

# Ordinary Differential Equations: First Order

## CS 130 - Mathematical Methods in Computer Science

Jan Michael C. Yap

Department of Computer Science  
University of the Philippines Diliman

January 15, 2013

## 1 Preliminaries

- Ordinary Differential Equations
- First Order Ordinary Differential Equations

## 2 Solving First Order ODEs

- Exact Differential Equations
- Separation of Variables
- Homogeneous Equations and the Standard Method
- Linear Differential Equations
- Bernoulli's Equation

# Topics

## 1 Preliminaries

- Ordinary Differential Equations
- First Order Ordinary Differential Equations

## 2 Solving First Order ODEs

- Exact Differential Equations
- Separation of Variables
- Homogeneous Equations and the Standard Method
- Linear Differential Equations
- Bernoulli's Equation

# Topics

## 1 Preliminaries

- Ordinary Differential Equations
- First Order Ordinary Differential Equations

## 2 Solving First Order ODEs

- Exact Differential Equations
- Separation of Variables
- Homogeneous Equations and the Standard Method
- Linear Differential Equations
- Bernoulli's Equation

# Ordinary Differential Equations

- An ordinary differential equation (ODE) is a relationship between a dependent variable, an independent variable, and one or more derivatives of the dependent variable w.r.t. the independent variable

# Ordinary Differential Equations

- An ordinary differential equation (ODE) is a relationship between a dependent variable, an independent variable, and one or more derivatives of the dependent variable w.r.t. the independent variable

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

# Ordinary Differential Equations

- An ordinary differential equation (ODE) is a relationship between a dependent variable, an independent variable, and one or more derivatives of the dependent variable w.r.t. the independent variable

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

$$x \frac{d^2y}{dx^2} + x^3 + y = 5$$

## Some preliminaries

- The **order** of an ODE is the order of the highest derivative that appears in it



## Some preliminaries

- The **order** of an ODE is the order of the highest derivative that appears in it

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

$$x \frac{dy}{dx} + x^3 + y = 5$$

## Some preliminaries

- The **order** of an ODE is the order of the highest derivative that appears in it

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

$$x \frac{dy}{dx} + x^3 + y = 5$$

- General solution** of an ODE

## Some preliminaries

- The **order** of an ODE is the order of the highest derivative that appears in it

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

$$x \frac{dy}{dx} + x^3 + y = 5$$

- General solution** of an ODE

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

## Some preliminaries

- The **order** of an ODE is the order of the highest derivative that appears in it

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

$$x \frac{dy}{dx} + x^3 + y = 5$$

- General solution** of an ODE

$$\frac{dy}{dx} = x^2 + 2x + 1 \Rightarrow dy = (x^2 + 2x + 1) dx$$

## Some preliminaries

- The **order** of an ODE is the order of the highest derivative that appears in it

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

$$x \frac{dy}{dx} + x^3 + y = 5$$

- General solution** of an ODE

$$\frac{dy}{dx} = x^2 + 2x + 1 \Rightarrow dy = (x^2 + 2x + 1) dx$$

$$\Rightarrow \int dy = \int (x^2 + 2x + 1) dx$$

## Some preliminaries

- The **order** of an ODE is the order of the highest derivative that appears in it

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

$$x \frac{dy}{dx} + x^3 + y = 5$$

- General solution** of an ODE

$$\frac{dy}{dx} = x^2 + 2x + 1 \Rightarrow dy = (x^2 + 2x + 1) dx$$

$$\Rightarrow \int dy = \int (x^2 + 2x + 1) dx \Rightarrow y = \frac{x^3}{3} + x^2 + x + C$$

# Some preliminaries

- Particular solution of an ODE

## Some preliminaries

- **Particular solution** of an ODE

$$\frac{dy}{dx} = x^2 + 2x + 1 \Rightarrow y = \frac{x^3}{3} + x^2 + x + C$$



## Some preliminaries

- **Particular solution** of an ODE

$$\frac{dy}{dx} = x^2 + 2x + 1 \Rightarrow y = \frac{x^3}{3} + x^2 + x + C$$

$$y = 18, x = 3$$

# Some preliminaries

- **Particular solution** of an ODE

$$\frac{dy}{dx} = x^2 + 2x + 1 \Rightarrow y = \frac{x^3}{3} + x^2 + x + C$$

$$y = 18, x = 3 \Rightarrow C = -3$$

# Some preliminaries

- **Particular solution** of an ODE

$$\frac{dy}{dx} = x^2 + 2x + 1 \Rightarrow y = \frac{x^3}{3} + x^2 + x + C$$

$$y = 18, x = 3 \Rightarrow C = -3 \Rightarrow y = \frac{x^3}{3} + x^2 + x - 3$$

# Some preliminaries

- **Particular solution** of an ODE

$$\frac{dy}{dx} = x^2 + 2x + 1 \Rightarrow y = \frac{x^3}{3} + x^2 + x + C$$

$$y = 18, x = 3 \Rightarrow C = -3 \Rightarrow y = \frac{x^3}{3} + x^2 + x - 3$$

- Particular solutions are obtained by defining **boundary conditions**

# Some preliminaries

- **Particular solution** of an ODE

$$\frac{dy}{dx} = x^2 + 2x + 1 \Rightarrow y = \frac{x^3}{3} + x^2 + x + C$$

$$y = 18, x = 3 \Rightarrow C = -3 \Rightarrow y = \frac{x^3}{3} + x^2 + x - 3$$

- Particular solutions are obtained by defining **boundary conditions**
- If the boundary conditions specifies the **independent variable to be set to zero**, then an **initial condition** is defined on the ODE to be solved

# Topics

## 1 Preliminaries

- Ordinary Differential Equations
- First Order Ordinary Differential Equations

## 2 Solving First Order ODEs

- Exact Differential Equations
- Separation of Variables
- Homogeneous Equations and the Standard Method
- Linear Differential Equations
- Bernoulli's Equation

# First Order ODEs

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

$$\sin x + \sin y + x \cos y \frac{dy}{dx} = 0$$

# First Order ODEs

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

$$\sin x + \sin y + x \cos y \frac{dy}{dx} = 0$$

- First order ODEs can be solved using **one integration** (but with possibly multiple “preprocessing” steps)



# Topics

## 1 Preliminaries

- Ordinary Differential Equations
- First Order Ordinary Differential Equations

## 2 Solving First Order ODEs

- Exact Differential Equations
- Separation of Variables
- Homogeneous Equations and the Standard Method
- Linear Differential Equations
- Bernoulli's Equation

# Topics

## 1 Preliminaries

- Ordinary Differential Equations
- First Order Ordinary Differential Equations

## 2 Solving First Order ODEs

- Exact Differential Equations
- Separation of Variables
- Homogeneous Equations and the Standard Method
- Linear Differential Equations
- Bernoulli's Equation

# Exact Differential Equations

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

# Exact Differential Equations

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

$$\frac{dy}{dx} = x^2 + 2x + 1 \Rightarrow y = \frac{x^3}{3} + x^2 + x + C$$

# Exact Differential Equations

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

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

# Exact Differential Equations

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

$$x^2 \frac{dy}{dx} + 2xy = 3x^2 \Rightarrow \frac{d(x^2 y)}{dx} = 3x^2$$

# Exact Differential Equations

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

$$x^2 \frac{dy}{dx} + 2xy = 3x^2 \Rightarrow \frac{d(x^2 y)}{dx} = 3x^2$$

$$\Rightarrow d(x^2 y) = 3x^2 dx$$

# Exact Differential Equations

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

$$x^2 \frac{dy}{dx} + 2xy = 3x^2 \Rightarrow \frac{d(x^2 y)}{dx} = 3x^2$$

$$\Rightarrow d(x^2 y) = 3x^2 dx \Rightarrow \int d(x^2 y) = \int 3x^2 dx$$



# Exact Differential Equations

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

$$x^2 \frac{dy}{dx} + 2xy = 3x^2 \Rightarrow \frac{d(x^2 y)}{dx} = 3x^2$$

$$\Rightarrow d(x^2 y) = 3x^2 dx \Rightarrow \int d(x^2 y) = \int 3x^2 dx$$

$$\Rightarrow x^2 y = x^3 + C$$

# Exact Differential Equations

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

$$\sin x + \sin y + x \cos y \frac{dy}{dx} = 0$$

# Exact Differential Equations

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

$$\sin x + \sin y + x \cos y \frac{dy}{dx} = 0 \Rightarrow \sin y + x \cos y \frac{dy}{dx} = -\sin x$$

# Exact Differential Equations

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

$$\sin x + \sin y + x \cos y \frac{dy}{dx} = 0 \Rightarrow \sin y + x \cos y \frac{dy}{dx} = -\sin x$$

$$\Rightarrow \frac{d(x \sin y)}{dx} = -\sin x$$

# Exact Differential Equations

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

$$\sin x + \sin y + x \cos y \frac{dy}{dx} = 0 \Rightarrow \sin y + x \cos y \frac{dy}{dx} = -\sin x$$

$$\Rightarrow \frac{d(x \sin y)}{dx} = -\sin x \Rightarrow x \sin y = \cos x + C$$

# Topics

## 1 Preliminaries

- Ordinary Differential Equations
- First Order Ordinary Differential Equations

## 2 Solving First Order ODEs

- Exact Differential Equations
- Separation of Variables
- Homogeneous Equations and the Standard Method
- Linear Differential Equations
- Bernoulli's Equation

# Separation of Variables

$$F(y) \frac{dy}{dx} = G(x)$$

# Separation of Variables

$$F(y) \frac{dy}{dx} = G(x)$$

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



# Separation of Variables

$$F(y) \frac{dy}{dx} = G(x)$$

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

# Separation of Variables

$$F(y) \frac{dy}{dx} = G(x)$$

$$x \frac{dy}{dx} = y \Rightarrow \frac{1}{y} \frac{dy}{dx} = \frac{1}{x} \Rightarrow \ln y = \ln x + C$$

# Separation of Variables

$$F(y) \frac{dy}{dx} = G(x)$$

# Separation of Variables

$$F(y) \frac{dy}{dx} = G(x)$$

$$x(4-x) \frac{dy}{dx} - y = 0$$

# Separation of Variables

$$F(y) \frac{dy}{dx} = G(x)$$

$$x(4-x) \frac{dy}{dx} - y = 0 \Rightarrow x(4-x) \frac{dy}{dx} = y$$

# Separation of Variables

$$F(y) \frac{dy}{dx} = G(x)$$

$$x(4-x) \frac{dy}{dx} - y = 0 \Rightarrow x(4-x) \frac{dy}{dx} = y \Rightarrow \frac{1}{y} \frac{dy}{dx} = \frac{1}{x(4-x)}$$

# Separation of Variables

$$F(y) \frac{dy}{dx} = G(x)$$

$$x(4-x) \frac{dy}{dx} - y = 0 \Rightarrow x(4-x) \frac{dy}{dx} = y \Rightarrow \frac{1}{y} \frac{dy}{dx} = \frac{1}{x(4-x)}$$

$$\Rightarrow \ln y = \frac{\ln x}{4} - \frac{\ln(4-x)}{4} + C$$

# Topics

## 1 Preliminaries

- Ordinary Differential Equations
- First Order Ordinary Differential Equations

## 2 Solving First Order ODEs

- Exact Differential Equations
- Separation of Variables
- Homogeneous Equations and the Standard Method
- Linear Differential Equations
- Bernoulli's Equation



# Homogeneous Equations

- Homogeneous polynomial

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

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

$$\sqrt{x+y}$$

$$2y^3 \exp\left(\frac{y}{x}\right) - \frac{x^4}{x+3y}$$

# Homogeneous Equations

- We can “re-express” equations as  $f(x, y)$

$$f(x, y) = x^2 - 3xy + 4y^2$$

# Homogeneous Equations

- We can “re-express” equations as  $f(x, y)$

$$f(x, y) = x^2 - 3xy + 4y^2$$

$$f(\lambda x, \lambda y) =$$

# Homogeneous Equations

- We can “re-express” equations as  $f(x, y)$

$$f(x, y) = x^2 - 3xy + 4y^2$$

$$f(\lambda x, \lambda y) = \lambda^2 x^2 - 3\lambda^2 xy + 4\lambda^2 y^2$$

# Homogeneous Equations

- We can “re-express” equations as  $f(x, y)$

$$f(x, y) = x^2 - 3xy + 4y^2$$

$$f(\lambda x, \lambda y) = \lambda^2 x^2 - 3\lambda^2 xy + 4\lambda^2 y^2 = \lambda^2 (x^2 - 3xy + 4y^2)$$

# Homogeneous Equations

- We can “re-express” equations as  $f(x, y)$

$$f(x, y) = x^2 - 3xy + 4y^2$$

$$f(\lambda x, \lambda y) = \lambda^2 x^2 - 3\lambda^2 xy + 4\lambda^2 y^2 = \lambda^2 (x^2 - 3xy + 4y^2)$$

$$f(\lambda x, \lambda y) = \lambda^k f(x, y)$$

# Standard Method

- Suppose we have

$$F(x, y) \frac{dy}{dx} = G(x, y)$$

where  $F$  and  $G$  are homogeneous and have the same degree

# Standard Method

- Suppose we have

$$F(x, y) \frac{dy}{dx} = G(x, y)$$

where  $F$  and  $G$  are homogeneous and have the same degree

$$y = vx$$



# Standard Method

- Suppose we have

$$F(x, y) \frac{dy}{dx} = G(x, y)$$

where  $F$  and  $G$  are homogeneous and have the same degree

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

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

# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$x \frac{dy}{dx} = x + 2y \Rightarrow x \left( v + x \frac{dv}{dx} \right) = x + 2vx$$

# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$x \frac{dy}{dx} = x + 2y \Rightarrow x \left( v + x \frac{dv}{dx} \right) = x + 2vx \Rightarrow v + x \frac{dv}{dx} = 1 + 2v$$

# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$x \frac{dy}{dx} = x + 2y \Rightarrow x \left( v + x \frac{dv}{dx} \right) = x + 2vx \Rightarrow v + x \frac{dv}{dx} = 1 + 2v$$

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

# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$x \frac{dy}{dx} = x + 2y \Rightarrow x \left( v + x \frac{dv}{dx} \right) = x + 2vx \Rightarrow v + x \frac{dv}{dx} = 1 + 2v$$

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

# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$x \frac{dy}{dx} = x + 2y \Rightarrow x \left( v + x \frac{dv}{dx} \right) = x + 2vx \Rightarrow v + x \frac{dv}{dx} = 1 + 2v$$

$$\Rightarrow x \frac{dv}{dx} = 1 + v \Rightarrow \frac{1}{1+v} \frac{dv}{dx} = \frac{1}{x} \Rightarrow \ln(1+v) = \ln x + C$$



# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$x \frac{dy}{dx} = x + 2y \Rightarrow x \left( v + x \frac{dv}{dx} \right) = x + 2vx \Rightarrow v + x \frac{dv}{dx} = 1 + 2v$$

$$\Rightarrow x \frac{dv}{dx} = 1 + v \Rightarrow \frac{1}{1+v} \frac{dv}{dx} = \frac{1}{x} \Rightarrow \ln(1+v) = \ln x + C$$

$$\Rightarrow \ln \left( 1 + \frac{y}{x} \right) = \ln x + C$$

# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$2xy \frac{dy}{dx} + x^2 + y^2 = 0$$

# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$2xy \frac{dy}{dx} + x^2 + y^2 = 0 \Rightarrow 2vx^2 \left( v + x \frac{dv}{dx} \right) + x^2 + v^2 x^2 = 0$$

# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$2xy \frac{dy}{dx} + x^2 + y^2 = 0 \Rightarrow 2vx^2 \left( v + x \frac{dv}{dx} \right) + x^2 + v^2 x^2 = 0$$

$$\Rightarrow 2v \left( v + x \frac{dv}{dx} \right) + 1 + v^2 = 0$$

# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$2xy \frac{dy}{dx} + x^2 + y^2 = 0 \Rightarrow 2vx^2 \left( v + x \frac{dv}{dx} \right) + x^2 + v^2 x^2 = 0$$

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

# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$2xy \frac{dy}{dx} + x^2 + y^2 = 0 \Rightarrow 2vx^2 \left( v + x \frac{dv}{dx} \right) + x^2 + v^2 x^2 = 0$$

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

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

# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$2xy \frac{dy}{dx} + x^2 + y^2 = 0 \Rightarrow 2vx^2 \left( v + x \frac{dv}{dx} \right) + x^2 + v^2 x^2 = 0$$

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

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



# Standard Method

$$y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$2xy \frac{dy}{dx} + x^2 + y^2 = 0 \Rightarrow 2vx^2 \left( v + x \frac{dv}{dx} \right) + x^2 + v^2 x^2 = 0$$

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

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

$$\Rightarrow -\frac{1}{3} \ln \left( -1 - 3 \left( \frac{y}{x} \right)^2 \right) = \ln x + C$$

# Topics

## 1 Preliminaries

- Ordinary Differential Equations
- First Order Ordinary Differential Equations

## 2 Solving First Order ODEs

- Exact Differential Equations
- Separation of Variables
- Homogeneous Equations and the Standard Method
- Linear Differential Equations
- Bernoulli's Equation

# Linear Differential Equations

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

# Linear Differential Equations

$$\frac{dy}{dx} + \frac{y}{x} = 2x^3 \Rightarrow x \frac{dy}{dx} + y = 2x^4$$

# Linear Differential Equations

$$\frac{dy}{dx} + \frac{y}{x} = 2x^3 \Rightarrow x \frac{dy}{dx} + y = 2x^4 \Rightarrow \frac{d(xy)}{dx} = 2x^4$$

# Linear Differential Equations

$$\frac{dy}{dx} + \frac{y}{x} = 2x^3 \Rightarrow x \frac{dy}{dx} + y = 2x^4 \Rightarrow \frac{d(xy)}{dx} = 2x^4$$

$$xy = \frac{2x^5}{5} + C$$

# Linear Differential Equations

- Linear differential equation

$$\frac{dy}{dx} + F(x)y = G(x)$$

# Linear Differential Equations

- Linear differential equation

$$\frac{dy}{dx} + F(x)y = G(x)$$

- Integrating factor

$$e^{\int F(x)dx}$$



# Linear Differential Equations

- Linear differential equation

$$\frac{dy}{dx} + F(x)y = G(x)$$

- Integrating factor

$$e^{\int F(x)dx}$$

$$\frac{dy}{dx} + F(x)y = G(x)$$

# Linear Differential Equations

- Linear differential equation

$$\frac{dy}{dx} + F(x)y = G(x)$$

- Integrating factor

$$e^{\int F(x)dx}$$

$$\frac{dy}{dx} + F(x)y = G(x)$$

$$\Rightarrow e^{\int F(x)dx} \frac{dy}{dx} + e^{\int F(x)dx} F(x)y = e^{\int F(x)dx} G(x)$$

# Linear Differential Equations

- Linear differential equation

$$\frac{dy}{dx} + F(x)y = G(x)$$

- Integrating factor

$$e^{\int F(x)dx}$$

$$\frac{dy}{dx} + F(x)y = G(x)$$

$$\Rightarrow e^{\int F(x)dx} \frac{dy}{dx} + e^{\int F(x)dx} F(x)y = e^{\int F(x)dx} G(x)$$

$$\Rightarrow \frac{d\left(ye^{\int F(x)dx}\right)}{dx} = e^{\int F(x)dx} G(x)$$

# Linear Differential Equations

$$e^{\int F(x) dx}$$

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

# Linear Differential Equations

$$e^{\int F(x) dx}$$

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

# Linear Differential Equations

$$e^{\int F(x) dx}$$

$$\frac{dy}{dx} + \frac{y}{x} = 2x^3 \Rightarrow e^{\int \frac{1}{x} dx} = e^{\ln x} = x$$

# Linear Differential Equations

$$e^{\int F(x) dx}$$

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

# Linear Differential Equations

$$e^{\int F(x) dx}$$

$$\frac{dy}{dx} + 2xy = 2e^{-x^2} \Rightarrow e^{\int 2x dx}$$



# Linear Differential Equations

$$e^{\int F(x)dx}$$

$$\frac{dy}{dx} + 2xy = 2e^{-x^2} \Rightarrow e^{\int 2x dx} = e^{x^2}$$

# Linear Differential Equations

$$e^{\int F(x)dx}$$

$$\frac{dy}{dx} + 2xy = 2e^{-x^2} \Rightarrow e^{\int 2x dx} = e^{x^2}$$

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

# Linear Differential Equations

$$e^{\int F(x)dx}$$

$$\frac{dy}{dx} + 2xy = 2e^{-x^2} \Rightarrow e^{\int 2x dx} = e^{x^2}$$

$$\frac{dy}{dx} + 2xy = 2e^{-x^2} \Rightarrow e^{x^2} \frac{dy}{dx} + 2e^{x^2} xy = 2$$

# Linear Differential Equations

$$e^{\int F(x) dx}$$

$$\frac{dy}{dx} + 2xy = 2e^{-x^2} \Rightarrow e^{\int 2x dx} = e^{x^2}$$

$$\frac{dy}{dx} + 2xy = 2e^{-x^2} \Rightarrow e^{x^2} \frac{dy}{dx} + 2e^{x^2} xy = 2 \Rightarrow \frac{d(ye^{x^2})}{dx} = 2$$

# Linear Differential Equations

$$e^{\int F(x) dx}$$

$$\frac{dy}{dx} + 2xy = 2e^{-x^2} \Rightarrow e^{\int 2x dx} = e^{x^2}$$

$$\frac{dy}{dx} + 2xy = 2e^{-x^2} \Rightarrow e^{x^2} \frac{dy}{dx} + 2e^{x^2} xy = 2 \Rightarrow \frac{d(ye^{x^2})}{dx} = 2$$

$$\Rightarrow ye^{x^2} = 2x + C$$

# Topics

## 1 Preliminaries

- Ordinary Differential Equations
- First Order Ordinary Differential Equations

## 2 Solving First Order ODEs

- Exact Differential Equations
- Separation of Variables
- Homogeneous Equations and the Standard Method
- Linear Differential Equations
- Bernoulli's Equation

# Bernoulli's Equation

- Linear differential equation

$$\frac{dy}{dx} + F(x)y = G(x)$$

# Bernoulli's Equation

- Linear differential equation

$$\frac{dy}{dx} + F(x)y = G(x)$$

- Bernoulli's equation

$$\frac{dy}{dx} + F(x)y = G(x)y^k$$



# Bernoulli's Equation

- Linear differential equation

$$\frac{dy}{dx} + F(x)y = G(x)$$

- Bernoulli's equation

$$\frac{dy}{dx} + F(x)y = G(x)y^k \Rightarrow \frac{1}{y^k} \frac{dy}{dx} + y^{1-k}F(x) = G(x)$$

# Bernoulli's Equation

- Linear differential equation

$$\frac{dy}{dx} + F(x)y = G(x)$$

- Bernoulli's equation

$$\frac{dy}{dx} + F(x)y = G(x)y^k \Rightarrow \frac{1}{y^k} \frac{dy}{dx} + y^{1-k}F(x) = G(x)$$

$$z = y^{1-k}$$

# Bernoulli's Equation

- Linear differential equation

$$\frac{dy}{dx} + F(x)y = G(x)$$

- Bernoulli's equation

$$\frac{dy}{dx} + F(x)y = G(x)y^k \Rightarrow \frac{1}{y^k} \frac{dy}{dx} + y^{1-k}F(x) = G(x)$$

$$z = y^{1-k} \Rightarrow \frac{dz}{dx} = (1-k) \frac{1}{y^k} \frac{dy}{dx}$$

# Bernoulli's Equation

- Linear differential equation

$$\frac{dy}{dx} + F(x)y = G(x)$$

- Bernoulli's equation

$$\frac{dy}{dx} + F(x)y = G(x)y^k \Rightarrow \frac{1}{y^k} \frac{dy}{dx} + y^{1-k} F(x) = G(x)$$

$$z = y^{1-k} \Rightarrow \frac{dz}{dx} = (1-k) \frac{1}{y^k} \frac{dy}{dx} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

# Bernoulli's Equation

- Linear differential equation

$$\frac{dy}{dx} + F(x)y = G(x)$$

- Bernoulli's equation

$$\frac{dy}{dx} + F(x)y = G(x)y^k \Rightarrow \frac{1}{y^k} \frac{dy}{dx} + y^{1-k}F(x) = G(x)$$

$$z = y^{1-k} \Rightarrow \frac{dz}{dx} = (1-k) \frac{1}{y^k} \frac{dy}{dx} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

$$\frac{1}{y^k} \frac{dy}{dx} + \frac{1}{y^{1-k}}F(x) \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} + zF(x)$$

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

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

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

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

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

$$xy - \frac{dy}{dx} = y^3 e^{-x^2} \Rightarrow -\frac{1}{y^3} \frac{dy}{dx} + \frac{x}{y^2} = e^{-x^2} \Rightarrow \frac{1}{2} \frac{dz}{dx} + xz = e^{-x^2}$$



# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

$$xy - \frac{dy}{dx} = y^3 e^{-x^2} \Rightarrow -\frac{1}{y^3} \frac{dy}{dx} + \frac{x}{y^2} = e^{-x^2} \Rightarrow \frac{1}{2} \frac{dz}{dx} + xz = e^{-x^2}$$

$$\Rightarrow \frac{dz}{dx} + 2xz = 2e^{-x^2}$$

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

$$xy - \frac{dy}{dx} = y^3 e^{-x^2} \Rightarrow -\frac{1}{y^3} \frac{dy}{dx} + \frac{x}{y^2} = e^{-x^2} \Rightarrow \frac{1}{2} \frac{dz}{dx} + xz = e^{-x^2}$$

$$\Rightarrow \frac{dz}{dx} + 2xz = 2e^{-x^2} \Rightarrow e^{\int 2xdx} = e^{x^2}$$

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

$$xy - \frac{dy}{dx} = y^3 e^{-x^2} \Rightarrow -\frac{1}{y^3} \frac{dy}{dx} + \frac{x}{y^2} = e^{-x^2} \Rightarrow \frac{1}{2} \frac{dz}{dx} + xz = e^{-x^2}$$

$$\Rightarrow \frac{dz}{dx} + 2xz = 2e^{-x^2} \Rightarrow e^{\int 2xdx} = e^{x^2}$$

$$e^{x^2} \frac{dz}{dx} + 2e^{x^2} xz = 2$$

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

$$xy - \frac{dy}{dx} = y^3 e^{-x^2} \Rightarrow -\frac{1}{y^3} \frac{dy}{dx} + \frac{x}{y^2} = e^{-x^2} \Rightarrow \frac{1}{2} \frac{dz}{dx} + xz = e^{-x^2}$$

$$\Rightarrow \frac{dz}{dx} + 2xz = 2e^{-x^2} \Rightarrow e^{\int 2xdx} = e^{x^2}$$

$$e^{x^2} \frac{dz}{dx} + 2e^{x^2} xz = 2 \Rightarrow \frac{d(e^{x^2} z)}{dx} = 2$$

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

$$xy - \frac{dy}{dx} = y^3 e^{-x^2} \Rightarrow -\frac{1}{y^3} \frac{dy}{dx} + \frac{x}{y^2} = e^{-x^2} \Rightarrow \frac{1}{2} \frac{dz}{dx} + xz = e^{-x^2}$$

$$\Rightarrow \frac{dz}{dx} + 2xz = 2e^{-x^2} \Rightarrow e^{\int 2xdx} = e^{x^2}$$

$$e^{x^2} \frac{dz}{dx} + 2e^{x^2} xz = 2 \Rightarrow \frac{d(e^{x^2} z)}{dx} = 2 \Rightarrow e^{x^2} z = 2x + C$$

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

$$xy - \frac{dy}{dx} = y^3 e^{-x^2} \Rightarrow -\frac{1}{y^3} \frac{dy}{dx} + \frac{x}{y^2} = e^{-x^2} \Rightarrow \frac{1}{2} \frac{dz}{dx} + xz = e^{-x^2}$$

$$\Rightarrow \frac{dz}{dx} + 2xz = 2e^{-x^2} \Rightarrow e^{\int 2xdx} = e^{x^2}$$

$$e^{x^2} \frac{dz}{dx} + 2e^{x^2} xz = 2 \Rightarrow \frac{d(e^{x^2} z)}{dx} = 2 \Rightarrow e^{x^2} z = 2x + C$$

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

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

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

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

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



# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

$$\frac{dy}{dx} + \frac{y}{x} = xy^2 \Rightarrow \frac{1}{y^2} \frac{dy}{dx} + \frac{1}{xy} = x \Rightarrow -\frac{dz}{dx} + \frac{z}{x} = x$$

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

$$\frac{dy}{dx} + \frac{y}{x} = xy^2 \Rightarrow \frac{1}{y^2} \frac{dy}{dx} + \frac{1}{xy} = x \Rightarrow -\frac{dz}{dx} + \frac{z}{x} = x$$

$$\Rightarrow \frac{dz}{dx} - \frac{z}{x} = -x$$

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

$$\frac{dy}{dx} + \frac{y}{x} = xy^2 \Rightarrow \frac{1}{y^2} \frac{dy}{dx} + \frac{1}{xy} = x \Rightarrow -\frac{dz}{dx} + \frac{z}{x} = x$$

$$\Rightarrow \frac{dz}{dx} - \frac{z}{x} = -x \Rightarrow e^{\int -\frac{1}{x} dx} = e^{-\ln x} = \frac{1}{x}$$

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

$$\frac{dy}{dx} + \frac{y}{x} = xy^2 \Rightarrow \frac{1}{y^2} \frac{dy}{dx} + \frac{1}{xy} = x \Rightarrow -\frac{dz}{dx} + \frac{z}{x} = x$$

$$\Rightarrow \frac{dz}{dx} - \frac{z}{x} = -x \Rightarrow e^{\int -\frac{1}{x} dx} = e^{-\ln x} = \frac{1}{x}$$

$$\frac{1}{x} \frac{dz}{dx} - \frac{z}{x^2} = -1$$

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

$$\frac{dy}{dx} + \frac{y}{x} = xy^2 \Rightarrow \frac{1}{y^2} \frac{dy}{dx} + \frac{1}{xy} = x \Rightarrow -\frac{dz}{dx} + \frac{z}{x} = x$$

$$\Rightarrow \frac{dz}{dx} - \frac{z}{x} = -x \Rightarrow e^{\int -\frac{1}{x} dx} = e^{-\ln x} = \frac{1}{x}$$

$$\frac{1}{x} \frac{dz}{dx} - \frac{z}{x^2} = -1 \Rightarrow \frac{d\left(\frac{z}{x}\right)}{dx} = -1$$

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

$$\frac{dy}{dx} + \frac{y}{x} = xy^2 \Rightarrow \frac{1}{y^2} \frac{dy}{dx} + \frac{1}{xy} = x \Rightarrow -\frac{dz}{dx} + \frac{z}{x} = x$$

$$\Rightarrow \frac{dz}{dx} - \frac{z}{x} = -x \Rightarrow e^{\int -\frac{1}{x} dx} = e^{-\ln x} = \frac{1}{x}$$

$$\frac{1}{x} \frac{dz}{dx} - \frac{z}{x^2} = -1 \Rightarrow \frac{d\left(\frac{z}{x}\right)}{dx} = -1 \Rightarrow \frac{z}{x} = -x + C$$

# Bernoulli's Equation

$$z = y^{1-k} \Rightarrow \frac{1}{(1-k)} \frac{dz}{dx} = \frac{1}{y^k} \frac{dy}{dx}$$

$$\frac{dy}{dx} + \frac{y}{x} = xy^2 \Rightarrow \frac{1}{y^2} \frac{dy}{dx} + \frac{1}{xy} = x \Rightarrow -\frac{dz}{dx} + \frac{z}{x} = x$$

$$\Rightarrow \frac{dz}{dx} - \frac{z}{x} = -x \Rightarrow e^{\int -\frac{1}{x} dx} = e^{-\ln x} = \frac{1}{x}$$

$$\frac{1}{x} \frac{dz}{dx} - \frac{z}{x^2} = -1 \Rightarrow \frac{d\left(\frac{z}{x}\right)}{dx} = -1 \Rightarrow \frac{z}{x} = -x + C$$

$$\Rightarrow \frac{1}{xy} = -x + C$$

## END OF LESSON 7