Advanced Engineering Mathematics Ordinary Differential Equations Notes

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1 Introduction to Differential Equations

1.1 Definitions and Terminology

- 1.1.1 1
- 2, linear
- 1.1.2 3
- 4, linear
- 1.1.3 5
- 2, nonlinear
- 1.1.4 7
- 3, linear
- 1.1.5 9

no; yes

1.1.6 15

The domain of the function is $x \in [-2, \infty)$.

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

The largest interval of definition of the solution is $x \in (-2, \infty)$.

$$(y-x)y' = y - x + 8$$
$$(x+4\sqrt{x+2}-x)(1+\frac{2}{\sqrt{x+2}}) = x+4\sqrt{x+2}-x+8$$
$$4\sqrt{x+2}+8 = 4\sqrt{x+2}+8$$

1.1.7 17

The domain of the function is $x \in \mathbb{R}, x \neq \pm 2$.

$$y' = \frac{2x}{(4 - x^2)^2}$$

The largest intervals of definition of the solution are $(-\infty, -2)$, (-2, 2), and $(2, \infty)$.

$$y' = 2xy^{2}$$

$$\frac{2x}{(4-x^{2})^{2}} = 2x\left(\frac{1}{4-x^{2}}\right)^{2}$$

$$= \frac{2x}{(4-x^{2})^{2}}$$

1.1.8 19

$$\ln \frac{2X - 1}{X - 1} = t$$

$$2X - 1 = (X - 1)e^{t}$$

$$(2 - e^{t})X = 1 - e^{t}$$

$$X = \frac{e^{t} - 1}{e^{t} - 2}$$

The solutions intervals of validity are $(\infty, \ln 2)$ and $(\ln 2, \infty)$.

$$\begin{split} \frac{dX}{dt} &= (X-1)(1-2X) \\ \frac{e^t}{e^t-2} - \frac{e^t(e^t-1)}{(e^t-2)^2} &= \left(\frac{e^t-1}{e^t-2}-1\right) \left(1-2\frac{e^t-1}{e^t-2}\right) \\ \frac{e^t(e^t-2) - e^t(e^t-1)}{(e^t-2)^2} &= \left(\frac{e^t-1-e^t+2}{e^t-2}\right) \left(\frac{e^t-2-2e^t+2}{e^t-2}\right) \\ \frac{e^{2t}-2e^t-e^{2t}+e^t}{(e^t-2)^2} &= \left(\frac{1}{e^t-2}\right) \left(\frac{-e^t}{e^t-2}\right) \\ \frac{-e^t}{(e^t-2)^2} &= \frac{-e^t}{(e^t-2)^2} \end{split}$$

1.1.9 31

$$m = -2$$

1.1.10 33

$$m=2 \text{ or } 3$$

1.1.11 35

$$m = -1$$
 or 0

1.1.12 37

$$y = 2$$

1.1.13 39

No constant solutions

1.2 Initial Value Problems

1.2.1 1

$$y(0) = -\frac{1}{3} = \frac{1}{1 + c_1 e^{-(0)}}$$
$$-3 = 1 + c_1$$
$$c_1 = -4$$

$$y = \frac{1}{1 - 4e^{-x}}$$

1.2.2 3

$$y(2) = \frac{1}{3} = \frac{1}{(2)^2 + c}$$
$$3 = 4 + c$$
$$c = -1$$

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

$$I = (1, \infty)$$

1.2.3 5

$$y(0) = 1 = \frac{1}{(0)^2 + c}$$
$$c = 1$$

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

$$I = (-\infty, \infty)$$

1.2.4 7

$$x(0) = -1 = c_1 \cos 0 + c_2 \sin 0$$
$$c_1 = -1$$

$$x'(0) = 8 = -c_1 \sin 0 + c_2 \cos 0$$
$$c_2 = 8$$

$$x = -\cos t + 8\sin t$$

1.2.5 9

$$x'\left(\frac{\pi}{6}\right) = 0 = -c_1 \sin\frac{\pi}{6} + c_2 \cos\frac{\pi}{6}$$
$$= -c_1 \frac{1}{2} + c_2 \frac{\sqrt{3}}{2}$$
$$c_1 = \sqrt{3}c_2$$

$$x\left(\frac{\pi}{6}\right) = \frac{1}{2} = c_1 \cos \frac{\pi}{6} + c_2 \sin \frac{\pi}{6}$$

$$= \frac{3}{2}c_2 + \frac{1}{2}c_2$$

$$= 2c_2$$

$$c_2 = \frac{1}{4}$$

$$y = \frac{\sqrt{3}}{4} \cos t + \frac{1}{4} \sin t$$

1.2.6 11

$$y(0) = 1 = c_1 e^{(0)} + c_2 e^{-(0)}$$
$$= c_1 + c_2$$
$$c_1 = 1 - c_2$$

$$y'(0) = 2 = c_1 e^{(0)} - c_2 e^{-(0)}$$
$$= 1 - c_2 - c_2$$
$$c_2 = -\frac{1}{2}$$
$$y = \frac{3}{2} e^x - \frac{1}{2} e^{-x}$$

1.2.7 13

$$y(-1) = 5 = c_1 e^{(-1)} + c_2 e^{-(-1)}$$
$$= c_1 e^{-1} + c_2 e$$
$$c_1 = 5e - c_2 e^2$$

$$y'(-1) = -5 = c_1 e^{(-1)} - c_2 e^{-(-1)}$$

$$= 5e - c_2 e^2 - c_2 e$$

$$c_2 e(e+1) = 5(e+1)$$

$$c_2 = \frac{5}{e}$$

$$y = 5e^{-x-1}$$

1.2.8 15

$$y = 0$$

$$y = x^3$$

1.2.9 17

$$f(x,y) = y^{2/3}$$

$$\frac{\partial f}{\partial y} = \frac{2}{3y^{1/3}}$$

$$y < 0$$
 or $y > 0$

1.2.10 19

$$f(x,y) = \frac{y}{x}$$

$$\frac{\partial f}{\partial y} = \frac{1}{x}$$

$$x < 0 \text{ or } x > 0$$

1.2.11 21

$$f(x,y) = \frac{x^2}{4 - y^2}$$

$$\frac{\partial f}{\partial y} = \frac{2x^2y}{(4-y^2)^2}$$

$$y < -2, -2 < y < 2, \text{ or } y > 2$$

 $1.2.12 \quad 23$

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

$$\frac{\partial f}{\partial y} = \frac{2y}{x^2 + y^2} - \frac{2y^3}{(x^2 + y^2)^2}$$

$$x \neq 0$$
 and $y \neq 0$

1.2.13 25

$$f(x,y) = \sqrt{y^2 - 9}$$

$$\frac{\partial f}{\partial y} = \frac{y}{\sqrt{y^2 - 9}}$$

Yes

1.2.14 27

No

1.2.15 29

- (a) y = cx
- (b)

$$f(x,y) = \frac{y}{x}$$

$$\frac{\partial f}{\partial y} = \frac{1}{x}$$

 $x \neq 0$

- (c) No, the function is not differentiable at x = 0
- 1.2.16 31
- (a)

$$y' = \frac{1}{(x+c)^2} = y^2$$

(b)

$$y(0) = 1 = -\frac{1}{(0) + c} \Rightarrow c = -1 \Rightarrow y = \frac{1}{1 - x}$$

$$I = (-\infty, 1)$$

$$y(0) = -1 = -\frac{1}{(0) + c} \Rightarrow c = 1 \Rightarrow y = -\frac{1}{x + 1}$$

$$I = (-1, \infty)$$

1.2.17 39

$$y(0) = 0 = c_1 \cos 3(0) + c_2 \sin 3(0)$$
$$c_1 = 0$$

$$y\left(\frac{\pi}{6}\right) = -1 = c_2 \sin 3\left(\frac{\pi}{6}\right)$$
$$c_2 = -1$$

$$y = -\sin 3x$$

1.2.18 41

$$y'(0) = 0 = -3c_1 \sin 3(0) + 3c_2 \cos 3(0)$$
$$c_2 = 0$$

$$y'\left(\frac{\pi}{4}\right) = 0 = -3c_1 \sin 3\left(\frac{\pi}{4}\right)$$
$$= -\frac{3}{\sqrt{2}}c_1$$
$$c_1 = 0$$

$$y = 0$$

1.2.19 43

$$y(0) = 0 = c_1 \cos 3(0) + c_2 \sin 3(0)$$
$$c_1 = 0$$

$$y(\pi) = 4 = c_2 \sin 3(\pi)$$
$$4 = 0$$

No solution

1.3 Differential Equations as Mathematical Models

1.3.1 1

$$\frac{dP}{dt} = kP + r$$

$$\frac{dP}{dt} = kP - r$$

1.3.2 3

$$\frac{dP}{dt} = k_b P - k_d P^2$$

1.3.3 7

$$\frac{dx}{dt} = kx(1000 - x)$$

1.3.4 9

$$\frac{dA}{dt} = -\frac{A}{100}$$

$$A(0) = 50 \, \text{lb}$$

1.3.5 11

$$\frac{dA}{dt} + \frac{7}{600 - t}A = 6$$

1.3.6 13

$$\begin{split} \frac{dV}{dt} &= -cA_h\sqrt{2gh}\\ A_w\frac{dh}{dt} &= -cA_h\sqrt{2gh}\\ \frac{dh}{dt} &= -\frac{cA_h\sqrt{2g}}{A_w}\sqrt{h}\\ &= -\frac{c\pi r_h^2\sqrt{2g}}{A_w}\sqrt{h}\\ &= -\frac{c\pi}{430}\sqrt{h} \end{split}$$

1.3.7 15

$$L\frac{di}{dt} + Ri = E$$

1.3.8 17

$$m\frac{dv}{dt} = mg - kv^2$$

1.3.9 19

$$m\frac{d^2x}{dt^2} = -kx$$

1.3.10 21

$$\frac{d}{dt}(mv) = R - kv$$

$$\frac{dm}{dt}v + m\frac{dv}{dt} = R - kv - mg$$

1.3.11 23

$$g = \frac{k}{R^2} \Rightarrow k = gR^2$$

$$\frac{d^2r}{dt^2} = -\frac{gR^2}{r^2}$$

1.3.12 25

$$\frac{dA}{dt} = k(M - A)$$

1.3.13 27

$$\frac{dx}{dt} = r - kx$$

1.3.14 29

$$\frac{dy}{dx} = \tan \theta$$

$$= \tan \frac{\phi}{2}$$

$$= \frac{1 - \cos \phi}{\sin \phi}$$

$$= \frac{1 - x/r}{y/r}$$

$$= \frac{r - x}{y}$$

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

- 1.4 Chapter in Review
- 1.4.1 1

$$\frac{dy}{dx} = ky$$

1.4.2 3

$$y'' + k^2 y = 0$$

1.4.3 5

$$y = c_1 e^x + c_2 x e^x$$

$$y' = c_1 e^x + c_2 e^x + c_2 x e^x$$
$$= y + c_2 e^x$$

$$y'' = c_1 e^x + c_2 e^x + c_2 e^x + c_2 x e^x$$
$$= c_1 e^x + 2c_2 e^x + c_2 x e^x$$
$$= y' + c_2 e^x$$

$$y'' - 2y' + y = 0$$

1.4.4 7

a, d

1.4.5 9

b

1.4.6 11

b

$$y = ce^x$$

1.4.8 15

$$\frac{dy}{dx} = x^2 + y^2$$

1.4.9 17

(a)
$$(-\infty, \infty)$$

(b)
$$(-\infty,0)$$
 or $(0,\infty)$

1.4.10 19

$$x_0 = -1 \text{ and } I = (-\infty, 0) \text{ or } x_0 = 2 \text{ and } I = (0, \infty)$$

1.4.11 23

$$y = x \sin x + x \cos x$$

$$y' = \sin x + x \cos x + \cos x - x \sin x$$

$$y'' = \cos x + \cos x - x \sin x - \sin x - x \cos x$$

$$= 2 \cos x - 2 \sin x - x \sin x - x \cos x$$

$$y'' + y = 2\cos x - 2\sin x - x\sin x - x\cos x + x\sin x + x\cos x$$
$$= 2\cos x - 2\sin x$$

$$I = (-\infty, \infty)$$

1.4.12 25

$$y = \sin(\ln x)$$

$$y' = \frac{1}{x}\cos(\ln x)$$

$$y'' = -\frac{1}{x^2}\cos(\ln x) - \frac{1}{x^2}\sin(\ln x)$$

$$x^2y'' + xy' + y = -\cos(\ln x) - \sin(\ln x) + \cos(\ln x) + \sin(\ln x)$$

$$= 0$$

$$(0, \infty)$$

1.4.13 35

 $I = (0, \infty)$

$$y(0) = 0 = c_1 e^{-3(0)} + c_2 e^{(0)} + 4(0)$$
$$= c_1 + c_2$$
$$c_1 = -c_2$$

$$y'(0) = 0 = -3c_1e^{-3(0)} + c_2e^{(0)} + 4$$
$$= -3c_1 + c_2 + 4$$
$$c_2 = 3c_1 - 4$$

$$c_1 = -(3c_1 - 4) \Rightarrow c_1 = 1 \Rightarrow c_2 = -1$$

 $y = e^{-3x} - e^x + 4x$

1.4.14 37

$$y(1) = -2 = c_1 e^{-3(1)} + c_2 e^{(1)} + 4(1)$$
$$= c_1 e^{-3} + c_2 e + 4$$
$$c_1 = -e^3 (c_2 e + 6)$$

$$y'(1) = 4 = -3c_1e^{-3(1)} + c_2e^{(1)} + 4$$
$$= -3c_1e^{-3} + c_2e + 4$$
$$c_2e = 3c_1e^{-3}$$

$$c_1 = -e^3(3c_1e^{-3} + 6) = -3c_1 - 6e^3 \Rightarrow c_1 = -\frac{3}{2}e^3 \Rightarrow c_2 = -\frac{9}{2}e^{-1}$$
$$y = -\frac{3}{2}e^{3(1-x)} - \frac{9}{2}e^{x-1} + 4x$$

1.4.15 41

$$y_0 = -3, y_1 = 0$$

1.4.16 43

$$\frac{d}{dt}(mv) = F - mg$$

$$\frac{d}{dt}(\lambda x \frac{dx}{dt}) = F - \lambda xg$$

$$x \frac{d^2x}{dt^2} + \left(\frac{dx}{dt}\right)^2 + gx = \frac{F}{\lambda}$$

$$x \frac{d^2x}{dt^2} + \left(\frac{dx}{dt}\right)^2 + 32x = 5$$

2 First-Order Differential Equations

2.1 Solution Curves Without a Solution

2.1.1 21

0 is stable, 3 is unstable

2.1.2 23

2 is semi-stable

2.1.3 25

-2 is unstable, 0 is semi-stable, 2 is stable

2.1.4 27

-1 is stable, 0 is unstable

2.1.5 39

 $P_0 < h/k$

2.1.6 41

$$g - \frac{k}{m}v^2 = 0 \Rightarrow v = \sqrt{\frac{gm}{k}}$$

2.2 Separable Equations

2.2.1 1

$$\frac{dy}{dx} = \sin 5x$$
$$y = -\frac{1}{5}\cos 5x + c$$

2.2.2 3

$$dx + e^{3x} dy = 0$$

$$e^{-3x} dx + dy = 0$$

$$-\frac{1}{3}e^{-3x} + y = c$$

$$y = \frac{1}{3}e^{-3x} + c$$

2.2.3 5

$$x \frac{dy}{dx} = 4y$$

$$\frac{1}{4y} dy = \frac{1}{x} dx$$

$$\frac{1}{4} \ln|4y| = \ln|x| + c$$

$$\ln|4y| = 4 \ln|x| + c$$

$$4y = e^{4 \ln|x| + c}$$

$$= c \left(e^{\ln|x|}\right)^4$$

$$y = cx^4$$

2.2.4 7

$$\frac{dy}{dx} = e^{3x+2y}
= e^{3x}e^{2y}
e^{-2y} dy = e^{3x} dx
-\frac{1}{2}e^{-2y} = \frac{1}{3}e^{3x} + c
-3e^{-2y} = 2e^{3x} + c$$

2.2.5 9

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

$$x^2 \ln x \, dx = \frac{(y+1)^2}{y} \, dy$$

$$x^3 \left(\frac{\ln x}{3} - \frac{1}{9}\right) = \frac{1}{2}y(y+4) + \ln y + c$$

$$\frac{1}{3}x^3 \ln x - \frac{1}{9}x^3 = \frac{1}{2}y^2 + 2y + \ln y + c$$

2.2.6 11

$$\csc y \, dx + \sec^2 x \, dy = 0$$

$$\frac{1}{\sin y} \, dx + \frac{1}{\cos^2 x} \, dy = 0$$

$$\cos^2 x \, dx + \sin y \, dy = 0$$

$$\frac{1}{2} (1 + \cos 2x) \, dx + \sin y \, dy = 0$$

$$\frac{1}{2} \left(x + \frac{1}{2} \sin 2x \right) - \cos y + c = 0$$

$$4 \cos y = 2x + \sin 2x + c$$

2.2.7 13

$$(e^{y} + 1)^{2}e^{-y} dx + (e^{x} + 1)^{3}e^{-x} dy = 0$$

$$\frac{e^{x}}{(e^{x} + 1)^{3}} dx + \frac{e^{y}}{(e^{y} + 1)^{2}} = 0$$

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

$$(e^{x} + 1)^{-2} + 2(e^{y} + 1)^{-1} = c$$

2.2.8 15

$$\frac{dS}{dr} = kS$$

$$\frac{1}{S}dS = k dr$$

$$\ln |S| = kr + c$$

$$S = ce^{kr}$$

2.2.9 17

$$\frac{dP}{dt} = P - P^2$$

$$\frac{1}{P(1-P)} dP = dt$$

$$\ln \frac{P}{1-P} = t + c$$

$$\frac{P}{1-P} = ce^t$$

$$P = ce^t (1-P)$$

$$P = \frac{ce^t}{1+ce^t}$$

2.2.10 19

$$\frac{dy}{dx} = \frac{xy + 3x - y - 3}{xy - 2x + 4y - 8}$$

$$= \frac{(x - 1)(y + 3)}{(x + 4)(y - 2)}$$

$$\frac{y - 2}{y + 3} dt = \frac{x - 1}{x + 4} dx$$

$$y - 5 \ln|y + 3| = x - 5 \ln|x + 4| + c$$

$$e^{y - 5 \ln|y + 3|} = e^{x - 5 \ln|x + 4| + c}$$

$$\frac{e^y}{(y + 3)^5} = \frac{ce^x}{(x + 4)^5}$$

$$c(x + 4)^5 e^y = (y + 3)^5 e^x$$

2.2.11 21

$$\frac{dy}{dx} = x\sqrt{1 - y^2}$$
$$(1 - y^2)^{-1/2} dy = x dx$$
$$\arcsin y = \frac{1}{2}x^2 + c$$
$$y = \sin\left(\frac{1}{2}x^2 + c\right)$$

2.2.12 23

$$\frac{dx}{dt} = 4(x^2 + 1)$$

$$\frac{1}{x^2 + 1} dx = 4 dt$$

$$\arctan x = 4t + c$$

$$x = \tan(4t + c)$$

$$x\left(\frac{\pi}{4}\right) = 1 = \tan\left(4\left(\frac{\pi}{4}\right) + c\right)$$
$$= \tan(\pi + c)$$
$$c = \arctan(1) - \pi$$
$$= -\frac{3}{4}\pi$$
$$x = \tan\left(4t - \frac{3}{4}\pi\right)$$

2.2.13 25

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

$$= y(1 - x)$$

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

$$\ln|y| = -\frac{1}{x} - \ln|x| + c$$

$$y = e^{-\frac{1}{x} - \ln|x| + c}$$

$$= \frac{c}{xe^{1/x}}$$

$$y(-1) = -1 = \frac{c}{(-1)e^{1/(-1)}}$$
$$= -ce$$
$$c = e^{-1}$$
$$y = \frac{1}{xe^{1+1/x}}$$

2.2.14 29

$$\frac{dy}{dx} = ye^{-x^2}$$

$$\frac{1}{y}\frac{dy}{dx} = e^{-x^2}$$

$$\int_4^x \frac{1}{y}\frac{dy}{dx'} dx' = \int_4^x e^{-x'^2} dx'$$

$$\ln|y||_4^x = \int_4^x e^{-x'^2} dx'$$

$$\ln|y(x)| - \ln|y(4)| = \int_4^x e^{-x'^2} dx'$$

$$\ln|y(x)| = \ln|y(4)| + \int_4^x e^{-x'^2} dx'$$

$$y(x) = e^{\int_4^x e^{-x'^2} dx'}$$

$2.2.15 \quad 31$

$$\frac{dy}{dx} = \frac{2x+1}{2y}$$

$$2y \, dy = (2x+1) \, dx$$

$$y^2 = x^2 + x + c$$

$$y = \pm \sqrt{x^2 + x + c}$$

$$y(-2) = -1 = -\sqrt{(-2)^2 + (-2) + c}$$

$$= -\sqrt{2 + c}$$

$$c = -1$$

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

$$I = \left(-\infty, -\frac{1 - \sqrt{5}}{2}\right)$$

$2.2.16 \quad 33$

$$e^{y} dx - e^{-x} dy = 0$$

$$e^{x} dx - e^{-y} dy = 0$$

$$e^{x} + e^{-y} = c$$

$$\ln |e^{-y}| = \ln |c - e^{x}|$$

$$y = -\ln |c - e^{x}|$$

$$y(0) = 0 = -\ln|c - e^{(0)}|$$

 $1 = c - 1$
 $c = 2$

$$y = -\ln|2 - e^x|$$

$$I = (-\infty, \ln 2)$$

2.3 Linear Equations

2.3.1 1

$$\frac{dy}{dx} = 5y$$

$$\ln|y| = 5x + c$$

$$y = ce^{5x}$$

$$I = (-\infty, \infty)$$

2.3.2 3

$$\frac{dy}{dx} + y = e^{3x}$$

$$e^x \frac{dy}{dx} + e^x y = e^{4x}$$

$$\frac{d}{dx}(e^x y) = e^{4x}$$

$$e^x y = \frac{1}{4}e^{4x} + c$$

$$y = \frac{1}{4}e^{3x} + ce^{-x}$$

 $I = (-\infty, \infty)$

2.3.3 5

$$y' + 3x^{2}y = x^{2}$$

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

$$e^{x^{3}}y = \frac{1}{3}e^{x^{3}} + c$$

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

$$I = (-\infty, \infty)$$

2.3.4 7

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

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

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

$$\frac{d}{dx}(e^{\ln x}y) = x^{-1}$$

$$\frac{d}{dx}(xy) = x^{-1}$$

$$xy = \ln x + c$$

$$y = \frac{\ln x + c}{x}$$

$$I = (0, \infty)$$

2.3.5 9

$$x\frac{dy}{dx} - y = x^2 \sin x$$

$$\frac{dy}{dx} - x^{-1}y = x \sin x$$

$$e^{-\ln x} \frac{dy}{dx} - x^{-1}e^{-\ln x}y = e^{-\ln x}x \sin x$$

$$\frac{d}{dx}(e^{-\ln x}y) = \sin x$$

$$x^{-1}y = -\cos x + c$$

$$y = cx - x \cos x$$

$$I = (0, \infty)$$

2.3.6 11

$$x\frac{dy}{dx} + 4y = x^3 - x$$

$$\frac{dy}{dx} + 4x^{-1}y = x^2 - 1$$

$$e^{4\ln x}\frac{dy}{dx} + 4x^{-1}e^{4\ln x}y = e^{4\ln x}(x^2 - 1)$$

$$\frac{d}{dx}(e^{4\ln x}y) = x^6 - x^4$$

$$x^4y = \frac{1}{7}x^7 - \frac{1}{5}x^5 + c$$

$$y = \frac{1}{7}x^3 - \frac{1}{5}x^2 + cx^{-4}$$

$$I = (0, \infty)$$

2.3.7 13

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

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

$$e^{x+2\ln x}y' + x^{-1}(x+2)e^{x+2\ln x}y = e^{x+2\ln x}x^{-2}e^{x}$$

$$\frac{d}{dx}(e^{x}x^{2}y) = e^{2x}$$

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

$$y = \frac{e^{x}}{2x^{2}} + \frac{c}{e^{x}x^{2}}$$

$$I = (0, \infty)$$

2.3.8 15

$$y dx - 4(x + y^{6}) dy = 0$$

$$y \frac{dx}{dy} - 4x - 4y^{6} = 0$$

$$\frac{dx}{dy} - \frac{4}{y}x = 4y^{5}$$

$$e^{-4 \ln y} \frac{dx}{dy} - \frac{4}{y}e^{-4 \ln y}x = 4e^{-4 \ln y}y^{5}$$

$$\frac{d}{dy}(e^{-4 \ln y}x) = 4y$$

$$y^{-4}x = 2y^{2} + c$$

$$x = 2y^{6} + cy^{4}$$

$$I = (0, \infty)$$

2.3.9 17

$$\cos x \frac{dy}{dx} + (\sin x)y = 1$$

$$\frac{dy}{dx} + (\tan x)y = \sec x$$

$$e^{\ln(\sec x)} \frac{dy}{dx} + (\tan x)e^{\ln(\sec x)}y = e^{\ln(\sec x)}\sec x$$

$$\frac{d}{dx}(e^{\ln(\sec x)}y) = \sec^2 x$$

$$y \sec x = \tan x + c$$

$$y = \sin x + c\cos x$$

$$I = (-\pi/2, \pi/2)$$

2.3.10 19

$$(x+1)\frac{dy}{dx} + (x+2)y = 2xe^{-x}$$

$$\frac{dy}{dx} + \frac{x+2}{x+1}y = \frac{2xe^{-x}}{x+1}$$

$$e^{x+\ln|x+1|}\frac{dy}{dx} + \frac{x+2}{x+1}e^{x+\ln|x+1|}y = e^{x+\ln|x+1|}\frac{2xe^{-x}}{x+1}$$

$$\frac{d}{dx}(e^{x+\ln|x+1|}y) = 2x$$

$$e^{x}(x+1)y = x^{2} + c$$

$$y = \frac{x^{2} + c}{e^{x}(x+1)}$$

$$I = (-1, \infty)$$

2.3.11 21

$$\frac{dr}{d\theta} + r \sec \theta = \cos \theta$$

$$e^{\ln|\sec \theta + \tan \theta|} \frac{dr}{d\theta} + e^{\ln|\sec \theta + \tan \theta|} r \sec \theta = e^{\ln|\sec \theta + \tan \theta|} \cos \theta$$

$$\frac{d}{d\theta} (e^{\ln|\sec \theta + \tan \theta|} r) = 1 + \sin \theta$$

$$(\sec \theta + \tan \theta) r = \theta - \cos \theta + c$$

$$r = \frac{\theta - \cos \theta + c}{\sec \theta + \tan \theta}$$

$$I = (-\pi/2, \pi/2)$$

2.3.12 23

$$x\frac{dy}{dx} + (3x+1)y = e^{-3x}$$

$$\frac{dy}{dx} + (3+x^{-1})y = e^{-3x}x^{-1}$$

$$e^{3x+\ln|x|}\frac{dy}{dx} + (3+x^{-1})e^{3x+\ln|x|}y = 1$$

$$\frac{d}{dx}(e^{3x+\ln|x|}y) = 1$$

$$e^{3x}xy = x + c$$

$$y = \frac{x+c}{e^{3x}x}$$

$$I = (0, \infty)$$

2.3.13 25

$$xy' + y = e^{x}$$

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

$$e^{\ln|x|}y' + x^{-1}e^{\ln|x|}y = e^{x}$$

$$\frac{d}{dx}(e^{\ln|x|}y) = e^{x}$$

$$xy = e^{x} + c$$

$$y = \frac{e^{x} + c}{x}$$

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

 $I = (0, \infty)$

2.3.14 27

$$L\frac{di}{dt} + Ri = E$$

$$\frac{di}{dt} + \frac{R}{L}i = \frac{E}{L}$$

$$e^{Rt/L}\frac{di}{dt} + \frac{R}{L}e^{Rt/L}i = \frac{E}{L}e^{Rt/L}$$

$$\frac{d}{dt}(e^{Rt/L}i) = \frac{E}{L}e^{Rt/L}$$

$$e^{Rt/L}i = \frac{E}{R}e^{Rt/L} + c$$

$$i = \frac{E}{R} + ce^{-Rt/L}$$

$$i(0) = i_0 = \frac{E}{R} + ce^{-R(0)/L}$$
$$= \frac{E}{R} + c$$
$$c = i_0 - \frac{E}{R}$$

$$i = \frac{E}{R} + \left(i_0 - \frac{E}{R}\right)e^{-Rt/L}$$
$$I = (-\infty, \infty)$$

2.3.15 53

$$\begin{aligned} \frac{dE}{dt} &= -\frac{1}{RC}E\\ \frac{1}{E}\frac{dE}{dt} &= -\frac{1}{RC}\\ \ln|E| &= -\frac{1}{RC}t + c\\ E &= ce^{-t/RC} \end{aligned}$$

$$E(4) = E_0 = ce^{-(4)/RC}$$

 $c = E_0 e^{4/RC}$

$$E = E_0 e^{(4-t)/RC}$$

2.4 Exact Equations

2.4.1 1

$$f(x,y) = x^2 - x + g(y)$$
$$\frac{\partial f}{\partial y} = g'(y) = 3y + 7$$
$$g(y) = \frac{3}{2}y^2 + 7y$$
$$x^2 - x + \frac{3}{2}y^2 + 7y = c$$

2.4.2 3

$$f(x,y) = \frac{5}{2}x^2 + 4xy + g(y)$$
$$4x + g'(y) = 4x - 8y^3 \Rightarrow g'(y) = -8y^3$$
$$g(y) = -2y^4$$
$$\frac{5}{2}x^2 + 4xy - 2y^4 = c$$

2.4.3 5

$$f(x,y) = x^{2}y^{2} - 3x + g(y)$$
$$2x^{2}y + g'(y) = 2x^{2}y + 4 \Rightarrow g'(y) = 4$$
$$g(y) = 4y$$
$$x^{2}y^{2} - 3x + 4y = c$$

2.4.4 7

Not exact

2.4.5 9

$$f(x,y) = \frac{1}{2}x^2 - xy^3 - y^2 \cos x + g(y)$$
$$-3xy^2 - 2y \cos x + g'(y) = -3xy^2 - 2y \cos x \Rightarrow g'(y) = 0$$
$$\frac{1}{2}x^2 - xy^3 - y^2 \cos x = c$$

2.4.6 11

Not exact

2.4.7 13

$$f(x,y) = xy + g(x)$$

$$y + g'(x) = -2xe^{x} + y - 6x^{2} \Rightarrow g'(x) = -2xe^{x} - 6x^{2}$$

$$g(x) = -2e^{x}(x-1) - 2x^{3}$$

$$xy - 2e^{x}(x-1) - 2x^{3} = c$$

2.4.8 21

$$f(x,y) = \frac{1}{3}(x+y)^3 + g(y)$$

$$(x+y)^2 + g'(y) = 2xy + x^2 - 1 \Rightarrow g'(y) = -y^2 - 1$$

$$g(y) = -\frac{1}{3}y^3 - y$$

$$\frac{1}{3}(x+y)^3 - \frac{1}{3}y^3 - y = c$$

$$\frac{1}{3}(1+1)^3 - \frac{1}{3}1^3 - 1 = c \Rightarrow c = \frac{4}{3}$$

$$x^3 + 3x^2y + 3xy^2 - 3y = 4$$

2.4.9 23

$$f(x,y) = 4ty + t^2 - 5t + g(y)$$

$$4t + g'(y) = 6y + 4t - 1 \Rightarrow g'(y) = 6y - 1$$

$$g(y) = 3y^2 - y$$

$$4ty + t^2 - 5t + 3y^2 - y = c$$

$$4(-1)(2) + (-1)^2 - 5(-1) + 3(2)^2 - (2) = c \Rightarrow c = 8$$

$$4ty + t^2 - 5t + 3y^2 - y = 8$$

2.4.10 27

$$3y^2 + 4kxy^3 = 3y^2 + 40xy^3 \Rightarrow k = 10$$

2.4.11 31

$$M_y = 4y$$

$$N_x = 2y$$

$$\frac{M_y - N_x}{N} = \frac{4y - 2y}{2xy} = \frac{1}{x}$$

$$\mu(x) = e^{\ln x} = x$$

$$(2xy^2 + 3x^2) dx + 2x^2y dy = 0$$

$$f(x, y) = x^2y^2 + x^3 + g(y)$$

$$2x^2y + g'(y) = 2x^2y \Rightarrow g'(y) = 0$$

$$x^2y^2 + x^3 = c$$

2.4.12 33

$$M_{y} = 6x$$

$$N_{x} = 18x$$

$$\frac{M_{y} - N_{x}}{N} = \frac{6x - 18x}{4y + 9x^{2}}$$

$$\frac{N_{x} - M_{y}}{M} = \frac{18x - 6x}{6xy} = \frac{2}{y}$$

$$\mu(y) = e^{2 \ln y} = y^{2}$$

$$6xy^{3} dx + (4y^{3} + 9x^{2}y^{2}) dy = 0$$

$$f(x, y) = 3x^{2}y^{3} + g(y)$$

$$9x^{2}y^{2} + g'(y) = 4y^{3} + 9x^{2}y^{2} \Rightarrow g'(y) = 4y^{3}$$

$$g(y) = y^{4}$$

$$3x^{2}y^{3} + y^{4} = c$$

2.4.13 37

$$M_{y} = 0$$

$$N_{x} = 2xy$$

$$\frac{N_{x} - M_{y}}{M} = \frac{2xy - 0}{x} = 2y$$

$$\mu(y) = e^{y^{2}}$$

$$e^{y^{2}}x dx + e^{y^{2}}(x^{2}y + 4y) dy = 0$$

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

$$ye^{y^{2}}x^{2} + g'(y) = e^{y^{2}}(x^{2}y + 4y) \Rightarrow g'(y) = 4e^{y^{2}}y$$

$$g(y) = 2e^{y^{2}}$$

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

$$\frac{1}{2}e^{(0)^{2}}(4)^{2} + 2e^{(0)^{2}} = c \Rightarrow c = 10$$

$$\frac{1}{2}e^{y^{2}}x^{2} + 2e^{y^{2}} = 10$$

2.4.14 39

(c)
$$(0)^{3} + 2(0)^{2}(-2) + (-2)^{2} = c \Rightarrow c = 4$$

$$y^{2} + 2x^{2}y + x^{3} - 4 = 0$$

$$y = \frac{-(2x^{2}) \pm \sqrt{(2x^{2})^{2} - 4(1)(x^{3} - 4)}}{2(1)}$$

$$= \frac{-2x^{2} \pm \sqrt{4x^{4} - 4(x^{3} - 4)}}{2}$$

$$= -x^{2} \pm \sqrt{x^{4} - x^{3} + 4}$$

$2.4.15 ext{ } 45$

(b) $v = 12.7 \,\text{ft/s}$

(a)
$$xv\frac{dv}{dx} + v^2 = 32x \Rightarrow xv \, dv + (v^2 - 32x) \, dx = 0$$

$$M_x = v$$

$$N_v = 2v$$

$$\frac{M_x - N_v}{N} = \frac{v - 2v}{v^2 - 32x}$$

$$\frac{N_v - M_x}{M} = \frac{2v - v}{xv} = \frac{1}{x}$$

$$\mu(x) = e^{\ln x} = x$$

$$x^2v \, dv + (xv^2 - 32x^2) \, dx = 0$$

$$f(x, v) = \frac{1}{2}x^2v^2 + g(x)$$

$$xv^2 + g'(x) = xv^2 - 32x^2 \Rightarrow g'(x) = -32x^2$$

$$g(x) = -\frac{32}{3}x^3$$

$$\frac{1}{2}(3)^2(0)^2 - \frac{32}{3}(3)^3 = c \Rightarrow c = -288$$

$$\frac{1}{2}x^2v^2 - \frac{32}{3}x^3 = -288 \Rightarrow v = 8\sqrt{\frac{x}{3} - \frac{9}{x^2}}$$

2.5 Solutions by Substitution

2.5.1 1

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

$$(x - ux) dx + x(u dx + x du) = 0$$

$$x dx + x^{2} du = 0$$

$$x^{-1} dx + du = 0$$

$$\ln|x| + u = c$$

$$\ln|x| + \frac{y}{x} = c$$

$$y = cx - x \ln|x|$$

2.5.2 3

$$x dx + (y - 2x) dy = 0$$

$$vy(v dy + y dv) + (y - 2vy) dy = 0$$

$$(v^{2}y + y - 2vy) dy + vy^{2} dv = 0$$

$$y(v^{2} - 2v + 1) dy + vy^{2} dv = 0$$

$$(v - 1)^{2} dy + vy dv = 0$$

$$\frac{1}{y} dy + \frac{v}{(v - 1)^{2}} dv = 0$$

$$\ln|y| + \frac{1}{1 - v} + \ln|v - 1| = c$$

$$\ln|y| + \frac{1}{1 - x/y} + \ln\left|\frac{x}{y} - 1\right| = c$$

$$\ln|x - y| + \frac{y}{y - x} = c$$

$$(y - x) \ln|x - y| + y = c(y - x)$$

$$(x - y) \ln|x - y| = y + c(x - y)$$

2.5.3 5

$$(y^{2} + yx) dx - x^{2} dy = 0$$

$$((ux)^{2} + ux^{2}) dx - x^{2}(u dx + x du) = 0$$

$$u^{2}x^{2} dx - x^{3} du = 0$$

$$\frac{1}{x} dx - \frac{1}{u^{2}} du = 0$$

$$\ln|x| + \frac{1}{u} = c$$

$$\ln|x| + \frac{x}{y} = c$$

$$y = \frac{x}{c - \ln|x|}$$

2.5.4 7

$$\frac{dy}{dx} = \frac{y-x}{y+x}$$

$$(y+x) \, dy + (x-y) \, dx = 0$$

$$(ux+x)(u \, dx + x \, du) + (x-ux) \, dx = 0$$

$$(u^2x+x) \, dx + (ux^2+x^2) \, du = 0$$

$$x(u^2+1) \, dx + x^2(u+1) \, du = 0$$

$$\frac{1}{x} \, dx + \frac{u+1}{u^2+1} \, du = 0$$

$$\ln|x| + \frac{1}{2} \ln|u^2+1| + \arctan u = c$$

$$\ln|x^2+y^2| + 2 \arctan \frac{y}{x} = c$$

2.5.5 9

$$-y dx + (x + \sqrt{xy}) dy = 0$$

$$-ux dx + (x + \sqrt{ux^2})(u dx + x du) = 0$$

$$u\sqrt{ux^2} dx + (x^2 + x\sqrt{ux^2}) du = 0$$

$$u^{3/2}x dx + x^2(1 + \sqrt{u}) du = 0$$

$$\frac{1}{x} dx + \frac{1 + \sqrt{u}}{u^{3/2}} du = 0$$

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

$$\ln|x| - 2u^{-1/2} + \ln|u| = c$$

$$\ln|x| - 2(y/x)^{-1/2} + \ln|y/x| = c$$

$$\ln|y| - 2\sqrt{\frac{x}{y}} = c$$

$$4\frac{x}{y} = (\ln|y| - c)^2$$

$$4x = y(\ln|y| - c)^2$$

2.5.6 11

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

$$xy^{2}dy + (x^{3} - y^{3})dx = 0$$

$$x(ux)^{2}(udx + xdu) + (x^{3} - (ux)^{3})dx = 0$$

$$x^{3}dx + u^{2}x^{4}du = 0$$

$$x^{-1}dx + u^{2}du = 0$$

$$\ln|x| + \frac{1}{3}u^{3} = c$$

$$\ln|x| + \frac{1}{3}\left(\frac{y}{x}\right)^{3} = c$$

$$\ln|x| + \frac{1}{3}\left(\frac{y}{x}\right)^{3} = c$$

$$\ln|x| + \frac{1}{3}\left(\frac{y}{x}\right)^{3} = \frac{8}{3}$$

$$y^{3} + 3x^{3} \ln|x| = 8x^{3}$$

2.5.7 13

$$(x + ye^{y/x}) dx - xe^{y/x} dy = 0$$

$$(x + uxe^u) dx - xe^u (u dx + x du) = 0$$

$$x dx - x^2 e^u du = 0$$

$$x^{-1} dx - e^u du = 0$$

$$\ln|x| - e^u = c$$

$$\ln|x| - e^{y/x} = c$$

$$\ln|1| - e^{0/1} = c \Rightarrow c = -1$$

$$\ln|x| = e^{y/x} - 1$$

2.5.8 15

$$x\frac{dy}{dx} + y = \frac{1}{y^2}$$

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

$$u = y^{1-n} = y^3 \Rightarrow y = u^{1/3} \Rightarrow \frac{dy}{dx} = \frac{1}{3}u^{-2/3}\frac{du}{dx}$$

$$\frac{1}{3}u^{-2/3}\frac{du}{dx} + x^{-1}u^{1/3} = x^{-1}u^{-2/3}$$

$$\frac{du}{dx} + 3x^{-1}u = 3x^{-1}$$

$$e^{3\ln|x|}\frac{du}{dx} + 3x^{-1}e^{3\ln|x|}u = 3x^2$$

$$\frac{d}{dx}(x^3u) = 3x^2$$

$$x^3u = x^3 + c$$

$$y^3 = 1 + cx^{-3}$$

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$$\frac{dy}{dx} = y(xy^3 - 1)$$
$$\frac{dy}{dx} + y = xy^4$$

$$u = y^{1-n} = y^{-3} \Rightarrow y = u^{-1/3} \Rightarrow \frac{dy}{dx} = -\frac{1}{3}u^{-4/3}\frac{du}{dx}$$
$$-\frac{1}{3}u^{-4/3}\frac{du}{dx} + u^{-1/3} = xu^{-4/3}$$
$$\frac{du}{dx} - 3u = -3x$$
$$e^{-3x}\frac{du}{dx} - 3e^{-3x}u = -3e^{-3x}x$$
$$\frac{d}{dt}(e^{-3x}u) = -3e^{-3x}x$$
$$e^{-3x}u = e^{-3x}x + \frac{1}{3}e^{-3x} + c$$
$$u = x + \frac{1}{3} + ce^{3x}$$
$$y^{-3} = x + \frac{1}{3} + ce^{3x}$$

2.5.10 21

$$x^{2} \frac{dy}{dx} - 2xy = 3y^{4}$$

$$\frac{dy}{dx} - 2x^{-1}y = 3x^{-2}y^{4}$$

$$u = y^{1-n} = y^{-3} \Rightarrow y = u^{-1/3} \Rightarrow \frac{dy}{dx} = -\frac{1}{3}u^{-4/3}\frac{du}{dx}$$

$$-\frac{1}{3}u^{-4/3}\frac{du}{dx} - 2x^{-1}u^{-1/3} = 3x^{-2}u^{-4/3}$$

$$\frac{du}{dx} + 6x^{-1}u = -9x^{-2}$$

$$e^{6\ln|x|}\frac{du}{dx} + 6x^{-1}e^{6\ln|x|}u = -9e^{6\ln|x|}x^{-2}$$

$$\frac{d}{dx}(x^{6}u) = -9x^{4}$$

$$x^{6}u = -\frac{9}{5}x^{5} + c$$

$$u = -\frac{9}{5}x^{-1} + cx^{-6}$$

$$y^{-3} = -\frac{9}{5}x^{-1} + cx^{-6}$$

$$\left(\frac{1}{2}\right)^{-3} = -\frac{9}{5}(1)^{-1} + c(1)^{-6} \Rightarrow c = \frac{49}{5}$$
$$y^{-3} = -\frac{9}{5}x^{-1} + \frac{49}{5}x^{-6}$$

2.5.11 23

Let u = x + y + 1 so $\frac{du}{dx} = 1 + \frac{dy}{dx}$ and

$$\frac{du}{dx} - 1 = u^2$$

$$\frac{1}{u^2 + 1} du = dx$$

$$\arctan u = x + c$$

$$\arctan(x + y + 1) = x + c$$

$$x + y + 1 = \tan(x + c)$$

$$y = -x - 1 + \tan(x + c)$$

2.5.12 25

Let u = x + y so $\frac{du}{dx} = 1 + \frac{dy}{dx}$ and

$$\frac{du}{dx} - 1 = \tan^2 u$$

$$\frac{1}{1 + \tan^2 u} du = dx$$

$$\frac{1}{2} (u + \sin u \cos u) = x + c$$

$$x + y + \sin(x + y)\cos(x + y) = 2(x + c)$$

$$x + y + \frac{1}{2}\sin(2(x + y)) = 2(x + c)$$

$$2x + 2y + \sin(2(x + y)) = 4(x + c)$$

$$2y - 2x + \sin(2(x + y)) = c$$

2.5.13 35

(a) Let
$$y=y_1+u$$
 so $\frac{dy}{dx}=\frac{dy_1}{dx}+\frac{du}{dx}$ but $\frac{dy_1}{dx}=P(x)+Q(x)y_1+R(x)y_1^2$ so

$$\frac{dy}{dx} = P(x) + Q(x)y + R(x)y^{2}$$

$$P(x) + Q(x)y_{1} + R(x)y_{1}^{2} + \frac{du}{dx} = P(x) + Q(x)(y_{1} + u) + R(x)(y_{1} + u)^{2}$$

$$\frac{du}{dx} = Q(x)u + R(x)(2y_{1}u + u^{2})$$

$$\frac{du}{dx} - (Q(x) + 2R(x)y_{1})u = R(x)u^{2}$$

(b) Let $y = 2x^{-1} + u$ so $\frac{dy}{dx} = -2x^{-2} + \frac{du}{dx}$ and

$$\begin{aligned} -\frac{2}{x^2} + \frac{du}{dx} &= -\frac{4}{x^2} - \frac{1}{x} \left(\frac{2}{x} + u\right) + \left(\frac{2}{x} + u\right)^2 \\ \frac{du}{dx} &= \frac{2}{x^2} - \frac{4}{x^2} - \frac{2}{x^2} - \frac{u}{x} + \frac{4}{x^2} + \frac{4u}{x} + u^2 \\ \frac{du}{dx} - \frac{3}{x} u &= u^2 \end{aligned}$$

Let $v = u^{1-n} = u^{-1}$ so $u = v^{-1}$ and $\frac{du}{dx} = -v^{-2} \frac{dv}{dx}$

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

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

$$e^{3\ln|x|}\frac{dv}{dx} + \frac{3}{x}e^{3\ln|x|}v = -e^{3\ln|x|}$$

$$\frac{d}{dt}(x^3v) = -x^3$$

$$x^3v = -\frac{1}{4}x^4 + c$$

$$\frac{1}{y - y_1} = -\frac{1}{4}x + cx^{-3}$$

$$y = y_1 + \left(-\frac{1}{4}x + cx^{-3}\right)^{-1}$$

$$= \frac{2}{x} + \left(-\frac{1}{4}x + cx^{-3}\right)^{-1}$$

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$$\frac{dP}{dt} = P(a - bP)$$
$$\frac{dP}{dt} - aP = -bP^{2}$$

Let
$$u = P^{1-n} = P^{-1}$$
 so $P = u^{-1}$ and $\frac{dP}{dt} = -u^{-2} \frac{du}{dt}$

$$-u^{-2} \frac{du}{dt} - au^{-1} = -bu^{-2}$$

$$\frac{du}{dt} + au = b$$

$$e^{at} \frac{du}{dt} + ae^{at}u = be^{at}$$

$$\frac{d}{dt}(e^{at}u) = be^{at}$$

$$e^{at}u = \frac{b}{a}e^{at} + c$$

$$P^{-1} = \frac{b}{a} + ce^{-at}$$

$$= \frac{b + ce^{-at}}{a}$$

$$P = \frac{a}{b + ce^{-at}}$$