

Separable Differential Equations and Homogeneous First-Order DE's

Donner HANSON Jack MCGRATH Sarah TOWNSEND
Anna GREENE Caitlin FELTS

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Instructor: Dr. Katherine Evans
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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

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

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.

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

Obtaining:

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

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

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

$$\ln |y| = \frac{4}{2} \ln |x^2 + 8| + C$$

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

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

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

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

$$\text{let: } C_1 = e^C$$

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

Example 2:

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:

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

Solve for T:

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

$$e^{\ln(T-34)} = e^{-kt+C}$$

$$T - 34 = C_1 e^{-kt} \quad \text{[let: } e^C = C_1]$$

$$T = C_1 e^{-kt} + 34$$

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

$$\begin{aligned}T &= C_1 e^{-kt} + 34 && \text{[Using the equation]} \\38 &= C_1 e^{-k(4)} + 34 && \text{[t = 4, hours between 10 AM and 2 PM]} \\4 &= C_1 e^{-4k}\end{aligned}$$

At 3 PM the body's temperature was 36°F

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

Solve for k.

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

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

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

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

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

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

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

Steps in solving a First-Order Homogenous DE

1. perform substitution: $v = \frac{y}{x} \rightarrow y = x \cdot v$ 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

[2-3 examples]

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:

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

Which is in the form of:

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

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

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

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

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

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

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

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

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

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