{-n}y'$

insert into equation: $\frac{1}{1-n}u' + p(x)u = q(x)$

This is a linear differential equation that we can solve for u & once we have this in hand we can also get the solution to the original differential equation by plugging u back into our substitution and solving for y .

awesome 7

Task 2.

(2.1) $y' + y = 2xy^2$

$$y^2 y' + y^{-1} = 2x$$

$$u = y^{-1} \quad u' = -y^{-2}y'$$

$$-u' + u = 2x$$

$$\therefore u = e^x [2x+2]e^{-x} + C$$

$$= (2x+2) + e^x C$$

$$\frac{1}{y} = u = 2x+2 + e^x C$$

$$\therefore y = \frac{1}{2x+2 + e^x C}$$

substitute $u = ab$

$$u' = a'b + ab'$$

$$+(a'b + ab') + ab = 2x$$

$$-ab' + (a-a')b = 2x$$

$$\therefore a = e^x$$

$$-e^x b' = 2x$$

$$b' = -2xe^{-x}$$

$$b = (2x+2)e^{-x} + C$$

yes 7

(2.2) $x^2y' - y^3 = xy$

$$x^2y' - xy = y^3$$

$$x^2y^3y' - xy^2 = 1$$

$$u = y^2, \quad u' = 2y^2y' \Rightarrow -\frac{1}{2}u' = y^3y'$$

$$-\frac{1}{2}x^2u' - xu = 1$$

substitute $u = ab$

$$u' = a'b + ab'$$

$$-\frac{1}{2}x^2(a'b + ab') - xab = 1$$

$$-\frac{1}{2}x^2ab' + (-\frac{1}{2}x^2a' - xa)b = 1$$

$$\begin{aligned}
 -\frac{1}{2}x^2 a' - xa &= 0 \\
 -\frac{1}{2}x^2 a' &= xa \\
 \frac{1}{a} a' &= -\frac{2}{x} \\
 \ln a &= -2 \ln x + C \\
 a &= x^{-2} \cdot C \\
 -\frac{1}{2}x^2 (x^{-2} \cdot C) b' &= 1 \\
 -\frac{1}{2} C \cdot b' &= 1
 \end{aligned}$$

$$\begin{aligned}
 b' &= -\frac{2}{C} = C_1 \\
 b &= -\frac{2}{C_1} x + C_2 \\
 \therefore u &= \frac{1}{x^2} (C_1 x + C_2) \\
 &= \frac{1}{x} C_1 + \frac{1}{x^2} C_2
 \end{aligned}$$

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$$u = y^{-2} = \frac{1}{y^2} = \frac{1}{x} C_1 + \frac{1}{x^2} C_2$$

$$y^2 = \frac{1}{\frac{1}{x} C_1 + \frac{1}{x^2} C_2} \Rightarrow y = \frac{1}{\frac{1}{x} C_1 + \frac{1}{x^2} C_2} \quad \#$$

Task 3 Riccati equation $y' = g_0 + g_1 y + g_2 y^2$

if one particular solution y_1 can be found, the general solution is $y = y_1 + u$

$$y' = y_1' + u' = g_0 + g_1(y_1 + u) + g_2(y_1 + u)^2$$

$$\therefore y_1' = g_0 + g_1 y_1 + g_2 y_1^2$$

$$\therefore u' = g_1 u + 2g_2 y_1 u + g_2 u^2$$

$$\Rightarrow u' - (g_1 + 2g_2 y_1) u = g_2 u^2 \rightarrow \text{Bernoulli equation.}$$

yes

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Task 4

$$(2.3) \quad y' = 1 - x^2 + y^2$$

first solution $y_1 = x$

\therefore The general solution $y = x + u$

$$y' = 1 + u' = 1 - x^2 + (x + u)^2$$

$$1 + u' = 1 - x^2 + x^2 + 2xu + u^2$$

$$u' = 2xu + u^2$$

$$u' - 2xu = u^2$$

$$u^{-2} u' - 2xu^{-1} = 1$$

$$\text{assume } v = u^{-1} \quad v' = -u^{-2} u'$$

$$-v' - 2xv = 1$$

$$v' + 2xv = -1$$

$$\text{assume: } v = ab \quad v' = a'b + ab'$$

$$a'b + ab' + 2x(ab) = -1$$

$$ab' + \underbrace{(a' + 2ax)}_{=0} b = -1$$

$$a' = -2ax \Rightarrow \frac{1}{a} a' = -2x \Rightarrow \int \frac{1}{a} da = -2 \int x dx$$

$$\ln a = -2 \left[\frac{1}{2} x^2 + C \right] = -x^2 - 2C = -x^2 - C$$

$$a = e^{-x^2} \cdot e^{-C} = e^{-x^2} \cdot C$$

$$e^{-x^2} \cdot C \cdot b' = -1$$

$$b' = -\frac{1}{e^{-x^2} \cdot C} = -\frac{1}{C} \cdot e^{x^2} = C \cdot e^{x^2}$$

$$b = C \int e^{x^2} dx$$

$$= C \cdot A$$

$$\therefore v = ab = e^{-x^2} \cdot A \cdot C$$

$$\frac{1}{u} = v \quad \therefore u = \frac{1}{A} \cdot e^{x^2} \cdot C$$

$$\therefore y = x + u = x + \frac{C}{A} \cdot e^{x^2} \quad \#$$

good

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