Separable Differential Equations and Homogeneous First-Order DE's

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1.4 Separable Differential Equations

Definition 1.4.1: A first-order differential equation is called separable if it can be written in the form

$$p(y) \cdot \frac{dy}{dx} = q(x)$$

1.4.2 Theorem:

If p(y) and q(x) are continuous, then Equation (1.4.1) has the general solution

$$\int q(y) \cdot dy = \int p(x) \cdot dx + C$$

where C is an arbitrary constant.

Example 1:

Find the general solution to $\frac{dy}{dx} = y^2 \cdot e^x dx$ Start by separating the variables to separate sides of the equation

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

Integrate both sides

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

Example 2:

Find the solution to

$$\frac{dy}{dx} = \frac{4yx}{x^2 + 8}$$

Separate the variables to each side of the equation

$$\frac{1}{4y}dy = \frac{x}{x^2 + 8}dx$$

Integrate both sides

$$\int \frac{1}{4y} dy = \int \frac{x}{x^2 + 8} dx$$

Use U-substitution for the integration of the right hand side.

$$u = x^2 + 8 dx = \frac{du}{2x}$$

Obtaining:

$$\frac{1}{4} \int \frac{1}{y} dy = \int \frac{x}{u} \cdot \frac{du}{2x}$$
$$\frac{1}{4} \int \frac{1}{y} dy = \int \frac{1}{u} \cdot \frac{du}{2}$$
$$\frac{1}{4} \int \frac{1}{y} dy = \frac{1}{2} \int \frac{1}{u} du$$
$$\frac{1}{4} \ln|y| = \frac{1}{2} \ln|u| + C$$

Replace u in terms of x back into the equation to get in original terms of x and y

$$\frac{1}{4}ln \mid y \mid = \frac{1}{2}ln \mid (x^2 + 8) \mid +C$$

$$ln \mid y \mid = \frac{4}{2}ln \mid (x^2 + 8) \mid +C$$

$$ln \mid y \mid = \frac{4}{2}ln(x^2 + 8) + C$$

$$e^{ln(y)} = e^{2ln(x^2 + 8) + C}$$

$$y = e^{ln((x^2 + 8)^2)} \cdot e^C$$

$$y = (x^2 + 8)^2 \cdot e^C$$
let: $C_1 = e^C$

$$y = C_1(x^2 + 8)^2$$

Example 3:

At 2PM on a cool (34°F) afternoon in March, Sherlock Holmes measured the temperature of a dead body to be at 38°F. One hour later, the temperature was at 38°F. After a quick calculation using Newton's law of cooling and taking the normal temperature of a living body to be 98°F, Holmes concluded that time of death was 10 AM. Was Holmes right?

To solve this problem we can use Newton's Law of Cooling.

$$\frac{dT}{dt} = -k(T - T_m)$$

$$T_m = 34$$

Setup:

$$\frac{dT}{dt} = -k(T - 34)$$
 [Plug in known variables]
$$\int \frac{dT}{(T - 34)} = \int -kdt$$
 [Integrate both sides]

Solve for T:

$$ln(T - 34) = -kt + C$$

 $e^{ln(T - 34)} = e^{-kt + C}$
 $T - 34 = C_1 e^{-kt}$ [let: $e^C = C_1$]
 $T = C_1 e^{-kt} + 34$

Solve for the given times to find k.

Note: t is found by taking time elapsed from t = 0 (10 AM).

At 2 PM the body's temperature was 38°F

$$T=C_1e^{-kt}+34$$
 [Using the equation]
$$38=C_1e^{-k(4)}+34$$
 [t = 4, hours between 10 AM and 2 PM]
$$4=C_1e^{-4k}$$

At 3 PM the body's temperature was $36^{\circ}F$

$$36 = C_1 e^{-k(5)} + 34$$
 [t = 5, hours between 10 AM and 3 PM]
$$2 = C_1 e^{-5k}$$

Solve for k.

$$\frac{4}{2} = \frac{C_1 e^{-4k}}{C_1 e^{-5k}}$$
$$2 = e^k$$
$$ln(2) = k$$

Plug in k to solve for C_1 which is equivalent to e^C

$$4 = C_1 e^{-4ln(2)}$$
$$4 = \frac{1}{16}C_1$$
$$C_1 = 64$$

Substitute for t = 0 in the initial value equation to check if Holmes was correct about the crime occurring at 10 AM.

$$T(0) = 34 + 64 \cdot e^{(0)(ln2)}$$
$$T(0) = 34 + 64$$
$$T(0) = 98$$

Since the temperature at 10 AM was determined to be 98° Holmes was correct!

1.8 Homogeneous first-order DE's

1.8.1 Definition:

A function is homogeneous of degree zero if

$$f(tx, ty) = f(x, y)$$

for all positive values of t for which (tx, ty) is in the domain of f.

1.8.3 Theorem:

A function f(x,y) is homogeneous of degree zero if and only if it depends on the ratio of $\frac{y}{x}$ or $\frac{x}{y}$ only.

1.8.4 Definition:

If f(x,y) is homogeneous of degree zero, then the differential equation

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

is called a homogeneous first-order differential equation.

1.8.5 Theorem:

The change of variables $y=x\cdot V(x)$ reduces a homogeneous first-order differential equation $\frac{dy}{dx}=f(x,y)$ to the separable equation

$$\frac{1}{F(V)-V}\cdot dV = \frac{1}{x}\cdot dx$$

Form of a First-Order Homogenous Differential Equation:

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

Steps in solving a First-Order Homogenous DE

- 1. perform substitution: $v = \frac{y}{x} \to y = x \cdot v$ and $\frac{y}{x} = x \cdot \frac{dv}{dx} + v$
- 2. Solve the differential equation using separation of variables
- 3. Solve the original differential equation in terms of x and y

Example 1:

Determine if the following equation is homogeneous. If it is homogeneous, then solve.

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

Multiplying both the numerator and the denominator by $\frac{1}{x^2}$ results in:

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

Which is in the form of:

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

Using our substitutions:

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

We obtain:

$$x \cdot \frac{dv}{dx} + v = 3v^2 + v$$
$$x \cdot \frac{dv}{dx} = 3v^2$$

Rearrange to solve using separable DE method

$$\frac{1}{3v^2} \cdot dv = \frac{1}{x} \cdot dx$$
$$\frac{1}{3}v^{-2} \cdot dv = \frac{1}{x} \cdot dx$$
$$\int \frac{1}{3}v^{-2} \cdot dv = \int \frac{1}{x} \cdot dx$$
$$-\frac{1}{3}v^{-1} = \ln|x| + C$$

Now acquire the equation in terms of x and y with our substitution ratios

$$-\frac{1}{3}v^{-1} = \ln|x| + C$$

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

$$-\frac{1}{3}(\frac{x}{y}) = \ln|x| + C$$

$$-\frac{1}{3}(\frac{x}{y}) = \ln|x| + C$$

$$\frac{x}{y} = -3(\ln|x| + C)$$

$$\frac{x}{y} = \frac{-3(\ln|x| + C)}{1}$$

$$\frac{y}{x} = \frac{1}{-3(\ln|x| + C)}$$

$$y = \frac{x}{-3(\ln|x| + C)}$$

Example 2:

Determine if the following equation is homogeneous. If it is homogeneous, then solve.

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

Multiplying both the numerator and the denominator by $\frac{1}{x}$ results in:

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

To get this in the form of:

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

We need to simplify, which will give us:

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

Once in the correct form, using our substitutions:

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

We obtain:

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

Rearrange to solve using separable DE method

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

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

$$\int (-v^{\frac{-3}{2}} - \frac{1}{v}) \cdot dv = \int \frac{1}{x} \cdot dx$$

$$2v^{\frac{-1}{2}} - \ln|v| = \ln|x| + C$$

Now acquire the equation in terms of x and y with our substitution ratios

$$2v^{\frac{-1}{2}} - \ln|v| = \ln|x| + C$$

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

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

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

Example 3:

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

Get in the form of:

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

Divide the numerator and denominator by x:

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

Simplify the equation to the correct form:

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

Using our substitutions:

$$y = v \cdot x$$
$$\frac{1 - v}{1 + v} = v + x(\frac{dv}{dx})$$

Simplifying further to obtain:

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

Separate and integrate:

$$\int \frac{1+v}{1-2v-v^2} dv = \int \frac{1}{x} dx$$
$$-\frac{1}{2} ln(1-2v-v^2) = ln(x) + C$$

Substitute ln(k) for C:

$$-\frac{1}{2}ln(1 - 2v - v^2) = ln(x) + ln(k)$$
$$1 - 2v - v^2 = \frac{1}{x^2k^2}$$

Since we have simplified the equation $1-2v-v^2=\frac{1}{x^2k^2}$ replace $v=\frac{y}{x}$

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

Solve for y:

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

Add $2x^2$ to both sides and consider $-\frac{1}{k^2}$ to be a constant C_1 so we can simplify:

$$y^{2} + 2xy + x^{2} = 2x^{2} + C_{1}$$
$$(y+x)^{2} = 2x^{2} + C_{1}$$
$$y = \pm \sqrt{2x^{2} + C_{1}} - x$$