

Solving homogeneous eq. w/ik

$$y' = F\left(\frac{y}{x}\right) \rightarrow \text{set } \frac{y(x)}{x} = V(x)$$

$$\Rightarrow y = xV$$

Eq: $y' = \frac{4x+y}{x-4y}$

First question: is this a hom. eq?

we compute

$$\begin{aligned} f(tx, ty) &= \frac{4\vec{t}x + \vec{t}y}{\vec{t}x - 4\vec{t}y} \\ &= \frac{4x+y}{x-4y} = f(x, y) \end{aligned}$$

↳ hom. eq.

Another way to see that eq. is hom.

$$f(x, y) = \frac{\sum \text{terms of order 1 in } x, y}{\sum \text{terms of order 1 in } x, y}$$

Thus the eq. is homogeneous

Eq: $y' = \frac{(4x+y) \times \frac{1}{x}}{(x-4y) \times \frac{1}{x}}$

$$\Rightarrow y' = \frac{4 + y/x}{1 - 4y/x} = F\left(\frac{y}{x}\right)$$

where

$$F(u) = \frac{4+u}{1-4u}$$

$$(fg)' = f'g + fg'$$

① Set $V = y/x$ or $y = xV$

$$\begin{aligned} \text{Then } y' &= (xV)' \\ &= xV' + V \end{aligned}$$

The eq. becomes

diff eq for

$$xV' + V = \frac{4+V}{1-4V}$$

↗ V

$$(2) \quad x V' + V = \frac{4+V}{1-4V}$$

$$\Leftrightarrow x V' = \frac{4+V}{1-4V} - V$$

$$\Leftrightarrow x V' = \frac{4+V - V(1-4V)}{1-4V}$$

$$\Leftrightarrow x V' = \frac{4 + \cancel{V} - \cancel{V} + 4V^2}{1-4V}$$

$$\Leftrightarrow x \overset{\frac{dV}{dx}}{V'} = \frac{4(1+V^2)}{1-4V}$$

$$\Leftrightarrow x \frac{(1-4V)}{1+V^2} dV = 4 \frac{dx}{x}$$

$\hookrightarrow$ separable eq.

(3)

$$\frac{1-4V}{1+V^2} dV = 4 \frac{dx}{x}$$

Integrate on both sides

$$(i) \int \frac{1-4V}{1+V^2} dV$$

$$\frac{u'}{u} \text{ with } u=1+V^2$$

↑

$$= \int \frac{1}{1+V^2} dV - \frac{4}{2} \int \frac{2V}{1+V^2} dV$$

$$= \arctan(V) - 2 \ln(1+V^2) (+C)$$

$$(ii) \int \frac{dx}{x} = \ln|x| (+C)$$

Back to sep eq: we get

$$\arctan(V) - 2 \ln(1+V^2) = \underbrace{4 \ln|x|}_{= 2 \ln(x^2)} + C_1$$

④ we have obtained

$$\operatorname{arctan}(v) - 2 \ln(1+v^2) - 2 \ln(x^2) = C_1$$

$$\Leftrightarrow \operatorname{arctan}\left(\frac{y}{x}\right) - 2 \ln\left(1 + \frac{y^2}{x^2}\right) - 2 \ln(x^2) = C_1$$

$$\Leftrightarrow \operatorname{arctan}\left(\frac{y}{x}\right) - 2 \ln(x^2 + y^2) + 2 \ln(x^2) - 2 \ln(x^2) = C_1$$

$$\Leftrightarrow \operatorname{arctan}\left(\frac{y}{x}\right) - 2 \ln(x^2 + y^2) = C_1$$

↳ general form of the solution

$$\begin{aligned} \ln\left(1 + \frac{y^2}{x^2}\right) &= \ln\left(\frac{x^2 + y^2}{x^2}\right) \\ &= \ln(x^2 + y^2) - \ln(x^2) \end{aligned}$$

Eq: $y' + \frac{3}{x} y = \frac{12}{(1+x^2)^{1/2}} y^{2/3}$ $\hookrightarrow$ Bernoulli

① Divide by $y^{2/3}$. we get

$$3 \times \frac{1}{3} y^{-2/3} y' + \frac{3}{x} \underbrace{y^{1/3}}_{=u} = \frac{12}{(1+x^2)^{1/2}}$$

② Set $u = y^{1/3}$. Then

$$u' = \frac{1}{3} y^{-2/3} y'$$

The eq becomes

$$3 u' + \frac{3}{x} u = \frac{12}{(1+x^2)^{1/2}}$$

$\nearrow$ linear eq.

③ linear eq

$$\left(\frac{1}{3}\right) u' + \frac{1}{x} u = \frac{4}{(1+x^2)^{1/2}}$$

Integrating factor:

$1 + dx$

$\rho_1(x)$

Solving the linear eq, we find

$$u(x) = \frac{1}{x} (4(1+x^2)^{\frac{1}{2}} + C)$$

Go back to y :

$$u = y^{\frac{1}{3}} \Leftrightarrow y = u^3$$

Thus general solution is

$$y = \frac{1}{x^3} (4(1+x^2)^{\frac{1}{2}} + C)^3$$

Exact equations : can we
have situations for which
we can solve

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

Related questions:

(i) How do we know that
there exists ϕ such that

$$\phi_x \leftarrow \frac{\partial \phi}{\partial x} = M \quad \text{and} \quad \frac{\partial \phi}{\partial y} = N ?$$

(ii) If ϕ exists, how to
compute it?

$$\text{Thm } M_y = N_x$$

$$\text{eq. } (y \cos(x) + 2x e^y) / + (\sin(x) + x^2 e^y - 1) / \frac{dy}{dx} = 0$$

$$\Rightarrow \underbrace{(y \cos(x) + 2x e^y)}_M dx + \underbrace{(\sin(x) + x^2 e^y - 1)}_N dy = 0$$

(i) IS this an exact eq?

Yes iff $M_y = N_x$. Here

$$M_y = \cos(x) + 2x e^y$$

$$N_x = \cos(x) + 2x e^y$$

Thus $M_y = N_x$ and the eq

is exact. There exist ϕ

$$\text{s.t. } \phi_x = M \text{ and } \phi_y = N$$

(ii) Next step: compute ϕ

Eg. $(y \cos(x) + 2x e^y) dx + (\sin(x) + x^2 e^y - 1/y) dy = 0$

$$\begin{aligned} \textcircled{1} \quad \phi(x, y) &= \int M \, dx \\ &= \int (y \cos(x) + 2x e^y) \, dx \\ &= \int y \sin(x) + x^2 e^y + h(y) \end{aligned}$$

$$\begin{aligned} \textcircled{2} \quad \text{We write } \phi_y &= N \\ \Leftrightarrow \sin(x) + x^2 e^y + h'(y) \\ &= \sin(x) + x^2 e^y - 1 \\ \Rightarrow h'(y) &= -1 \end{aligned}$$

$$\begin{aligned} \textcircled{3} \quad \text{Integrate. We get} \\ h(y) &= \int (-1) \, dy = -y \quad (+C) \\ \text{Thus we have} \end{aligned}$$

General solution

$$y \ln(x) + x^2 e^y - y = C$$