

M2.43

29 Oct 18

$y = y(x)$ unknown (function) of x .

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

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

Linear

$$\frac{dy}{dx} = M(x) \cdot N(y)$$

separable

$$\int \frac{1}{N(y)} dy = \int M(x) dx$$

... then, if possible, solve for y as a function of x .

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

$$\int (1-y^2) dy = \int x^2 dx$$

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

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

for every choice of C we get a different solution curve.

Ex. $\frac{dy}{dx} = \frac{3x^2 + 4x + 2}{2(y-1)}$

$y(0) = -1$ ← Initial value

$$(2y-2) dy = (3x^2 + 4x + 2) dx$$

$$\int_{-1}^y 2t-2 dt = \int_0^x 3u^2 + 4u+2 du$$

$$t^2-2t \Big|_{-1}^y = u^3 + 2u^2 + 2u \Big|_0^x$$

$$(y^2 - 2y) - ((-1)^2 - 2(-1)) = x^3 + 2x^2 + 2x - 0$$

$$y^2 - 2y - 3 = x^3 + 2x^2 + 2x \quad \text{solve for } y.$$

$$y^2 - 2y + 1 = \underbrace{x^3 + 2x^2 + 2x + 3}_A + 1$$

$$(y-1)^2 = A+1$$

$$y = 1 \pm \sqrt{A+1} = 1 \pm \sqrt{x^3 + 2x^2 + 2x + 4}$$

$$y(0) = 1 \pm \sqrt{0^3 + 2 \cdot 0^2 + 2 \cdot 0 + 4} = 1 \pm \sqrt{4} = 1 \pm 2 = -1$$

↑
keep - sign

$$y = 1 - \sqrt{x^3 + 2x^2 + 2x + 4}$$

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

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

$$\int x e^x dx = - \int y dy$$

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

$$y^2 = -2x e^x + 2e^x + C$$

$$y = \pm \sqrt{-2x e^x + 2e^x + C}$$

if $y(0)=2$, then $y=?$

$$2 = y(0) = \underbrace{+ \int \cancel{-2 \cdot e^0} + 2 \cdot e^0 + C}_{=4}$$

$$\begin{aligned} 2+C &= 4 \\ C &= 2 \end{aligned}$$

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

Ex. Homogeneous Equation

$$\frac{dy}{dx} = \frac{y-4x}{x-y} \quad \text{Not separable.}$$

Make a change of variable: $w(x) = \frac{y}{x} \Rightarrow y = xw(x)$

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

$$\frac{dy}{dx} = \underline{w + x \frac{dw}{dx}}$$

$$-w + w + x \frac{dw}{dx} = \frac{w-4}{1-w} \quad \frac{-w(1-w)}{1-w}$$

SEPARABLE! $\left[x \frac{dw}{dx} = \frac{w^2 - 4}{1-w} \right]$

$$\int \frac{1-w}{w^2-4} dw = \int \frac{1}{x} dx$$

$$-\frac{1}{2} \ln|w^2-4| + \frac{1}{2} \arcsin\left(\frac{w}{2}\right) = \ln|x| + C$$

Aside:

$$u = w^2 - 4$$

$$du = 2w dw$$

$$\frac{1}{2} \int \frac{-w \cdot 2}{w^2-4} dw + \int \frac{1}{w^2-4} dw$$

$$-\frac{1}{2} \ln|w^2-4| + \frac{1}{2} \arcsin\left(\frac{w}{2}\right)$$

SHENAN'S

$$\boxed{-\frac{1}{2} \ln\left(\frac{y^2}{x^2} - 4\right) + \frac{1}{2} \operatorname{arcsin}\left(\frac{y}{2x}\right) = \ln(x) + C}$$

⊛

$$-\frac{1}{2} \operatorname{arctanh}\left(\frac{y}{2x}\right)$$