

$$(IP)_y = \frac{x f'(xy) [x f(xy) - x g(xy)] - f(xy) x^2 (f'(xy) - g'(xy))}{x^2 (f(xy) - g(xy))} = \frac{-2 f'(xy) g(xy)}{f(xy) - g(xy)}$$

Exercise 1: Use the above method to show the integrating factor of the first-order linear equation

$$y' + p(x)y = q(x)$$

is $I(x) = e^{\int p(x) dx}$.

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

$$P_y = \frac{\partial}{\partial y} (p(x)y - q(x)) = p(x)$$

$$Q_x = 0$$

$$\frac{P_y - Q_x}{Q} = \frac{p(x)}{1}$$

Exercise 2: Show that if

$$1 \cdot dy + [p(x)y - q(x)] dx = 0$$

$$I(x, y) dy + I(x, y) [p(x)y - q(x)] dx = 0$$

$$P(x, y) dx + Q(x, y) dy = 0$$

$$P(x, y) = y f(xy), \quad Q(x, y) = x g(xy),$$

$$\frac{\partial I(x, y)}{\partial x}$$

then the integrating factor is

$$(IP)_y = (IQ)_x$$

$$IP = \frac{y f(xy)}{x y f(xy) - x y g(xy)}$$

$$I(x, y) = \frac{1}{xP - yQ}$$

$$= \frac{f(xy)}{x f(xy) - x g(xy)}$$

$$\Rightarrow I_x = I_y [p(x)y - q(x)] + IP(x)$$

$$IQ = \frac{g(xy)}{x f(xy) - x g(xy)}$$

$$\text{If } I(x, y) = I(x), \text{ then } I_x = I f(x)$$

Summary of Solvable First-order DE



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

Rule of thumb:

1. **Identify the type**

$$P_y = 2x$$

$$Q_x = 2x$$

Exact

$$\frac{\partial u(x,y)}{\partial x} = 2xy$$

2. **Use the corresponding solution technique**

$$u(x,y) = x^2 y + f(y)$$

$$u_y = x^2 + f'(y)$$

Exercise: Determine which of the five types of DEs we have studied the given equation falls into, and use an appropriate technique to find the general solution.

$$x^2 + f'(y)$$

$$= x^2 + 2y$$

$$f(y) = y^2 + c$$

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

Key: $y^2 + x^2 y + c = 0$

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

Key: $y = x \sin(\ln cx)$

3. $\frac{dy}{dx} + \frac{1}{x}y = \frac{25x^2 \ln x}{2y}$

Key: $y^2 = x^{-2}[x^5(5 \ln x - 1) + c]$

$$2y \frac{dy}{dx} + \frac{2}{x} y^2 = 25 x^2 \ln x$$

Let $v = y^2$, we have

$$\frac{dv}{dx} + \frac{2}{x} v = 25 x^2 \ln x$$

$$I(x) = e^{\int \frac{2}{x} dx} = x^2$$



- 1 Type-IV: First-order Exact ODE
- 2 Type-V: Non-Exact DE with IF
- 3 Type-VI: Homogeneous DE
- 4 Type-VI: Reducible Second-order DE**



Reducible Second-order DE



- Consider the second-order DE:

$$\frac{d^2y}{dx^2} = F\left(x, y, \frac{dy}{dx}\right), \quad (13)$$

where F is a known function.

- Introduce

$$v = dy/dx \implies d^2y/dx^2 = dv/dx.$$

We can rewrite it as an equivalent system of 1st-order DEs:

$$\frac{d^2y}{dx^2} = F\left(x, y, \frac{dy}{dx}\right) \implies \begin{cases} \frac{dy}{dx} = v \\ \frac{dv}{dx} = \underbrace{F(x, y, v)} \end{cases} \quad (14)$$

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- **Exercise:** Write the second-order DE as a system:

$$y'' = x \sin y' + e^x y + 1.$$

- In general, the second DE can not be solved directly, since the system involves three variables, namely, x, y and v .
- We shall explore the possibility to solve the DE, if it only involves two variables.

Let $v = y'$

$$\left\{ \begin{array}{l} y'' = \frac{dv}{dx} \\ \frac{dv}{dx} = x \sin v + e^x y + 1 \end{array} \right.$$

Case I. y is missing in F



- If y does not occur explicitly in the function F , then we have

$$\frac{d^2y}{dx^2} = F\left(x, \frac{dy}{dx}\right), \quad (15)$$

which is equivalent to the system

$$\begin{aligned} \frac{dy}{dx} &= v, & v &= v(x) \\ \frac{dv}{dx} &= F(x, v). \end{aligned} \quad (16)$$

- If the second equation is solvable, then find its solution v .
- Substitute v into the first equation to obtain y .



Example: Find the general solution to

$$\frac{d^2y}{dx^2} = \frac{1}{x} \left(\frac{dy}{dx} + x^2 \cos x \right), \quad x > 0. \quad (17)$$

Solution: The dependent variable y is missing (as the RHS only involves x, y'). We rewrite it as

$$\frac{dy}{dx} = v, \quad (18)$$

$$\frac{dv}{dx} = \frac{1}{x} (v + x^2 \cos x).$$

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

Question: What is the type of the second equation?

Answer: First-order linear equation with the standard form



$$\frac{dv}{dx} - \frac{1}{x}v = x \cos x, \quad (19)$$

with

$$p(x) = -\frac{1}{x}, \quad q(x) = x \cos x.$$

Hence,

$$I(x) = e^{\int -\frac{1}{x} dx} = e^{-\ln x} = x^{-1},$$

and the solution is

$$v(x) = x \left(\int \cos x dx + c \right) = x(\sin x + c_1).$$

Handwritten red notes:

$$\frac{1}{x} \frac{dv}{dx} - \frac{1}{x^2} v = \cos x$$
$$\frac{d}{dx} \left(\frac{1}{x} v \right) = \cos x$$
$$\frac{1}{x} v = \sin x + c_1$$



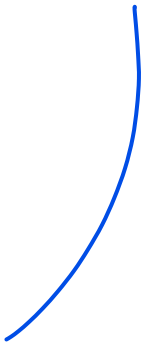
Substitute v into the first equation gives

$$\frac{dy}{dx} = \underline{x \sin x} + c_1 x,$$

which we can integrate to obtain

$$y(x) = -x \cos x + \sin x + c_1 x^2 + c_2,$$

where we have absorbed a factor $1/2$ into c_1 .



Case II. x is missing in F



- Consider the independent variable x missing:

$$\frac{d^2 y}{dx^2} = F\left(x, y, \frac{dy}{dx}\right) \Rightarrow \frac{d^2 y}{dx^2} = F\left(y, \frac{dy}{dx}\right). \quad y = y(x) \quad (20)$$

- We still let

$$v = \frac{dy}{dx} \quad \text{or} \quad \frac{dy}{dx} = v,$$

but use the chain rule to express $d^2 y/dx^2$ in terms of dv/dy :

$$\frac{d^2 y}{dx^2} = \frac{dv}{dx} \stackrel{\text{chain rule}}{=} \frac{dv}{dy} \frac{dy}{dx} = v \frac{dv}{dy}.$$

$$\frac{d^2 y}{dx^2} = \frac{dv}{dx} = \frac{dv}{dy} \cdot \frac{dy}{dx} = \frac{dv}{dy} v$$

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- Rewrite (20) as the first-order system

$$\begin{aligned}\frac{dy}{dx} &= v, \\ v \frac{dv}{dy} &= F(y, v).\end{aligned}\tag{21}$$

$\Rightarrow v = v(y) = v(y(x))$

- If the second equation is solvable, then find its solution $v = v(y)$ as a function of y .
- Substitute v into the first equation and solve for y .

Example: Find the general solution to

$$\frac{d^2 y}{dx^2} = -\frac{2}{1-y} \left(\frac{dy}{dx} \right)^2. \quad (22)$$

Solution: In this DE, the independent variable does not appear explicitly. Therefore, we let $v = dy/dx$ and use the chain rule to obtain

$$\frac{d^2 y}{dx^2} = \frac{dv}{dx} \stackrel{\text{chain rule}}{=} \frac{dv}{dy} \frac{dy}{dx} = v \frac{dv}{dy}.$$

Substituting into (22) results in the equivalent system

$$\begin{aligned} \frac{dy}{dx} &= v, \\ v \frac{dv}{dy} &= -\frac{2}{1-y} v^2. \end{aligned} \quad (23)$$

$$\frac{1}{v} dv = -\frac{2}{1-y} dy = \frac{2}{y-1} dy \quad \uparrow_{C=\pm e^C}$$
$$\ln |v| = \ln (y-1)^2 + C_1 \quad \ln \frac{|v|}{(y-1)^2} = C_1 \quad \frac{|v|}{(y-1)^2} = e^{C_1}$$

Separating the variables in the second equation gives

$$\frac{1}{v} dv = -\frac{2}{1-y} dy,$$

which can be integrated to obtain

$$\ln |v| = 2 \ln |1-y| + c \Rightarrow v(y) = c_1(1-y)^2,$$

$c_1 \neq 0$

where denoted $c_1 = \pm e^c$. Substituting v into the first equation of (23) yields

$$\frac{dy}{dx} = c_1(1-y)^2. \Rightarrow \frac{dy}{(1-y)^2} = c_1 dx$$

Separating the variables and integrating we obtain

$$(1-y)^{-1} = c_1 x + c_2.$$

That is

$$y = 1 - \frac{1}{c_1 x + c_2}. \quad \square$$

$c_1 \in \mathbb{R}, c_2 \in \mathbb{R}$

$$\frac{du}{dx} - \tan x \cdot u = -1 \quad \leftarrow \quad \frac{1}{v^2} \frac{dv}{dx} + \tan x \cdot \frac{1}{v} = 1 \quad \leftarrow \quad \frac{dv}{dx} + \tan x \cdot v = v^2$$

$$u = \frac{1}{v}$$

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

Exercises

Solve the following second-order DEs.

$$y'' = (y')^2 - y' \tan x \quad (y \text{ is missing})$$

1. $y'' + y' \tan x = (y')^2$

Key: $y(x) = c_2 - \ln|c_1 - \sin x|$

$$y' = (y')^2 + y'$$

2. $y'' - (y')^2 - y' = 0$

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

Key: $y(x) = -\ln|c_1 + c_2 e^x|$

3. $yy'' = 3(y')^2$

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

Key: $y(x) = \frac{c_1}{\sqrt{1+c_2x}} + c_4$

$$\begin{cases} \frac{dy}{dx} = v \rightarrow \frac{dy}{c_3 y^3} = dx \quad -\frac{1}{2c_3} y^{-2} = x + c_4 \\ \frac{dv}{dx} = \frac{3v^2}{y} \Rightarrow \frac{dv}{dy} = \frac{3v}{y} \end{cases}$$

$$\left(\frac{1}{v} - \frac{1}{v+1} \right) dv = dx$$

$$\ln \left| \frac{v}{v+1} \right| = x + c_0$$

$$\frac{v}{v+1} = c_3 e^x$$

End of Chapter One

$$\frac{dv}{dx} = \frac{dv}{dy} \frac{dy}{dx} = v \frac{dv}{dy}$$

$$\ln|v| = 3 \ln|y| + c_0$$

$$v = \pm e^{c_0} |y^3|$$

$$v = c_3 y^3$$

$$v = \frac{c_3 e^x}{1 - c_3 e^x}$$

$$1 - \frac{1}{v+1} = c_3 e^x$$

$$v = \frac{1}{1 - c_3 e^x} - 1$$



Tutorial 2: First-Order ODEs (Part II)

[Attempt all questions before tutorial session]

A) Bernoulli's Equation

Solve

$$2x(\ln x)y' - y = -9x^3y^3 \ln x. \quad (x > 0)$$

Solution: This equation is nonlinear since it involves the term y^3 . We rewrite it as the standard form

$$y' - \frac{1}{2x(\ln x)}y = -\frac{9}{2x^2}y^3,$$

which is a Bernoulli equation of order $n = 3$. ~~Dividing~~ ^{Dividing} by y^3 yields the equivalent equation:

$$y^{-3} \frac{dy}{dx} - \frac{1}{2x(\ln x)}y^{-2} = -\frac{9}{2}x^2. \quad (1)$$

We next make the change of variables

$$u = y^{-2} \implies \frac{du}{dx} = -2y^{-3} \frac{dy}{dx} \implies y^{-3} \frac{dy}{dx} = -\frac{1}{2} \frac{du}{dx}.$$

Substituting into (1) gives $\frac{du}{dx} = \frac{du}{dy} \frac{dy}{dx} = -2y^{-3} \frac{dy}{dx}$

$$-\frac{1}{2} \frac{du}{dx} - \frac{1}{2x(\ln x)}u = -\frac{9}{2}x^2. \quad (\text{linear equation})$$

Rewriting it as the standard form gives

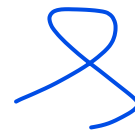
$$\frac{du}{dx} + \frac{1}{x(\ln x)}u = 9x^2,$$

which is a linear equation. The solution is

$$\begin{aligned} u(x) &= e^{-\int \frac{1}{x(\ln x)} dx} \left[\int 9x^2 e^{\int \frac{1}{x(\ln x)} dx} dx + C \right] \\ &= e^{-\ln(\ln x)} \left[\int 9x^2 e^{\ln(\ln x)} dx + C \right] \\ &= \frac{1}{\ln x} \left[9 \int x^2 \ln x dx + C \right] = \frac{1}{\ln x} \left[3x^3 \ln x - x^3 + C \right]. \end{aligned}$$

$I(x) = e^{\int \frac{1}{x \ln x} dx} = e^{\int \frac{1}{\ln x} d \ln x}$
 $= e^{\ln |\ln x| + C_0}$
 $= e^{C_0} |\ln x|$
 $= \pm e^{C_0} \ln x$
 $= C_1 \ln x$

For simplicity, we choose $C_1 = 1$.



Thus, the general solution is

$$y^{-2} = \frac{1}{\ln x} [3x^3 \ln x - x^3 + C] \iff y^2 = \frac{\ln x}{x^3(3 \ln x - 1) + C}.$$

B) Exact DE

Determine if the following equations are exact. If so, find its general solution

a) $(3x^2y - 2y^2) dx + (x^3 - 4xy + 6y^2) dy = 0,$

b) $(\sin(xy) + xy \cos(xy) + 2x) dx + (x^2 \cos(xy) + 2y) dy = 0,$

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

$$M(x, y) dx + N(x, y) dy = 0$$

Solution: (a) The equation is already in differential form with

$$M(x, y) = 3x^2y - 2y^2, \quad N(x, y) = x^3 - 4xy + 6y^2. \quad M_y = N_x$$

We test if it is exact by verifying

$$\frac{\partial M}{\partial y} = 3x^2 - 4y = \frac{\partial N}{\partial x}.$$

Therefore, this DE is exact! Then we look for a potential function u satisfying

$$\begin{cases} \frac{\partial u}{\partial x} = M = 3x^2y - 2y^2, \\ \frac{\partial u}{\partial y} = N = x^3 - 4xy + 6y^2. \end{cases}$$

From the first equation, integrating with respect to x keeping y constant, we have

$$u(x, y) = x^3y - 2xy^2 + \underline{g(y)}$$

where $g(y)$ is the “constant” of integration. Substituting this into the second equation yields

$$du(x, y) = M(x, y) dx + N(x, y) dy = 0$$

$$\underline{x^3 - 4xy} + g'(y) = \underline{x^3 - 4xy + 6y^2},$$

from which, we find $g'(y) = 6y^2$, i.e., $g(y) = 2y^3 + c$. We can take $c = 0$, and obtain the potential function: $u = x^3y - 2xy^2 + 2y^3$. Then the general solution is

$$\underline{u(x, y)} = x^3y - 2xy^2 + 2y^3 = \underline{C}.$$

**Alternative solution by inspection:**

$$\begin{aligned}
 (3x^2y - 2y^2) dx + (x^3 - 4xy + 6y^2) dy &= (3x^2y dx + x^3 dy) - (2y^2 dx + 4xy dy) + 6y^2 dy \\
 &= d(x^3y) - d(2xy^2) + d(2y^3) = d(x^3y - 2xy^2 + 2y^3) \\
 &= d(x^3y - 2xy^2 + 2y^3 + C)
 \end{aligned}$$

Then the required function is $x^3y - 2xy^2 + 2y^3 + c$. This method, called the grouping method, is based on one's ability to recognize exact differential combinations.

b) We have

$$\begin{aligned}
 M(x, y) &= \sin(xy) + xy \cos(xy) + 2x \implies \frac{\partial M}{\partial y} = 2x \cos(xy) - x^2y \sin(xy), \\
 N(x, y) &= x^2 \cos(xy) + 2y \implies \frac{\partial N}{\partial x} = 2x \cos(xy) - x^2y \sin(xy) = \frac{\partial M}{\partial y},
 \end{aligned}$$

and so the equation is exact. Hence, there exists a potential function $u(x, y)$ such that

2 PDEs

$$\begin{aligned}
 \frac{\partial u}{\partial x} &= \sin(xy) + xy \cos(xy) + 2x, \\
 \frac{\partial u}{\partial y} &= x^2 \cos(xy) + 2y.
 \end{aligned} \tag{2}$$

In this case, the second equation is the simpler equation, and so we integrate it with respect to y , holding x fixed, to obtain

$$u(x, y) = x \sin(xy) + y^2 + \underline{\underline{h(x)}},$$

where $h(x)$ is an arbitrary function of x . We now determine $h(x)$. Differentiating the resulting $u(x, y)$ partially with respect to x yields

$$\frac{\partial u}{\partial x} = \sin(xy) + xy \cos(xy) + h'(x).$$

Hence, we have

$$h'(x) = 2x \implies h(x) = x^2.$$

$$h(x) = x^2 + C_0$$

Here, we set the integration constant to zero, since we only need one potential function

$$u(x, y) = x \sin(xy) + x^2 + y^2.$$

$$\begin{aligned}
 u(x, y) &= x \sin(xy) \\
 &\quad + x^2 + y^2 + C_0 \\
 &= C
 \end{aligned}$$



The original equation can be written as

$$d(x \sin(xy) + x^2 + y^2) = 0,$$

and hence the general solution is

$$x \sin(xy) + x^2 + y^2 = C.$$

(c) We have that

$$M(x, y) = x^2 y \implies \frac{\partial M}{\partial y} = x^2,$$

while

$$N(x, y) = -(xy^2 + y^3) \implies \frac{\partial N}{\partial x} = -y^2.$$

Since $M_y \neq N_x$, the equation is non-exact.

C) Determine an integrating factor for the equation

$$y dx - (2x + y^4) dy = 0,$$

and hence find the general solution.

Solution: Assume that the function $I(x, y)$ is an integrating factor of this equation. Multiplying the equation by $I(x, y)$ yields

$$\underbrace{Iy}_{P(x,y)} dx + \underbrace{(-(2x + y^4))I}_{Q(x,y)} dy = 0. \quad (3)$$

It is exact if and only if

$$P_y = yI_y + I = Q_x = -2I - (2x + y^4)I_x. \quad \begin{matrix} I_x = 0 \\ \implies yI_y + I = -2I \end{matrix}$$

Observe that if I is only a function of y , i.e., $I_x = 0$, then we can solve $= -2I$

$$\underline{I = I(y)} \quad yI_y = -3I \implies I(y) = \frac{1}{y^3}.$$

Plugging it into the equation (3) gives

$$\frac{1}{y^2} dx - \frac{2x + y^4}{y^3} dy = 0,$$

$$\begin{aligned} y \frac{dI}{dy} &= -3I \implies \frac{dI}{I} = -3 \frac{dy}{y} \\ \ln |I| &= -3 \ln |y| + C \\ |I| &= e^C \frac{1}{|y|^3} \\ I &= \pm e^C / y^3 \\ I &= C / y^3 \end{aligned}$$



which is exact. We now solve the potential function $\phi(x, y)$

$$\frac{\partial \phi}{\partial x} = \frac{1}{y^2}, \quad \frac{\partial \phi}{\partial y} = -\frac{2x + y^4}{y^3}.$$

From the first equation, we get that

$$\phi(x, y) = \frac{x}{y^2} + h(y) \implies \frac{\partial \phi}{\partial y} = -\frac{2x}{y^3} + h'(y).$$

By the second equation,

$$h'(y) = -y \implies h(y) = -\frac{y^2}{2}.$$

Accordingly, the general solution is

$$\frac{x}{y^2} - \frac{y^2}{2} = c \implies 2x - y^4 = Cy^2.$$

- D) Determine whether the given function $I(x, y) = \cos(xy)$, is an integrating factor for the DE

$$[\tan(xy) + xy]dx + x^2dy = 0.$$

If so, find its general solution.

Solution: Multiplying the equation by $I(x, y)$ gives

$$\underbrace{[\sin(xy) + xy \cos(xy)]}_{P(x,y)}dx + \underbrace{x^2 \cos(xy)}_{Q(x,y)}dy = 0.$$

Check that

$$P_y = 2x \cos(xy) - x^2y \sin(xy) = Q_x.$$

Therefore, $\cos(xy)$ is an integrating factor of the given equation.

Note that by inspection, we find

$$d(x \sin(xy)) = (\sin(xy) + xy \cos(xy))dx + x^2 \cos(xy)dy,$$

so the general solution is $x \sin(xy) = C$.

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E) **Homogeneous DE**

$$f(tx, ty) = t^n f(x, y) \quad t > 0$$

Solve

$$y' - x^{-1}y = x^{-1}\sqrt{x^2 - y^2}, \quad x > 0.$$

Solution: By inspection, we know that this equation could not be separable, linear or Bernoulli. We try to check if it is homogenous, and hence rewrite it as

$$\frac{dy}{dx} = \frac{y}{x} + \frac{\sqrt{x^2 - y^2}}{x} = \frac{y}{x} + \sqrt{1 - \left(\frac{y}{x}\right)^2}. \quad V(x) = \frac{y}{x}$$

We recognize it as a homogenous DE, since the RHS only depends on y/x . Change the variables

$$y = xV(x) \implies \frac{dy}{dx} = x \frac{dV}{dx} + V,$$

and substitute them into the equation to eliminate y, y' :

$$x \frac{dV}{dx} + V = V + \sqrt{1 - V^2} \implies \frac{dV}{\sqrt{1 - V^2}} = \frac{dx}{x}.$$

Direct integration leads to

$$\int \frac{dV}{\sqrt{1 - V^2}} = \int \frac{dx}{x} + C \implies \sin^{-1} V = C + \ln |x|.$$

Hence, the general solution is

$$V = \sin [C + \ln |x|]$$

$$y = xV = x \sin(C + \ln x), \quad x > 0.$$

F) Solve the following equations by (i) Bernoulli's technique or (ii) finding a suitable integrating factor and then converting it to an exact equation:

$$\frac{dy}{dx} = -\frac{8x^5 + 3y^4}{4xy^3}.$$

Solution: We first rewrite it as

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

which we recognize as a Bernoulli equation of order $n = -3$. We can solve it by using the corresponding solution formula.

Here, we solve it by using the second method. We check for exactness and rewrite the given DE in a differential form

$$p(x, y) dx + q(x, y) dy = 0$$

$$(8x^5 + 3y^4)dx + 4xy^3 dy = 0.$$

We have

$$P_y = 12y^3, \quad Q_x = 4y^3,$$

so that the equation is not exact. However, we see that

$$\frac{P_y - Q_x}{Q} = 2x^{-1}.$$

$$\frac{P_y - Q_x}{P} \quad I(y)$$

$$\text{or } \frac{P_y - Q_x}{Q} \quad I(x)$$

Therefore, $I(x) = x^2$ is an integrating factor, which is obtained by solving

$$\frac{dI}{dx} = \frac{P_y - Q_x}{Q} I = \frac{2I}{x}.$$

Multiplying both sides by x^2 yields

$$x^2(8x^5 + 3y^4)dx + 4x^3y^3 dy = 0.$$

From inspection, we find

$$\frac{\partial u}{\partial x} = x^2(8x^5 + 3y^4)$$

$$x^2(8x^5 + 3y^4)dx + 4x^3y^3 dy = d(x^8 + x^3y^4), \quad \frac{\partial u}{\partial y} = 4x^3y^3$$

so the general solution is

$$x^8 + x^3y^4 = C.$$