

# MA-108 Differential Equations I

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D1-D3 - 1st week lectures

# Class Information

- Instructor : Manoj K. Keshari
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- Reference Text : Elementary Differential Equations by William Trench available at [ramanujan.math.trinity.edu/wtrench/texts/index.shtml](http://ramanujan.math.trinity.edu/wtrench/texts/index.shtml)
- Two short quiz of 5 marks each on 21st March and 18th April in the tutorial classes during 3:00-3:10 PM.
- Main quiz of 30 marks on 4th April from 8:15-9:15 AM.
- End Semester exam of 60 marks.
- Minimum passing marks is 30.
- Be Honest. Cheating in exams will give you atleast an FR grade in the course.

## Definition

Let  $y = y(x)$  be an unknown function of  $x$ .

An Ordinary differential equation (ODE) is an equation involving atleast one derivative of  $y$ .

The order of an ODE is the highest order of derivative of  $y$  occuring in the ODE.

## Example

(1)  $y' = x^2y^2 + x$  is a 1st order ODE.

(2)  $y'' + 2xy' + y = \sin x$  is a 2nd order (linear) ODE.

## Definition

An ODE of order  $n$  is called linear if it can be written as

$$y^{(n)} + a_1(x)y^{(n-1)} + \dots + a_n(x)y = b(x),$$

If  $a < b$  are real numbers, then

$$(a, b) = \{x \in \mathbb{R} : a < x < b\}$$

is an open interval.

$\mathbb{R} = (-\infty, \infty)$  is also an open interval.

$\mathbb{R} - \{0\}$  is not an open interval. It is union of two open intervals.

$$\mathbb{R} - \{0\} = (-\infty, 0) \cup (0, \infty)$$

### Definition

An (explicit) solution of an ODE is a function  $y = f(x)$  which satisfies the ODE on some open interval.

## First simple example of an ODE

Consider the linear (homogeneous) ODE  $y' + ay = 0$ ,  $a \in \mathbb{R}$ .

Note that  $y \equiv 0$  is the (trivial) solution.

Let  $y = y(x)$  be a non-trivial solution, i.e.  $y(x) \neq 0$ .

Since  $y$  is a continuous function, there exists an open interval, say  $I$  in  $\mathbb{R}$  such that  $y$  does not take 0 value on  $I$ .

Let us solve the ODE on  $I$ .

$$\begin{aligned}y' + ay = 0 &\implies \frac{y'}{y} = -a \\&\implies \frac{d}{dx} \ln |y| = -a \\&\implies \ln |y| = -ax + c \\&\implies |y| = e^c e^{-ax} \\&\implies y(x) = C e^{-ax},\end{aligned}$$

is a solution of  $y' + ay = 0$  on  $I = (-\infty, \infty)$ , where  $C = e^c$  when  $y(x) > 0$  and  $C = -e^c$  when  $y(x) < 0$  on  $I$ .

# 1st order linear homogeneous ODE

Consider the ODE with  $a(x)$  continuous on an open interval  $I$ ,

$$y' + a(x)y = 0 \quad (1)$$

Let  $y = y(x)$  be a non-trivial solution, i.e.  $y(x) \neq 0$ .

Since  $y$  is a continuous function, there exists an open interval, say  $J \subset I$  such that  $y(x)$  does not take 0 value on  $J$ .

$$\begin{aligned} y' + a(x)y = 0 &\implies y'/y = -a(x) \\ &\implies \ln |y| = - \int a(x) dx + c \\ &\implies |y| = e^c e^{-\int a(x) dx} \\ &\implies y(x) = C e^{-\int a(x) dx} \end{aligned}$$

$C = e^c$  when  $y(x) > 0$  and  $C = -e^c$  when  $y(x) < 0$  on  $J$ .  
Thus,  $y(x) = C e^{-\int a(x) dx}$  is a solution of (1) on  $J = I$ .

## Theorem

Let  $p(x)$  be a continuous function on an open interval  $(a, b)$ .  
Then the general solution of

$$y' + p(x)y = 0 \quad (1)$$

on the interval  $(a, b)$  is  $\boxed{y(x) = Ce^{-P(x)}}$ ,  
where  $P(x)$  is any anti-derivative of  $p(x)$  on  $(a, b)$ , i.e.

$$P'(x) = p(x), \quad x \in (a, b)$$

- General solution means  $y(x) = Ce^{-P(x)}$  is a solution of (1) for all choices of  $C \in \mathbb{R}$ .
- Further, any solution of (1) can be obtained from the general solution for some choice of  $C$ .
- This may not be true for non-linear ODEs.

## Second simple example of an ODE

Consider the linear (non-homogeneous) ODE

$$y' + ay = f(x) \quad (1)$$

where  $f(x)$  is continuous on some open interval  $I$ .

The solution of  $y' + ay = 0$  is  $y_1(x) = e^{-ax}$  on  $\mathbb{R}$ .

Let us try to look for a solution of (1) of the type  $y = u(x)e^{-ax}$ .

Substituting into the differential equation (1), we get on  $I$

$$\begin{aligned} u'e^{-ax} - aue^{-ax} + aue^{-ax} &= f(x) \\ \implies u' &= f(x)e^{ax} \\ \implies u(x) &= \int f(x)e^{ax} dx + C \end{aligned}$$

Thus

$$y(x) = e^{-ax} \left( \int f(x)e^{ax} dx + C \right)$$

is a solution of (1) on the (open) interval  $I$ .



# 1st order Linear non-homogeneous ODE

Let  $p(x)$  and  $f(x)$  be continuous on  $(a, b)$ . Let us solve

$$y' + p(x)y = f(x) \quad (1)$$

$y' + p(x)y = 0$  is the Complementary equation of (1).

Let  $y_1(x) = e^{-\int p(x) dx}$  be a solution of C.E.

Substitute  $y(x) = u(x)y_1$  into ODE, we get

$$\begin{aligned} u'y_1 + uy_1' + p(x)uy_1 &= f(x) \\ \implies u'y_1 &= f(x) \\ \implies u(x) &= \int f(x)e^{\int p(x)dx} + C \\ \implies y(x) &= e^{-\int p(x)dx} \left( \int f(x)e^{\int p(x)dx} + C \right) \end{aligned}$$

is the general solution of (1) on  $(a, b)$ .

## Theorem (Existence Theorem)

Let  $p(x)$  and  $f(x)$  be continuous functions on an open interval  $(a, b)$ . Then the general solution of

$$y' + p(x)y = f(x) \quad (1)$$

on the interval  $(a, b)$  is

$$y(x) = e^{-\int p(x)} \left( \int f(x) e^{\int p(x) dx} dx + C \right) \quad (2)$$

- General solution means  $y(x)$  in (2) is a solution of (1) for all choices of  $C \in \mathbb{R}$ .
- Further, any solution of (1) can be obtained from the general solution for some choice of  $C$ .
- This may not be true for non-linear ODEs.

## Example

Solve  $y' + 2y = x^3 e^{-2x}$ . (1)

C.E.  $y' + 2y = 0$  has a solution  $y_1(x) = e^{-2x}$ .

The solution of (1) is  $y = uy_1$

$$\begin{aligned}u' y_1 &= x^3 e^{-2x} \\ \implies u' &= x^3 \\ \implies u(x) &= x^4/4 + C\end{aligned}$$

Therefore,

$$y(x) = e^{-2x}(x^4/4 + C)$$

is a solution of ODE on  $\mathbb{R}$ .

## Example

(1) Solve  $y' - 2xy = 1$ .

C.E.  $y' - 2xy = 0$  has a solution  $y_1(x) = e^{\int 2x dx} = e^{x^2}$ .

The solution of ODE is  $y = uy_1$ , where

$$\begin{aligned}u'y_1 &= 1 \\ \implies u(x) &= \int e^{-x^2} dx + C \\ \implies y(x) &= e^{x^2} \left( \int e^{-x^2} dx + C \right)\end{aligned}$$

(2) Solve the IVP  $\boxed{y' - 2xy = 1, y(0) = y_0}$ .

Write the solution of ODE as

$$\begin{aligned}y(x) &= e^{x^2} \left( \int_0^x e^{-x^2} dx + C \right) \\ y(0) = y_0 &\implies C = y_0\end{aligned}$$

## Definition

An Initial value problem (IVP) for 1st order ODE is

$$y' = F(x, y), \quad y(x_0) = y_0.$$

A function  $y = y(x)$  defined on some open interval  $(a, b)$  containing  $x_0$  is a solution of the IVP if  $y$  satisfies the ODE on  $(a, b)$  and  $y(x_0) = y_0$ .

## Theorem (Existence and Uniqueness Theorem for IVP)

*Let  $p(x)$  and  $f(x)$  be continuous functions on an interval  $(a, b)$ . Let  $x_0 \in (a, b)$  and  $y_0 \in \mathbb{R}$ . Then the IVP*

$$y' + p(x)y = f(x), \quad y(x_0) = y_0$$

*has a unique solution on  $(a, b)$ .*

## Definition

Let  $y(x)$  be an explicit solution of IVP

$$y' = F(x, y), \quad y(x_0) = y_0$$

on some open interval containing  $x_0$ .

The interval of validity of  $y(x)$  is the largest open interval containing  $x_0$  where  $y(x)$  is a solution of IVP.

## Example

The function

$$y = (x^2/3) + (1/x)$$

satisfies

$$xy' + y = x^2$$

on  $(-\infty, 0) \cup (0, \infty)$ .

- For IVP

$$xy' + y = x^2, \quad y(1) = 4/3$$

the interval of validity of  $y(x)$  is  $(0, \infty)$ .

- For IVP

$$xy' + y = x^2, \quad y(-1) = -2/3$$

the interval of validity of  $y(x)$  is  $(-\infty, 0)$ .

## Definition

- An explicit solution of an ODE is a function  $y = y(x)$  which satisfies the ODE on some open interval  $(a, b)$ .
- A solution curve of an ODE is the graph of an explicit solution of the ODE.
- An implicit solution of an ODE is an equation  $g(x, y) = 0$  that gives an explicit solution of the ODE on some open interval.
- A curve  $C$  is an integral curve of an ODE if the following holds: If the graph of a function  $y = f(x)$  is a portion of the curve  $C$ , then  $y = f(x)$  is a solution of the ODE.
- An integral curve  $C$  of an ODE is the curve defined by an implicit solution of the ODE.



Note that a solution curve is also an integral curve, but an integral curve may not be a solution curve, since an integral curve  $C$  may not be the graph of a single function.

### Example

Circle  $C$  defined by  $x^2 + y^2 = 1$  is an integral curve of

$$y' = -x/y$$

Only functions whose graph is a segment of  $C$  are

$$y_1 = \sqrt{1 - x^2}, \quad y_2 = -\sqrt{1 - x^2}$$

on  $(-1, 1)$ .

So graphs of  $y_1$  and  $y_2$  are solution curves.

But  $C$  is not a solution curve as  $C$  is not the graph of a function.

# Separation of variable method : 1st order ODE

Assume that the ODE can be written in the form

$$h(y)y' = g(x)$$

Let  $H(y)$  and  $G(x)$  be antiderivatives of  $h(y)$  and  $g(x)$  respectively. Then

$$\frac{d}{dy}H(y) = H'(y) = h(y), \quad G'(x) = g(x)$$

Then our ODE is

$$\frac{d}{dx}H(y) = H'(y)y' = \frac{d}{dx}G(x)$$

Integrating, we get

$$H(y) = G(x) + C$$

This is an implicit solution of ODE.

# Separable ODE's

## Example

Solve  $y' = 2xy^2$ .

Assume  $y \neq 0$ . Rewrite ODE as

$$\frac{1}{y^2}y' = 2x$$

Integrating, we get

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

The solution  $y \equiv 0$  cannot be obtained for any choice of  $C$ .

## Example

Solve IVP

$$y' = 2xy^2, \quad y(0) = y_0$$

and find the interval of validity.

The solution is

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

- If  $y_0 = 0$ , the solution is  $y \equiv 0$  and the interval of validity is  $\mathbb{R}$ .
- If  $y_0 \neq 0$ , then  $C = -\frac{1}{y_0}$ . Hence  $y = \frac{-y_0}{y_0 x^2 - 1}$ .
- If  $y_0 < 0$ , the solution is defined for all  $x$ . Hence the interval of validity is  $\mathbb{R}$ .
- If  $y_0 > 0$ , the solution is valid when  $x \in \mathbb{R} - \{\pm 1/\sqrt{y_0}\}$ .

Hence the interval of validity is  $\left( \frac{-1}{\sqrt{y_0}}, \frac{1}{\sqrt{y_0}} \right)$ .

## Example

Solve IVP

$$y' = \frac{y \cos x}{1 + 2y^2}; \quad y(0) = 1.$$

Assume  $y \neq 0$ . Then,

$$\frac{1 + 2y^2}{y} y' = \cos x$$

$$\ln |y| + y^2 = \sin x + c$$

$$y(0) = 1 \implies c = 1$$

$$\ln |y| + y^2 = \sin x + 1$$

is an implicit solution of IVP.

Note:  $y \equiv 0$  is a solution to the ODE, but it is not a solution to the given IVP.

# Linear vs Non-Linear ODE

Theorem (Existence and Uniqueness of solution :  $y' = f(x, y)$ )

*Let  $D = (a, b) \times (c, d)$  be an open rectangle containing the point  $(x_0, y_0)$  and consider the IVP*

$$y' = f(x, y), \quad y(x_0) = y_0$$

- (Existence) Assume  $f(x, y)$  is continuous on  $D$ .  
Then IVP has at least one solution on some interval  $(a_1, b_1) \subset (a, b)$  containing  $x_0$ .
- (Uniqueness) If both  $f(x, y)$  and  $\frac{\partial f}{\partial y}$  are continuous on  $D$ , then IVP has a unique solution on some interval  $(a', b') \subset (a, b)$  containing  $x_0$ .

- Let us prove that if  $p(x), f(x)$  are continuous on  $(a, b)$ , and  $x_0 \in (a, b)$  then IVP

$$y' + p(x)y = f(x), \quad y(x_0) = y_0 \quad (*)$$

has a unique solution on  $(a, b)$ .

We know that IVP has one solution

$$y(x) = e^{-\int p(x) dx} \left( \int e^{\int p(x) dx} f(x) dx + C_0 \right)$$

on  $(a, b)$  for some  $C_0$ .

Let  $Y(x)$  be another solution of IVP on  $(a, b)$ . Let us write the ODE as

$$y' = F(x, y) := f(x) - p(x)y$$

Then  $F(x, y)$  and  $\frac{\partial F}{\partial y} = -p(x)$  are continuous on the open rectangle  $(a, b) \times (-\infty, \infty)$ .

By previous Existence and Uniqueness theorem (\*) has a unique solution on some interval  $x_0 \in (a', b') \subset (a, b)$ .

Therefore,

$$y(x) \equiv Y(x) \quad x \in (a', b')$$

We need to show that  $a = a'$  and  $b = b'$ .

Let  $a < a'$ . This means uniqueness holds only in the interval  $(a', b')$ . Let

$$\lim_{x \rightarrow a'+} y(x) = \lim_{x \rightarrow a'+} Y(x) = c$$

The IVP

$$y' + p(x)y = f(x), \quad y(a') = c$$

has a unique solution  $y(x)$  on some interval  $(a' - \epsilon, a'')$ .

This means uniqueness of  $y(x)$  holds on  $(a' - \epsilon, b')$ . This contradicts that  $a < a'$ .

Similarly, prove that  $b = b'$ .



- Consider

$$y' = F(x, y), \quad y(x_0) = y_0$$

with  $F(x, y)$  and  $\frac{\partial F}{\partial y}$  continuous on  $\mathbb{R}^2$ .

Then it does not give that the solution is defined on  $\mathbb{R}$ .

For an example, the IVP

$$y' = 2xy^2, \quad y(0) = 1$$

the solution

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

is defined on  $(-1, 1)$  only.

But on whatever interval the solution is defined, it will be unique.

# Linear vs Non-Linear ODE

- For the solution of a non-linear ODE, the interval where the solution exists, depends on the choice of our initial condition.
- The general solution of a non-linear ODE involving an arbitrary constant, may not give all solutions.
- For example, for non-linear ODE  $y' = 2xy^2$ , our solution  $y = -1/(x^2 + C)$  does not give the solution  $y \equiv 0$  for any value of  $C$ .
- In an implicit solution of a non-linear ODE, not every value of  $C$  will give an actual solution.

## Example

The circle  $x^2 + y^2 = C$  is an implicit solution of  $yy' = -x$ . For  $C = -1$ , it does not give any solution to ODE, since the curve  $x^2 + y^2 = -1$  is empty.

## Example

Consider the IVP

$$y' = \frac{x^2 - y^2}{1 + x^2 + y^2}, \quad y(x_0) = y_0 \quad (*)$$

$$\begin{aligned} f(x, y) &= \frac{x^2 - y^2}{1 + x^2 + y^2}, \\ \frac{\partial f}{\partial y} &= \frac{-2y}{1 + x^2 + y^2} + \frac{-2y(x^2 - y^2)}{(1 + x^2 + y^2)^2} \\ &= \frac{-2y(1 + 2x^2)}{(1 + x^2 + y^2)^2} \end{aligned}$$

Since  $f(x, y)$  and  $\partial f / \partial y$  are continuous for all  $(x, y) \in \mathbb{R}^2$ , by existence and uniqueness theorem, for any  $(x_0, y_0) \in \mathbb{R}^2$ , IVP has a unique solution on some open interval containing  $x_0$ .

## Example

Consider the IVP  $y' = f(x, y), \quad y(x_0) = y_0 \quad (*)$

$$\begin{aligned} f(x, y) &= \frac{x^2 - y^2}{x^2 + y^2} \\ \frac{\partial f}{\partial y} &= \frac{-2y}{x^2 + y^2} + \frac{-2y(x^2 - y^2)}{(x^2 + y^2)^2} \\ &= \frac{-4x^2y}{(x^2 + y^2)^2} \end{aligned}$$

$f$  and  $\partial f / \partial y$  are continuous for all  $(x, y) \in \mathbb{R}^2 \setminus (0, 0)$ .

Assume  $(x_0, y_0) \neq (0, 0)$ .

- There is an open rectangle  $R$  containing  $(x_0, y_0)$  but not containing  $(0, 0)$ .
- $f(x, y)$  and  $\partial f / \partial y$  are continuous on  $R$ .
- By existence and uniqueness theorem,  $(*)$  has a unique solution on some open interval containing  $x_0$ .

## Example

Consider the IVP

$$y' = \frac{x + y}{x - y}, \quad y(x_0) = y_0 \quad (*)$$

If

$$f(x, y) = \frac{x + y}{x - y}, \quad \text{then} \quad \frac{\partial f}{\partial y} = \frac{2x}{(x - y)^2}$$

Here  $f(x, y)$  and  $\partial f / \partial y$  are continuous everywhere except on the line  $y = x$ .

Assume  $x_0 \neq y_0$ .

- There is an open rectangle  $R$  containing  $(x_0, y_0)$  that does not intersect with the line  $y = x$ .
- $f(x, y)$  and  $\partial f / \partial y$  are continuous on  $R$ .
- By existence and uniqueness theorem,  $(*)$  has a unique solution on some open interval containing  $x_0$ .

## Example

Consider the IVP

$$y' = \frac{10}{3} xy^{2/5}, \quad y(x_0) = y_0 \quad (*)$$

$$f(x, y) = \frac{10}{3} xy^{2/5} \quad \text{and} \quad \frac{\partial f}{\partial y} = \frac{4}{3} xy^{-3/5}$$

- Since  $f(x, y)$  is continuous for all  $(x, y) \in \mathbb{R}^2$ , IVP  $(*)$  has at least one solution for all  $(x_0, y_0) \in \mathbb{R}^2$ .
- If  $y \neq 0$ , then  $f(x, y)$  and  $\partial f / \partial y$  both are continuous for all  $(x, y) \in \mathbb{R}^2$ .
- If  $y_0 \neq 0$ , there is an open rectangle  $R$  containing  $(x_0, y_0)$  s.t.  $f$  and  $\partial f / \partial y$  are continuous on  $R$ .  
Hence IVP  $(*)$  has a unique solution on some open interval containing  $x_0$ .

## Example

Consider the IVP

$$y' = \frac{10}{3} xy^{2/5}, \quad y(0) = 0 \quad (*)$$

Since  $\frac{\partial f}{\partial y} = \frac{4}{3} xy^{-3/5}$  is not continuous if  $y = 0$ ,

(\*) may have more than one solution on every open interval containing  $x_0 = 0$ .

$y \equiv 0$  is one solution of IVP (\*).

Let  $y$  be a non-zero solution of ODE.

$$\begin{aligned}\frac{y'}{y^{2/5}} &= (10/3)x \\ (5/3)y^{3/5} &= (5/3)(x^2 + C) \\ y(x) &= (x^2 + C)^{5/3}\end{aligned}$$

### Example (continued ...)

Note that  $y(x) = (x^2 + C)^{5/3}$  is defined for all  $(x, y)$  and

$$y' = \frac{5}{3} (x^2 + C)^{2/3} (2x) = \frac{10}{3} xy^{2/5}, \quad \forall x \in (-\infty, \infty)$$

Thus  $y(x)$  is a solution on  $\mathbb{R}$  for all  $C$ .

$$y(0) = 0 \implies C = 0$$

Thus, the IVP

$$y' = \frac{10}{3} y^{2/5}, \quad y(0) = 0 \quad (*)$$

has two solutions,  $y_1 \equiv 0$  and  $y_2(x) = x^{10/3}$ .

We can construct two more solutions of IVP (\*). How?



## Example

Consider the IVP

$$y' = \frac{10}{3} xy^{2/5}, \quad y(0) = -1 \quad (*)$$

$$f(x, y) = \frac{10}{3} xy^{2/5}, \quad \frac{\partial f}{\partial y} = \frac{4}{3} xy^{-3/5}$$

are continuous in an open rectangle containing  $(0, -1)$ .

Hence the IVP has a unique solution on some open interval containing  $x_0 = 0$ .

**Question.** Find the unique solution and its interval of validity.

Let  $y \neq 0$  be the solution of  $y' = (10/3) xy^{2/5}$ . Then

$$y(x) = (x^2 + C)^{5/3}$$

$$y(0) = -1 \implies C = -1$$

$$\implies y(x) = (x^2 - 1)^{5/3}$$

## Example (continued ...)

- $y(x) = (x^2 - 1)^{5/3}$  is a solution on  $(-\infty, \infty)$  of IVP

$$y' = (10/3)xy^{2/5}, \quad y(0) = -1$$

Hence interval of validity of this solution is  $\mathbb{R}$ .

- We have seen that if  $y_0 \neq 0$ , then the IVP

$$y' = (10/3)xy^{2/5}, \quad y(x_0) = y_0$$

has a unique solution on some open interval around  $x_0$ .

- $y(x) = (x^2 - 1)^{5/3}$  is non-zero on  $(-1, 1)$ . Therefore,  $y(x)$  is the unique solution on  $(-1, 1)$ .

To see this, If  $w(x)$  is another solution on  $(-1, 1)$ . Then  $w(x) \equiv y(x)$  on some interval  $(\epsilon', \epsilon)$  containing 0.

We need to show that  $\epsilon = 1$  and  $\epsilon' = -1$ .

### Example (continued ...)

- If  $\epsilon \neq 1$ , then  $w(\epsilon) = y(\epsilon) = c \neq 0$  as  $w$  and  $y$  are continuous. Hence there exists a unique solution of ODE with IV  $y(\epsilon) = c \neq 0$ . Hence  $w \equiv y$  on an open interval around  $\epsilon$ . Thus  $\epsilon = 1$ . Similarly,  $\epsilon' = -1$ .
- $(-1, 1)$  is the largest interval on which the ODE with IV  $y(0) = -1$  has a **unique** solution.

To see this, we can define another solution

$$y_1(x) = \begin{cases} (x^2 - 1)^{5/3} & , \quad -1 \leq x \leq 1 \\ 0 & , \quad |x| > 1 \end{cases}$$

**Exercise.** Find largest interval where the IVP

$$y' = \frac{10}{3} xy^{2/5}, \quad y(0) = 1$$

has a unique solution.

# Transforming Non-Linear into Separable ODE

A non-linear differential equation

$$y' + p(x)y = f(x)y^r$$

where  $r \in \mathbb{R} - \{0, 1\}$  is said to be a **Bernoulli Equation**.  
For  $r = 0, 1$ , it is linear.

If  $y_1 = e^{-\int p(x) dx}$  is a non-zero solution of  $y' + p(x)y = 0$ ,  
then putting  $y = u(x)y_1$  in ODE, we get

$$\begin{aligned} u'y_1 + uy_1' + puy_1 &= fu^ry_1^r \\ \implies u'y_1 &= fu^ry_1^r \\ \implies \frac{u'}{u^r} &= f(x)(y_1(x))^{r-1} \\ \implies \frac{u^{-r+1}}{-r+1} &= \int f(x)(y_1(x))^{r-1} dx + C \end{aligned}$$

## Example (Bernoulli Equation)

Consider

$$y' + y = xy^2$$

Set  $y = u(x)e^{-x}$ , where  $y_1 = e^{-x}$  is solution of homogeneous part.

$$u'e^{-x} - ue^{-x} + ue^{-x} = u^2e^{-2x}x$$

$$\implies u'e^{-x} = u^2e^{-2x}x$$

$$\implies \frac{u'}{u^2} = xe^{-x}$$

$$\implies \frac{-1}{u} = -(1+x)e^{-x} + C$$

$$\implies u = \frac{1}{(1+x)e^{-x} - C}$$

$$\implies y = \frac{e^{-x}}{(1+x)e^{-x} - C} = \frac{1}{1+x - Ce^x}$$

## Example

Consider Bernoulli equation

$$xy' - 2y = \frac{x^2}{y^6} \implies y' - \frac{2}{x}y = \frac{x}{y^6}$$

The solution to homogeneous part is  $y_1 = x^2$ .

Set  $y = u(x)y_1$ ,

$$u'y_1 = x(uy_1)^{-6}$$

$$u^6 u' = x(x^2)^5 = x^{11}$$

$$\frac{1}{7}u^7 = \frac{1}{12}x^{12} + C$$

$$(1/7)y^7 = \left[(1/12)x^{12} + C\right] y_1^7$$

$$y^7 = \left[(7/12)x^{12} + 7C\right] x^{14}$$

is an implicit solution.

We do not have an explicit solution.

# Homogeneous Non-Linear Equations

## Definition

An ODE

$$y' = f(x, y)$$

is said to be **homogeneous** if it can be written as

$$y' = q(y/x)$$

Substitute  $y = v(x)x$  in homogeneous ODE, we get

$$v'x + v = q(v)$$

This is a separable ODE.

## Example

Solve

$$xy' = y + x$$

Rewrite it as

$$y' = \frac{y}{x} + 1$$

This is homogeneous ODE.

Substitute  $y = vx$ . We get

$$v'x + v = v + 1$$

$$\implies v'x = 1$$

$$\implies v' = 1/x$$

$$\implies v(x) = \ln|x| + C$$

$$\implies y = x(\ln|x| + C)$$