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# **DIFFERENTIAL EQUATIONS**

## **1<sup>st</sup> order**

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# SEPARATION OF VARIABLES

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**Question 1** (\*\*)

Show that if  $y = a$  at  $t = 0$ , the solution of the differential equation

$$\frac{dy}{dt} = \omega(a^2 - y^2)^{\frac{1}{2}},$$

where  $a$  and  $\omega$  are positive constants, can be written as

$$y = a \cos \omega t.$$

proof

$\frac{dy}{dt} = \omega(a^2 - y^2)^{\frac{1}{2}}$   
 $\Rightarrow \frac{1}{(a^2 - y^2)^{\frac{1}{2}}} dy = \omega dt$   
 $\Rightarrow \int \frac{1}{(a^2 - y^2)^{\frac{1}{2}}} dy = \int \omega dt$   
 $\Rightarrow \arcsin \frac{y}{a} = \omega t + C$   
 $\Rightarrow \frac{y}{a} = \sin(\omega t + C)$   
 $\Rightarrow y = a \sin(\omega t + C)$

when  $t = 0$   $y = a$   
 $a = a \sin C$   
 $1 = \sin C$   
 $C = \frac{\pi}{2}$   
 So  $y = a \sin(\omega t + \frac{\pi}{2})$   
 $y = a [\sin \omega t \cos \frac{\pi}{2} + \cos \omega t \sin \frac{\pi}{2}]$   
 $y = a \cos \omega t$   
 As Required

Question 2 (\*\*\*)

Show that a general solution of the differential equation

$$5 \frac{dy}{dx} = 2y^2 - 7y + 3$$

is given by

$$y = \frac{Ae^x - 3}{2Ae^x - 1},$$

where  $A$  is an arbitrary constant.

, proof

$$5 \frac{dy}{dx} = 2y^2 - 7y + 3$$

SOLVE BY SEPARATING VARIABLES

$$\Rightarrow 5 dy = (2y^2 - 7y + 3) dx$$

$$\Rightarrow \frac{5}{2y^2 - 7y + 3} dy = 1 dx$$

$$\Rightarrow \frac{5}{(2y-1)(y-3)} dy = 1 dx$$

PARTIAL FRACTIONS ON THE RHS OF THE O.D.E

$$\Rightarrow \frac{5}{(2y-1)(y-3)} = \frac{P}{2y-1} + \frac{Q}{y-3}$$

$$\Rightarrow \frac{5}{(2y-1)(y-3)} = \frac{P(y-3) + Q(2y-1)}{(2y-1)(y-3)}$$

- If  $y=3 \Rightarrow 5 = 5P \Rightarrow P=1$
- If  $y=0 \Rightarrow 5 = -3P - Q \Rightarrow 5 = -3(1) - Q \Rightarrow 3P = -6 \Rightarrow P = -2$

RETURNING TO THE O.D.E

$$\Rightarrow \int \frac{1}{y-3} - \frac{2}{2y-1} dy = \int 1 dx$$

$$\Rightarrow \ln|y-3| - \ln|2y-1| = x + C$$

$$\Rightarrow \ln \left| \frac{y-3}{2y-1} \right| = x + C$$

$$\Rightarrow \frac{y-3}{2y-1} = Ae^x \text{ , where } A = e^C$$

$$\Rightarrow y-3 = 2Aye^x - Ae^x$$

$$\Rightarrow Ae^x - 3 = 2Aye^x - y$$

$$\Rightarrow Ae^x - 3 = y(2Ae^x - 1)$$

$$\Rightarrow y = \frac{Ae^x - 3}{2Ae^x - 1}$$

As required

**Question 3 (\*\*+)**

Show that a general solution of the differential equation

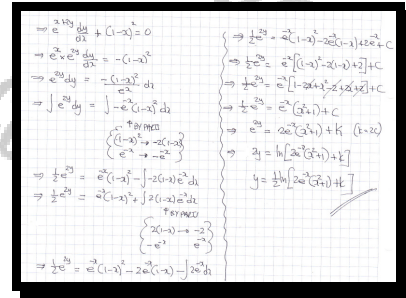
$$e^{x+2y} \frac{dy}{dx} + (1-x)^2 = 0$$

is given by

$$y = \frac{1}{2} \ln \left[ 2e^{-x} (x^2 + 1) + K \right],$$

where  $K$  is an arbitrary constant.

proof



Question 4 (\*\*+)

$$x \frac{dy}{dx} = \sqrt{y^2 + 1}, \quad x > 0, \quad \text{with } y = 0 \text{ at } x = 2.$$

Show that the solution of the above differential equation is

$$y = \frac{x}{4} - \frac{1}{x}.$$

proof

Handwritten solution for Question 4:

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

$$\Rightarrow \int \frac{1}{\sqrt{y^2 + 1}} dy = \int \frac{1}{x} dx$$

$$\Rightarrow \operatorname{arcsinh} y = \ln x + C$$

$$\Rightarrow \ln(y + \sqrt{y^2 + 1}) = \ln x + C$$

$$\Rightarrow \ln(y + \sqrt{y^2 + 1}) = \ln kx$$

$$\Rightarrow y + \sqrt{y^2 + 1} = Ax$$

when  $x=2, y=0$

$$\frac{1}{1} = \frac{2A}{1}$$

$$\frac{1}{2} = A$$

$$\Rightarrow y + \sqrt{y^2 + 1} = \frac{1}{2}x$$

$$\Rightarrow \sqrt{y^2 + 1} = \frac{1}{2}x - y$$

$$\Rightarrow y^2 + 1 = \frac{1}{4}x^2 - xy + y^2$$

$$\Rightarrow 2y = \frac{1}{4}x^2 - 1$$

$$\Rightarrow y = \frac{1}{8}x^2 - \frac{1}{2}$$

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Question 5 (\*\*\*)

$$e^x \frac{dy}{dx} + y^2 = xy^2, \quad x > 0, \quad y > 0$$

Show that the solution of the above differential equation subject to  $y = e$  at  $x = 1$ , is

$$y = \frac{1}{x} e^x.$$

proof

Handwritten solution for Question 5:

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

$$\Rightarrow e^x \frac{dy}{dx} = xy^2 - y^2$$

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

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

$$\Rightarrow \int y^{-2} dy = \int (x-1)e^{-x} dx$$

Integration by parts

$$\int u dv = uv - \int v du$$

$$\Rightarrow \frac{1}{y} = (x-1)e^{-x} - \int -e^{-x} dx$$

$$\Rightarrow \frac{1}{y} = (x-1)e^{-x} + \int e^{-x} dx$$

$$\Rightarrow \frac{1}{y} = (x-1)e^{-x} - e^{-x} + C$$

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

when  $x=1, y=e$

$$\frac{1}{e} = (1-2)e^{-1} + C$$

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

$$\frac{1}{e} + \frac{1}{e} = C$$

$$C = \frac{2}{e}$$

$$\therefore \frac{1}{y} = (x-2)e^{-x} + \frac{2}{e}$$

$$\Rightarrow y = \frac{1}{(x-2)e^{-x} + \frac{2}{e}}$$

$$\Rightarrow y = \frac{1}{\frac{1}{e}(e(x-2) + 2)}$$

$$\Rightarrow y = \frac{1}{e(x-2) + 2}$$

**Question 6 (\*\*\*)**

A curve  $y = f(x)$  satisfies the differential equation

$$y = 1 - \frac{dy}{dx} \frac{x+1}{(x-1)(x+2)}, \quad y > 1, x > -1$$

a) Solve the differential equation to show that

$$\ln(y-5) + \frac{1}{2}x^2 + 4x - 2\ln(x+1) = C$$

When  $x=0$ ,  $y=2$ .

b) Show further that

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

proof

(a)  $y = 1 - \frac{dy}{dx} \frac{x+1}{(x-1)(x+2)}$   $y > 1, x > -1$   
 $\Rightarrow \frac{dy}{dx} \frac{x+1}{(x-1)(x+2)} = 1-y$   
 $\Rightarrow \frac{1}{1-y} dy = \frac{(x+1)(x+2)}{(x-1)(x+2)} dx$   
 $\Rightarrow \int \frac{1}{1-y} dy = \int \frac{x+1}{x-1} dx$   
 By inspection  $\frac{x+1}{x-1} = 1 + \frac{2}{x-1}$   
 By algebraic manipulation  
 $\Rightarrow \int \frac{1}{1-y} dy = \int \frac{x+1}{x-1} dx$   
 $\Rightarrow \int \frac{1}{1-y} dy = \int \left( 1 + \frac{2}{x-1} \right) dx$   
 $\Rightarrow -\ln|1-y| = \frac{1}{2}x^2 - 2\ln|x-1| + C$   
 But  $y > 1$  &  $x > -1$   
 $\Rightarrow -\ln(y-1) = \frac{1}{2}x^2 - 2\ln(x-1) + C$   
 $\Rightarrow \ln(y-1) = -\frac{1}{2}x^2 + 2\ln(x-1) - C$   
 $\Rightarrow \ln(y-1) + \frac{1}{2}x^2 - 2\ln(x-1) = C$   
 At  $x=0, y=2$   
 $\ln(2-1) + \frac{1}{2}(0)^2 - 2\ln(0-1) = C$   
 $\ln(1) + 0 - 2\ln(-1) = C$   
 $0 + 0 - 2\ln(-1) = C$   
 $\ln(y-1) + \frac{1}{2}x^2 - 2\ln(x-1) = C$   
 $\Rightarrow \ln(y-1) = 2\ln(x-1) - \frac{1}{2}x^2 + C$   
 $\Rightarrow \ln(y-1) = \ln(x-1)^2 - \frac{1}{2}x^2 + C$   
 $\Rightarrow y-1 = e^{\ln(x-1)^2 - \frac{1}{2}x^2 + C}$   
 $\Rightarrow y-1 = e^{\ln(x-1)^2} \cdot e^{-\frac{1}{2}x^2} \cdot e^C$   
 $\Rightarrow y-1 = (x-1)^2 \cdot e^{-\frac{1}{2}x^2} \cdot e^C$   
 $\Rightarrow y = 1 + (x-1)^2 \cdot e^{-\frac{1}{2}x^2} \cdot e^C$   
 At  $x=0, y=2$   
 $2 = 1 + (0-1)^2 \cdot e^{-\frac{1}{2}(0)^2} \cdot e^C$   
 $2 = 1 + 1 \cdot e^C$   
 $1 = e^C$   
 $C = 0$   
 $\Rightarrow y = 1 + (x-1)^2 \cdot e^{-\frac{1}{2}x^2}$   
 $\Rightarrow y = 1 + (x+1)^2 \cdot e^{-\frac{1}{2}x^2}$

Question 7 (\*\*\*)

$$\frac{dy}{dx} + \frac{y}{x} = \frac{5}{(x^2 + 2)(4x^2 + 3)}, \quad x > 0.$$

Given that  $y = \frac{1}{2} \ln \frac{7}{6}$  at  $x = 1$ , show that the solution of the above differential equation can be written as

$$y = \frac{1}{2x} \ln \left( \frac{4x^2 + 3}{2x^2 + 4} \right).$$

proof

$\frac{dy}{dx} + \frac{y}{x} = \frac{5}{(x^2+2)(4x^2+3)}$   
 Integrating factor  $e^{\int \frac{1}{x} dx} = e^{\ln x} = x$   
 $\Rightarrow \frac{d}{dx}(yx) = \frac{5x}{(x^2+2)(4x^2+3)}$   
 Partial Fractions:  
 $\frac{5x}{(x^2+2)(4x^2+3)} = \frac{Ax+B}{x^2+2} + \frac{Cx+D}{4x^2+3}$   
 $5x = (Ax+B)(4x^2+3) + (Cx+D)(x^2+2)$   
 $5x = (4A+3B)x^3 + (4Ax+3B+C)x^2 + (3B+2D)x + 2D$   
 $4A+3B=0 \Rightarrow 4A+2C=0 \Rightarrow \frac{4A}{C} = -2$   
 $4A+3B=0 \Rightarrow 3A+2C=5 \Rightarrow \frac{4A}{C} = \frac{5-2C}{2}$   
 $4B+D=0 \Rightarrow 4B+2D=0 \Rightarrow \frac{4B}{D} = -2$   
 $3B+2D=5 \Rightarrow \frac{4B}{D} = \frac{5-2D}{2}$   
 $\Rightarrow yx = \int \frac{4x}{4x^2+3} - \frac{x}{x^2+2} dx$   
 $\Rightarrow yx = \frac{1}{2} \ln(4x^2+3) - \frac{1}{2} \ln(x^2+2) + \frac{1}{2} \ln 4$   
 $\Rightarrow yx = \frac{1}{2} \ln \left( \frac{4(4x^2+3)}{x^2+2} \right)$   
 $\Rightarrow y = \frac{1}{2x} \ln \left( \frac{4x^2+3}{x^2+2} \right)$   
 At  $x=1, y = \frac{1}{2} \ln \frac{7}{6}$   
 $\therefore y = \frac{1}{2x} \ln \left( \frac{4x^2+3}{2x^2+4} \right)$



Question 8 (\*\*\*)

$$\frac{dy}{dx} = 1 - \sqrt{y}, \quad y \geq 0, \quad y \neq 1.$$

Find the solution of the above differential equation subject to the condition  $y = 0$  at  $x = 0$ , giving the answer in the form  $x = f(y)$ .

$$x = 2 \ln \left| \frac{1}{1 - \sqrt{y}} \right| - 2\sqrt{y}$$

$\frac{dy}{dx} = 1 - \sqrt{y}$  subject to  $y=0$  at  $x=0$   
 $\Rightarrow \frac{dy}{1 - \sqrt{y}} = dx$   
 $\Rightarrow \int \frac{dy}{1 - \sqrt{y}} = \int dx$   
 (substitution)  
 $u = 1 - \sqrt{y}$   
 $\frac{du}{dy} = -\frac{1}{2\sqrt{y}}$   
 $dy = -2\sqrt{y} du$   
 $\Rightarrow \int \frac{1}{u} (-2\sqrt{y}) du = \int dx$   
 $\Rightarrow \int \frac{2u-2}{u} du = \int dx$   
 $\Rightarrow \int 2 - \frac{2}{u} du = \int dx$   
 $\Rightarrow 2u - 2\ln|u| = x + C$   
 $\Rightarrow 2(1 - \sqrt{y}) - 2\ln|1 - \sqrt{y}| = x + C$   
 $\Rightarrow 2 - 2\sqrt{y} - 2\ln|1 - \sqrt{y}| = x + C$   
 $\Rightarrow -2\sqrt{y} - 2\ln|1 - \sqrt{y}| = x + C$   
 Apply  $x=0, y=0$   
 $0 - 2\ln|1| = 0 + C$   
 $\therefore C = 0$   
 $\Rightarrow -2\sqrt{y} - 2\ln|1 - \sqrt{y}| = x$   
 $\Rightarrow x = -2\ln|1 - \sqrt{y}| - 2\sqrt{y}$   
 $\Rightarrow x = 2\ln \left| \frac{1}{1 - \sqrt{y}} \right| - 2\sqrt{y}$

**Question 9 (\*\*\*)**

Solve the differential equation

$$\frac{dy}{dx} = 2 - \frac{2}{y^2},$$

subject to the condition  $y = 2$  at  $x = 1$ , giving the answer in the form  $x = f(y)$ .

$$x = \frac{1}{2}y + \frac{1}{4} \ln \left| \frac{3y-3}{y+1} \right|$$

Handwritten solution for the differential equation  $\frac{dy}{dx} = 2 - \frac{2}{y^2}$ .

Step 1: Separate variables and integrate.

$$\frac{dy}{dx} = 2 - \frac{2}{y^2}$$

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

$$\Rightarrow \frac{y^2}{y^2 - 1} dy = 2 dx$$

Step 2: Partial fraction decomposition of  $\frac{y^2}{y^2 - 1}$ .

$$\frac{y^2}{(y-1)(y+1)} = \frac{A}{y-1} + \frac{B}{y+1}$$

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

Step 3: Solve for A and B.

$$\begin{aligned} \text{At } y=1: \quad 1 &= 2A \Rightarrow A = \frac{1}{2} \\ \text{At } y=-1: \quad 1 &= 2B \Rightarrow B = \frac{1}{2} \end{aligned}$$

$$\text{At } y=2: \quad 4 = 3A + B + 2C$$

$$\text{At } y=3: \quad 9 = 4A + 2B + 3C$$

$$\text{At } y=1: \quad 1 = 2A$$

Step 4: Integrate and apply the initial condition.

$$\Rightarrow \int \left( 1 + \frac{1}{2(y-1)} - \frac{1}{2(y+1)} \right) dy = \int 2 dx$$

$$\Rightarrow y + \frac{1}{2} \ln \left| \frac{y-1}{y+1} \right| = 2x + C$$

$$\Rightarrow \frac{y}{2} + \frac{1}{4} \ln \left| \frac{y-1}{y+1} \right| = x + C$$

Apply condition:  $x=1, y=2$

$$1 + \frac{1}{4} \ln \left| \frac{2-1}{2+1} \right| = 1 + C$$

$$C = \frac{1}{4} \ln \left| \frac{1}{3} \right|$$

Final answer:

$$x = \frac{y}{2} + \frac{1}{4} \ln \left| \frac{y-1}{y+1} \right| - \frac{1}{4} \ln \left| \frac{1}{3} \right|$$

$$x = \frac{y}{2} + \frac{1}{4} \ln \left| \frac{3(y-1)}{y+1} \right|$$

Question 10 (\*\*\*)

The function  $y = f(x)$  satisfies the differential equation

$$\frac{dy}{dx} = \frac{2xy(y+1)}{\sin^2\left(x + \frac{1}{6}\pi\right)},$$

subject to the condition  $y = 1$  at  $x = 0$ .

Find the exact value of  $y$  when  $x = \frac{\pi}{12}$ .

ANSWER:  $y = \frac{1}{e^{\frac{1}{6}\pi} - 1}$

SEPARATE THE O.D.E. BY SEPARATING VARIABLES

$$\rightarrow \frac{dy}{dx} = \frac{2xy(y+1)}{\sin^2\left(x + \frac{1}{6}\pi\right)}$$

$$\rightarrow \frac{1}{y(y+1)} dy = \frac{2x}{\sin^2\left(x + \frac{1}{6}\pi\right)} dx$$

$$\rightarrow \int \frac{1}{y(y+1)} dy = \int \frac{2x \csc^2\left(x + \frac{1}{6}\pi\right)}{dx}$$

THE LHS REQUIRES PARTIAL FRACTIONS (BY INSPECTION) AND THE RHS INTEGRATION BY PARTS

$\frac{2x}{\sin^2\left(x + \frac{1}{6}\pi\right)}$	$\frac{2x}{\sin^2\left(x + \frac{1}{6}\pi\right)}$
--	--

$$\rightarrow \int \frac{1}{y} - \frac{1}{y+1} dy = -2x \cot\left(x + \frac{1}{6}\pi\right) - \int -2x \cot\left(x + \frac{1}{6}\pi\right) dx$$

$$\rightarrow \ln|y| - \ln|y+1| = -2x \cot\left(x + \frac{1}{6}\pi\right) + \int 2x \cot\left(x + \frac{1}{6}\pi\right) dx$$

$$\rightarrow \ln|y| - \ln|y+1| = -2x \cot\left(x + \frac{1}{6}\pi\right) + 2x \ln|\sin\left(x + \frac{1}{6}\pi\right)| + C$$

$\int x \cot x dx = x \ln|x| + C$

APPLY CONDITION:  $x=0, y=1$

$$\ln|1| - \ln|1+1| = 0 + 2x \ln\left|\sin\left(x + \frac{1}{6}\pi\right)\right| + C$$

$$-\ln 2 = 2x \ln 2 + C$$

$$-\ln 2 = -2x \ln 2 + C$$

$$C = \ln 2$$

THIS WE NEED NOW

$$\ln|y| - \ln|y+1| = \ln 2 - 2x \cot\left(x + \frac{1}{6}\pi\right) + 2x \ln\left|\sin\left(x + \frac{1}{6}\pi\right)\right|$$

WITH  $x = \frac{\pi}{12}$

$$\rightarrow \ln\left|\frac{y}{y+1}\right| = \ln 2 - 2\left(\frac{\pi}{12}\right) \cot\left(\frac{\pi}{12}\right) + 2x \ln\left|\sin\left(\frac{\pi}{12}\right)\right|$$

$$\rightarrow \ln\left|\frac{y}{y+1}\right| = \ln 2 - \frac{\pi}{6} + 2x \ln\left(\frac{1}{2}\right)$$

$$\rightarrow \ln\left|\frac{y}{y+1}\right| = \ln 2 - \frac{\pi}{6} + 2x \ln \frac{1}{2}$$

$$\rightarrow \ln\left|\frac{y}{y+1}\right| = \ln 2 - \frac{\pi}{6} - \ln 2$$

$$\rightarrow \frac{y}{y+1} = e^{-\frac{\pi}{6}}$$

$$\rightarrow \frac{y}{y+1} = e^{-\frac{\pi}{6}}$$

$$\rightarrow 1 + \frac{1}{y} = e^{\frac{\pi}{6}}$$

$$\rightarrow \frac{1}{y} = e^{\frac{\pi}{6}} - 1$$

$$\rightarrow y = \frac{1}{e^{\frac{\pi}{6}} - 1}$$

Question 11 (\*\*\*)

A curve passes through the point with coordinates  $[1, \log_2(\log_2 e)]$  and its gradient function satisfies

$$\frac{dy}{dx} = 2^y, \quad x \in \mathbb{R}, \quad x < 2.$$

Find the equation of the curve in the form  $y = f(x)$

$$\boxed{y = -\log_2[(2-x)\ln 2]}$$

REWRITE IN TERMS OF THE OPERATIONAL FUNCTION & SEPARATE VARIABLES

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

NOW IT IS BETTER TO MANIPULATE BEFORE APPLYING THE BOUNDARY CONDITION  $[1, \log_2(\log_2 e)]$

$\Rightarrow 2^3 = \frac{1}{(\ln 2)(x + C)}$	$\Rightarrow 2^3 = \frac{1}{(\ln 2)(x + C)}$
$\Rightarrow 2^{\log_2(\log_2 e)} = \frac{1}{(\ln 2)(x + C)}$	$\Rightarrow \log_2 2^3 = \log_2 \left[ \frac{1}{(\ln 2)(x + C)} \right]$
$\Rightarrow \log_2 e = \frac{1}{(\ln 2)(x + C)}$	$\Rightarrow y = -\log_2[(x + C)\ln 2]$
$\Rightarrow \frac{\log_2 e}{\log_2 2} = \frac{1}{(\ln 2)(x + C)}$	
$\Rightarrow \frac{1}{\ln 2} = \frac{1}{(\ln 2)(x + C)}$	
$\Rightarrow x + C = 1$	
$\Rightarrow x + 2 = 1$	

Question 12 (\*\*\*\*)

$$\frac{dy}{dx} = \sqrt{\frac{y^4 - y^2}{x^4 - x^2}}, \quad x > 0, \quad y > 0.$$

Find the solution of the above differential equation subject to the boundary condition  $y = \frac{2}{\sqrt{3}}$  at  $x = 2$ .

Give the answer in the form  $y = \frac{2x}{f(x)}$ , where  $f(x)$  is a function to be found.

,  $f(x) = \sqrt{3} + \sqrt{x^2 - 1}$

SOLVE THE O.D.E BY SEPARATION OF VARIABLES

$$\frac{dy}{dx} = \sqrt{\frac{y^4 - y^2}{x^4 - x^2}} = \frac{|y| \sqrt{y^2 - 1}}{|x| \sqrt{x^2 - 1}} = \frac{y \sqrt{y^2 - 1}}{x \sqrt{x^2 - 1}} \quad \text{As } x, y > 0$$

$$\Rightarrow \int \frac{1}{y \sqrt{y^2 - 1}} dy = \int \frac{1}{x \sqrt{x^2 - 1}} dx$$

IDENTIFY SUBSTITUTION OR DIRECTLY RECOGNISE THE DERIVATIVE OF "ARCSEC"

Let  $z = \text{arcsec } x$   
 $dz = \frac{1}{\sqrt{x^2 - 1}} dx$  (sub into  $dy$ )  
 $\int \frac{1}{x \sqrt{x^2 - 1}} dx = \int \frac{1}{\text{sech}(z) \sqrt{\text{sech}^2(z) - 1}} (\text{sech } z) dz = \int \frac{\text{sech } z}{\sqrt{\text{sech}^2(z) - 1}} dz$   
 $= \int 1 dz = z + C = \text{arcsec } x + C$

RETURNING TO THE O.D.E.

$\Rightarrow \text{arcsec } y = \text{arcsec } x + C$

APPLY CONDITION (2, 2/√3)

$$\text{arcsec } \frac{2}{\sqrt{3}} = \text{arcsec } 2 + C$$

$$\frac{\pi}{3} = \frac{\pi}{3} + C$$

$$C = -\frac{\pi}{6}$$

$\Rightarrow \text{arcsec } y = \text{arcsec } x - \frac{\pi}{6}$   
 $\Rightarrow \cos(\text{arcsec } y) = \cos(\text{arcsec } x - \frac{\pi}{6})$   
 $\Rightarrow \cos(\text{arcsec } y) = \cos(\text{arcsec } x) \cos \frac{\pi}{6} + \sin(\text{arcsec } x) \sin \frac{\pi}{6}$

NEXT REMEMBER THE "ARCSEC"

$\text{arcsec } 2 = \frac{\pi}{3}$   
 $\text{arcsec } \frac{2}{\sqrt{3}} = \frac{\pi}{6}$   
 $\cos \phi = \frac{2}{x} \quad \& \quad \sin \phi = \frac{\sqrt{x^2 - 4}}{x}$

$\therefore \cos(\text{arcsec } x) = \frac{2}{x}$        $\sin(\text{arcsec } x) = \frac{\sqrt{x^2 - 4}}{x}$   
 $\cos(\text{arcsec } y) = \frac{y}{x}$

RETURNING TO THE O.D.E.

$$\frac{y}{x} = \frac{2}{x} \cos \frac{\pi}{6} + \frac{\sqrt{x^2 - 4}}{x} \sin \frac{\pi}{6}$$

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

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

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

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

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# **1<sup>ST</sup> ORDER BY STANDARD INTEGRATING FACTORS**

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**Question 1 (\*\*)**

Solve the differential equation

$$\frac{dy}{dx} \sin x + 2y \cos x = 4 \sin^2 x \cos x, \quad y\left(\frac{1}{6}\pi\right) = \frac{17}{4}.$$

Give the answer in the form  $y = f(x)$ .

$$y = \sin^2 x + 4 \operatorname{cosec}^2 x$$

Handwritten solution for Question 1:

$$\frac{dy}{dx} \sin x + 2y \cos x = 4 \sin^2 x \cos x$$

$$\Rightarrow \frac{dy}{dx} + 2y \cot x = 4 \sin x \cos x$$

I.F. =  $e^{\int 2 \cot x dx} = e^{2 \ln \sin x} = \sin^2 x$

$$\Rightarrow \frac{d}{dx} [y \sin^2 x] = (4 \sin x \cos x) \sin^2 x$$

$$\Rightarrow \frac{d}{dx} [y \sin^2 x] = 4 \sin^2 x \cos x$$

$$\rightarrow y \sin^2 x = \sin^2 x + C$$

Now  $y\left(\frac{\pi}{6}\right) = \frac{17}{4}$

$$\frac{\pi}{6} \times \frac{1}{4} = \frac{1}{16} + C$$

$$\frac{1}{16} = \frac{1}{16} + C$$

$$C = 4$$

$$\therefore y \sin^2 x = \sin^2 x + 4$$

$$y = \sin^2 x + 4 \operatorname{cosec}^2 x$$

**Question 2 (\*\*)**

$$\frac{dy}{dx} \sin x = \sin x \sin 2x + y \cos x.$$

Given that  $y = \frac{3}{2}$  at  $x = \frac{\pi}{6}$ , find the exact value of  $y$  at  $x = \frac{\pi}{4}$ .

$$1 + \sqrt{2}$$

Handwritten solution for Question 2:

$$\frac{dy}{dx} \sin x = \sin x \sin 2x + y \cos x$$

$$\Rightarrow \frac{dy}{dx} = \sin 2x + y \cot x$$

$$\Rightarrow \frac{dy}{dx} - y \cot x = \sin 2x$$

I.F. =  $e^{\int -\cot x dx} = e^{-\ln \sin x} = \frac{1}{\sin x}$

$$\Rightarrow \frac{d}{dx} \left( \frac{y}{\sin x} \right) = \frac{\sin 2x}{\sin^2 x}$$

$$\Rightarrow \frac{y}{\sin x} = \int \frac{\sin 2x}{\sin^2 x} dx$$

$$\Rightarrow \frac{y}{\sin x} = \int \frac{2 \sin x \cos x}{\sin^2 x} dx$$

$$\Rightarrow \frac{y}{\sin x} = \int 2 \cos x dx$$

$$\Rightarrow \frac{y}{\sin x} = 2 \sin x + C$$

$$\rightarrow y = 2 \sin^2 x + C \sin x$$

When  $x = \frac{\pi}{6}$ ,  $y = \frac{3}{2}$

$$\frac{3}{2} = 2 \times \frac{1}{4} + C \times \frac{1}{2}$$

$$3 = 1 + C$$

$$C = 2$$

$$\rightarrow y = 2 \sin^2 x + 2 \sin x$$

$\therefore$  When  $x = \frac{\pi}{4}$

$$y = 2 \times \frac{1}{2} + \sqrt{2}$$

$$y = 1 + \sqrt{2}$$

## Question 3 (\*\*)

$$x \frac{dy}{dx} + 2y = 9x(x^3 + 1)^{\frac{1}{2}}, \text{ with } y = \frac{27}{2} \text{ at } x = 2.$$

Show that the solution of the above differential equation is

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

proof



Question 4 (\*\*)

20 grams of salt are dissolved into a beaker containing 1 litre of a certain chemical.

The mass of salt,  $M$  grams, which remains undissolved  $t$  seconds later, is modelled by the differential equation

$$\frac{dM}{dt} + \frac{2M}{20-t} + 1 = 0, \quad t \geq 0.$$

Show clearly that

$$M = \frac{1}{10}(10-t)(20-t).$$

proof

The handwritten proof shows the following steps:

- Initial equation:  $\frac{dM}{dt} + \frac{2M}{20-t} + 1 = 0$
- Standard form:  $\frac{dM}{dt} + \frac{2M}{20-t} = -1$
- Integrating factor (I.F.):  $e^{\int \frac{2}{20-t} dt} = e^{-2 \ln|20-t|} = \frac{1}{(20-t)^2}$
- Derivative of the product:  $\frac{d}{dt} \left( \frac{M}{(20-t)^2} \right) = \frac{-1}{(20-t)^2}$
- Integration:  $\frac{M}{(20-t)^2} = \int -\frac{1}{(20-t)^2} dt = \frac{1}{20-t} + A$
- Final form:  $\frac{M}{(20-t)^2} = A + \frac{1}{20-t}$
- Result:  $M = (20-t)^2 \left( A + \frac{1}{20-t} \right)$

Boundary conditions and constants are determined as follows:

- Apply condition:  $t=0, M=20$
- $20 = A \times 20^2 - 20$
- $20 = 400A - 20$
- $40 = 400A$
- $A = \frac{1}{10}$

Thus:

- $M = \frac{1}{10}(20-t)^2(20-t)$
- $M = \frac{1}{10}(20-t)[(20-t) - 10]$
- $M = \frac{1}{10}(20-t)(10-t)$

Question 5 (\*\*+)

$$\frac{dy}{dx} + ky = \cos 3x, \quad k \text{ is a non zero constant.}$$

By finding a complimentary function and a particular integral, or otherwise, find the general of the above differential equation.

$$y = Ae^{-x} + \frac{k}{9+k^2} \cos 3x + \frac{3}{9+k^2} \sin 3x$$

Handwritten solution for Question 5:

$\frac{dy}{dx} + ky = \cos 3x$   
 • Auxiliary Equation  
 $\lambda + k = 0$   
 $\lambda = -k$   
 Complementary Function  
 $\therefore y = Ae^{-x}$   
 • Particular Integral  
 Try  
 $y = P \cos 3x + Q \sin 3x$   
 $y' = -3P \sin 3x + 3Q \cos 3x$   
 Substitute into the O.D.E.  
 $(-3P + k) \cos 3x + (3Q - 3P) \sin 3x = \cos 3x$   
 $3Q + kP = 1$   
 $3Q - 3P = 0 \Rightarrow P = Q$   
 $\Rightarrow 3Q + k(Q) = 1$   
 $\Rightarrow 3Q + kQ = 1$   
 $\Rightarrow Q(3 + k) = 1$   
 $\Rightarrow Q = \frac{1}{3+k}$   
 $\Rightarrow P = \frac{1}{3+k}$   
 $\therefore$  General Solution  
 $y = Ae^{-x} + \frac{1}{3+k} \cos 3x + \frac{1}{3+k} \sin 3x$

**Question 6** (\*\*+)

Given that  $z = f(x)$  and  $y = g(x)$  satisfy the following differential equations

$$\frac{dz}{dx} + 2z = e^{-2x} \quad \text{and} \quad \frac{dy}{dx} + 2y = z,$$

a) Find  $z$  in the form  $z = f(x)$

b) Express  $y$  in the form  $y = g(x)$ , given further that at  $x = 0$ ,  $y = 1$ ,  $\frac{dy}{dx} = 0$

$$z = (x + C)e^{-2x}, \quad y = \left(\frac{1}{2}x^2 + 2x + 1\right)e^{-2x}$$

(a)  $\frac{dz}{dx} + 2z = e^{-2x}$   
 IF  $e^{2x}$   
 $\frac{d}{dx}(ze^{2x}) = e^{-2x} \cdot e^{2x}$   
 $\frac{d}{dx}(ze^{2x}) = 1$   
 $ze^{2x} = \int 1 dx$   
 $ze^{2x} = x + C$   
 $z = (x + C)e^{-2x}$

(b)  $\frac{dy}{dx} + 2y = z$   
 $\Rightarrow \frac{dy}{dx} + 2y = (x + C)e^{-2x}$   
 IF  $e^{2x}$  as above  
 $\frac{d}{dx}(ye^{2x}) = (x + C)e^{-2x} \cdot e^{2x}$   
 $\frac{d}{dx}(ye^{2x}) = x + C$   
 $\Rightarrow ye^{2x} = \int (x + C) dx$   
 $\Rightarrow ye^{2x} = \frac{1}{2}x^2 + Cx + D$   
 $\Rightarrow y = \left(\frac{1}{2}x^2 + Cx + D\right)e^{-2x}$   
 At  $x = 0$ ,  $y = 1$   
 $1 = \left(\frac{1}{2}(0)^2 + C(0) + D\right)e^{-2(0)}$   
 $1 = D$   
 $\Rightarrow y = \left(\frac{1}{2}x^2 + Cx + 1\right)e^{-2x}$   
 At  $x = 0$ ,  $\frac{dy}{dx} = 0$   
 From the above  
 $0 + 2 = z$   
 $\therefore z = 2$   
 From (a) we see  
 $2 = C$   
 $\therefore y = \left(\frac{1}{2}x^2 + 2x + 1\right)e^{-2x}$

**Question 7 (\*\*\*)**

A curve  $C$ , with equation  $y = f(x)$ , passes through the points with coordinates  $(1,1)$  and  $(2,k)$ , where  $k$  is a constant.

Given further that the equation of  $C$  satisfies the differential equation

$$x^2 \frac{dy}{dx} + xy(x+3) = 1,$$

determine the exact value of  $k$ .

$$k = \frac{e+1}{8e}$$

The handwritten solution is divided into two columns:

- Left Column:**
  - REWRITE THE O.D.E IN 'STANDARD' FORM
  - $\Rightarrow x^2 \frac{dy}{dx} + xy(x+3) = 1$
  - $\Rightarrow \frac{dy}{dx} + y \left( \frac{x+3}{x} \right) = \frac{1}{x^2}$
  - $\Rightarrow \frac{dy}{dx} + y \left( \frac{x+3}{x} \right) = \frac{1}{x^2}$
  - OBTAIN THE INTEGRATING FACTOR
  - $I.F. = e^{\int \frac{x+3}{x} dx} = e^{\int (1 + \frac{3}{x}) dx} = e^{x+3 \ln x} = e^x \times e^{3 \ln x}$
  - $= e^x \times e^{\ln x^3} = x^3 e^x$
  - MULTIPLY THROUGH MAKES L.H.S EXACT
  - $\Rightarrow \frac{d}{dx} [y^2 x^3] = \frac{1}{x^2} x^3 e^x$
  - $\Rightarrow y^2 x^3 = \int x e^x dx$
  - INTEGRATE THE R.H.S BY PARTS
  - $\Rightarrow y^2 x^3 = x e^x - \int e^x dx$
  - $\Rightarrow y^2 x^3 = x e^x - e^x + A$
  - $\Rightarrow y = \sqrt{\frac{x e^x - e^x + A}{x^3}}$
- Right Column:**
  - APPLY THE BOUNDARY CONDITION (1,1)
  - $\Rightarrow 1 = 1 - 1 + \frac{A}{1^3}$
  - $\Rightarrow 1 = A e^1$
  - $\Rightarrow A = \frac{1}{e} = e^{-1} = e$
  - FINALLY LET  $x=2$
  - $y = \sqrt{\frac{x e^x - e^x + e}{x^3}}$
  - $k = \sqrt{\frac{2^2 e^2 - e^2 + e}{2^3}}$
  - $k = \sqrt{\frac{4e^2 - e^2 + e}{8}}$
  - $k = \sqrt{\frac{3e^2 + e}{8}}$
  - $k = \frac{1}{\sqrt{8}} \sqrt{3e^2 + e}$
  - $k = \frac{\sqrt{3e^2 + e}}{2\sqrt{2}}$
  - $k = \frac{\sqrt{3e^2 + e}}{2\sqrt{2}}$

**Question 8 (\*\*\*)**

A curve  $C$ , with equation  $y = f(x)$ , meets the  $y$  axis the point  $(0,1)$ .

It is further given that the equation of  $C$  satisfies the differential equation

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

a) Determine an equation of  $C$ .

b) Sketch the graph of  $C$ .

The graph must include in exact simplified form the coordinates of the stationary point of the curve and the equation of its asymptote.

$y = \frac{1}{2}x - \frac{1}{4} + \frac{5}{4}e^{-2x}$

a) WRITE THE ODE IN THE "SEPARABLE" AND USE THE INTEGRATED FORM

$$\frac{dy}{dx} = x - 2y$$

$$\Rightarrow \frac{dy}{dx} + 2y = x$$

$$\Rightarrow \frac{d}{dx}(ye^{2x}) = xe^{2x}$$

$$\Rightarrow ye^{2x} = \int xe^{2x} dx$$

INTEGRATION BY PARTS IN THE RHS

$$\Rightarrow ye^{2x} = \frac{1}{2}e^{2x} - \int \frac{1}{2}e^{2x} dx$$

$$\Rightarrow ye^{2x} = \frac{1}{2}e^{2x} - \frac{1}{4}e^{2x} + C$$

$$\Rightarrow y = \frac{1}{2} - \frac{1}{4} + Ce^{-2x}$$

APPLY THE CONDITION (a) TO FIND C

$$\Rightarrow 1 = 0 - \frac{1}{4} + C$$

$$\Rightarrow C = \frac{5}{4}$$

$$\therefore y = \frac{1}{2}x - \frac{1}{4} + \frac{5}{4}e^{-2x}$$


---

ALTERNATIVE SOLUTION BY SUBSTITUTION

$$v = x - 2y \Rightarrow \frac{dv}{dx} = 1 - 2\frac{dv}{dx} - 2v$$

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

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

$$\Rightarrow \int \frac{1}{1-2v} dv = \int \frac{1}{2} dx$$

$$\Rightarrow -\frac{1}{2} \ln|1-2v| = \frac{x}{2} + D$$

$$\Rightarrow \ln|1-2v| = -x - 2D$$

$$\Rightarrow 1-2v = e^{-x-2D}$$

$$\Rightarrow 1-2(x-2y) = Ae^{-x}$$

$$\Rightarrow 1-2x+4y = Ae^{-x}$$

$$\Rightarrow 4y = 2x - 1 + Ae^{-x}$$

$$\Rightarrow y = \frac{1}{2}x - \frac{1}{4} + \frac{1}{4}Ae^{-x}$$

AS ABOVE

b) CHECK SOME INFORMATION FIRST

$$y = \frac{1}{2}x - \frac{1}{4} + \frac{5}{4}e^{-2x}$$

$$\frac{dy}{dx} = \frac{1}{2} - \frac{5}{2}e^{-2x}$$

$$0 = \frac{1}{2} - \frac{5}{2}e^{-2x}$$

$$\Rightarrow \frac{5}{2}e^{-2x} = \frac{1}{2}$$

$$\Rightarrow e^{-2x} = \frac{1}{5}$$

$$\Rightarrow -2x = \ln \frac{1}{5}$$

$$\Rightarrow x = \frac{1}{2} \ln 5$$

$\therefore$  STATIONARY AT  $(\frac{1}{2} \ln 5, \frac{1}{4})$

NOW AS  $x \rightarrow +\infty, y \sim \frac{1}{2}x - \frac{1}{4}$   
 AS  $x \rightarrow -\infty, y \sim \frac{5}{4}e^{-2x}$

Question 9 (\*\*\*)

$$(1-x^2) \frac{dy}{dx} + y = (1-x^2)(1-x)^{\frac{1}{2}}, \quad -1 < x < 1.$$

Given that  $y = \frac{\sqrt{2}}{2}$  at  $x = \frac{1}{2}$ , show that the solution of the above differential equation can be written as

$$y = \frac{2}{3} \sqrt{(1-x^2)(1+x)}.$$

,  proof

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

REWRITE THE O.D.E. IN "STANDARD" FORM AND LOOK FOR AN INTEGRATING FACTOR

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

$\bullet$  I.F. =  $e^{\int \frac{1}{1-x^2} dx} = e^{\int \frac{1}{(1-x)(1+x)} dx} = \dots$  Partial fractions by inspection (write up)

$$= e^{\int \frac{1}{2(1-x)} + \frac{1}{2(1+x)} dx} = e^{\frac{1}{2} \ln|1-x| + \frac{1}{2} \ln|1+x|} = e^{\frac{1}{2} \ln|(1-x)(1+x)|} = \sqrt{|1-x^2|}$$

$$\Rightarrow \frac{d}{dx} \left[ y \sqrt{\frac{1-x^2}{1-x^2}} \right] = (1-x)^{\frac{1}{2}} \sqrt{\frac{1-x^2}{1-x^2}}$$

$$\Rightarrow \frac{y(1+x)^{\frac{1}{2}}}{(1-x)^{\frac{1}{2}}} = \int (1-x)^{\frac{1}{2}} dx$$

$$\Rightarrow \frac{y(1+x)^{\frac{1}{2}}}{(1-x)^{\frac{1}{2}}} = \frac{2}{3} (1-x)^{\frac{3}{2}} + A$$

$$\Rightarrow y = \frac{2}{3} (1+x) (1-x)^{\frac{1}{2}} + A \frac{(1-x)^{\frac{1}{2}}}{(1+x)^{\frac{1}{2}}}$$

Apply  $x = \frac{1}{2}, y = \frac{\sqrt{2}}{2}$

$$\Rightarrow \frac{\sqrt{2}}{2} = \frac{2}{3} \times \frac{3}{2} \times \frac{\sqrt{2}}{2} + A \frac{\sqrt{2}}{3\sqrt{2}}$$

$$\Rightarrow \frac{\sqrt{2}}{2} = \frac{\sqrt{2}}{2} + A \frac{\sqrt{2}}{3}$$

$$\Rightarrow A = 0$$

$$\Rightarrow y = \frac{2}{3} (1+x) (1-x)^{\frac{1}{2}}$$

$$\Rightarrow y = \frac{2}{3} (1+x)^{\frac{1}{2}} (1+x)^{\frac{1}{2}} (1-x)^{\frac{1}{2}}$$

$$\Rightarrow y = \frac{2}{3} (1+x)^{\frac{1}{2}} \sqrt{(1+x)(1-x)}$$

$$\Rightarrow y = \frac{2}{3} (1+x)^{\frac{1}{2}} \sqrt{1-x^2}$$

$$\Rightarrow y = \frac{2}{3} \sqrt{(1+x)(1-x^2)}$$

as required

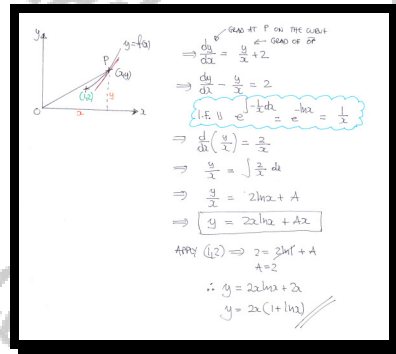
**Question 10** (\*\*\*)

The general point  $P$  lies on the curve with equation  $y = f(x)$ .

The gradient of the curve at  $P$  is 2 more than the gradient of the straight line segment  $OP$ .

Given further that the curve passes through  $Q(1,2)$ , express  $y$  in terms of  $x$ .

$$y = 2x(1 + \ln x)$$



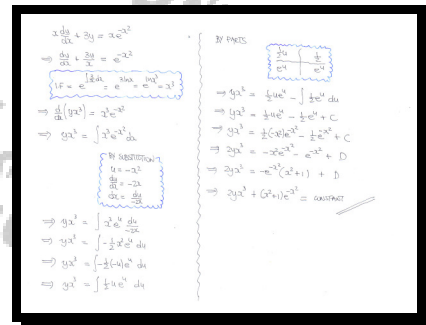
Question 11 (\*\*\*)

$$x \frac{dy}{dx} + 3y = x e^{-x^2}, \quad x > 0.$$

Show clearly that the general solution of the above differential equation can be written in the form

$$2yx^3 + (x^2 + 1)e^{-x^2} = \text{constant}.$$

proof





**Question 11** (\*\*\*)

The curve with equation  $y = f(x)$  passes through the origin, and satisfies the relationship

$$\frac{d}{dx} \left[ y(x^2 + 1) \right] = x^5 + 2x^3 + x + 3xy.$$

Determine a simplified expression for the equation of the curve.

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

Proceed as follows

$$\rightarrow \frac{d}{dx} [y(x^2 + 1)] = x^5 + 2x^3 + x + 3xy$$

$$\rightarrow \frac{dy}{dx}(x^2 + 1) + 2xy = x^5 + 2x^3 + x + 3xy$$

$$\rightarrow \frac{dy}{dx}(x^2 + 1) - 3xy = x^5 + 2x^3 + x$$

$$\rightarrow \frac{dy}{dx} - \frac{3y}{x^2 + 1} = \frac{x^5 + 2x^3 + x}{x^2 + 1}$$

$$\rightarrow \frac{dy}{dx} - \left(\frac{3}{x^2 + 1}\right)y = \frac{x(x^4 + 2x^2 + 1)}{x^2 + 1}$$

$$\rightarrow \frac{dy}{dx} - \left(\frac{3}{x^2 + 1}\right)y = x(x^2 + 1)$$

Look for an integrating factor

$$e^{-\int \frac{3}{x^2 + 1} dx} = e^{-\frac{3}{2} \ln(x^2 + 1)} = e^{-\frac{3}{2} \ln(x^2 + 1)}$$

$$= (x^2 + 1)^{-\frac{3}{2}} = \frac{1}{\sqrt{x^2 + 1}}$$

We now have

$$\rightarrow \frac{d}{dx} \left[ y \cdot \frac{1}{\sqrt{x^2 + 1}} \right] = x(x^2 + 1) \cdot \frac{1}{\sqrt{x^2 + 1}}$$

$$\rightarrow \frac{d}{dx} \left[ \frac{y}{\sqrt{x^2 + 1}} \right] = x(x^2 + 1)^{\frac{1}{2}}$$

$$\Rightarrow \frac{d}{dx} \left[ \frac{y}{\sqrt{x^2 + 1}} \right] = \int x(x^2 + 1)^{\frac{1}{2}} dx$$

$$\Rightarrow \frac{d}{dx} \left[ \frac{y}{\sqrt{x^2 + 1}} \right] = \frac{1}{2}(x^2 + 1)^{\frac{1}{2}} + A$$

$$\Rightarrow y = \frac{1}{2}(x^2 + 1)^{\frac{3}{2}} + A(x^2 + 1)^{\frac{1}{2}}$$

Check against the conditions (C1)

$$\rightarrow 0 = \frac{1}{2} + A$$

$$\rightarrow A = -\frac{1}{2}$$

$$\rightarrow y = \frac{1}{2}(x^2 + 1)^{\frac{3}{2}} - \frac{1}{2}(x^2 + 1)^{\frac{1}{2}}$$

Question 12 (\*\*\*)

$$\frac{dy}{dx} + \frac{y}{x} = \frac{5}{(x^2 + 2)(4x^2 + 3)}, \quad x > 0.$$

Given that  $y = \frac{1}{2} \ln \frac{7}{6}$  at  $x = 1$ , show that the solution of the above differential equation can be written as

$$y = \frac{1}{2x} \ln \left( \frac{4x^2 + 3}{2x^2 + 4} \right).$$

,  proof

WRITE THE O.D.E IN THE AXIAL ORDFE

$$\rightarrow \frac{dy}{dx} + \frac{y}{x} = \frac{5}{(x^2+2)(4x^2+3)}$$

INTEGRATING FACTOR CAN BE FOUND

$$\int \frac{1}{x} dx = \ln x = u$$

HENCE WE OBTAIN

$$\rightarrow \frac{d}{dx}(yx) = \frac{5x}{(x^2+2)(4x^2+3)}$$

$$\rightarrow yx = \int \frac{5x}{(x^2+2)(4x^2+3)} dx$$

PARTIAL FRACTIONS ARE NEEDED

$$\frac{5x}{(x^2+2)(4x^2+3)} = \frac{Ax+B}{x^2+2} + \frac{Cx+D}{4x^2+3}$$

$$\frac{5x}{(x^2+2)(4x^2+3)} = \frac{(Ax+B)(4x^2+3) + (Cx+D)(x^2+2)}{(x^2+2)(4x^2+3)}$$

$$5x = 4Ax^3 + 4Bx^2 + 3Ax + 3B + Cx^3 + 2Cx + 2D$$

$$5x = (4A+C)x^3 + (4B+2C)x^2 + (3A+2C)x + (3B+2D)$$

$$\begin{cases} 4A+C=0 \\ 3A+2C=5 \end{cases} \rightarrow \begin{cases} 4A+C=0 \\ 3A+2C=5 \end{cases} \rightarrow \begin{cases} A=-1 \\ C=4 \end{cases}$$

$$\begin{cases} 4B+2C=0 \\ 3B+2D=0 \end{cases} \rightarrow \begin{cases} 4B+2C=0 \\ 3B+2D=0 \end{cases} \rightarrow \begin{cases} B=0 \\ D=0 \end{cases}$$

CARRYING OUT THE INTEGRATION

$$\rightarrow yx = \int \frac{4x}{4x^2+3} - \frac{4x}{4x^2+3} dx$$

$$\rightarrow yx = \int \frac{4x}{4x^2+3} - \frac{4x}{4x^2+3} dx$$

$$\rightarrow yx = \ln(4x^2+3) - \ln(4x^2+3) + \ln 4$$

$$\rightarrow yx = \ln \left[ \frac{4(4x^2+3)}{4x^2+3} \right]$$

APPLY CONDITION x=1, y = 1/2 ln 7/6

$$\rightarrow 2 \times \frac{1}{2} \ln \frac{7}{6} \times 1 = \ln \left( \frac{4 \times 7}{6} \right)$$

$$\rightarrow \ln \frac{7}{6} = \ln \frac{28}{6}$$

$$\rightarrow \frac{7}{6} = \frac{28}{6}$$

$$\rightarrow A = \frac{1}{2}$$

FINALLY WE HAVE

$$\rightarrow yx = \ln \left[ \frac{4x^2+3}{2x^2+4} \right]$$

$$\rightarrow y = \frac{1}{2x} \ln \left[ \frac{4x^2+3}{2x^2+4} \right]$$

As Required

## Question 13 (\*\*\*)

$$(2x - 4y^2) \frac{dy}{dx} + y = 0.$$

By reversing the role of  $x$  and  $y$  in the above differential equation, or otherwise, find its general solution.

$$\boxed{\phantom{00000}}, \quad \boxed{xy^2 = y^4 + C}$$

CONST. RE-SUGGESTION (SWITCH)

$$\rightarrow (2x - 4y^2) \frac{dy}{dx} + y = 0$$

Let  $x \rightarrow y$  &  $y \rightarrow x$

$$\rightarrow (2y - 4x^2) \frac{dy}{dx} + x = 0$$

$$\rightarrow \frac{dx}{dy} = -\frac{x}{2y - 4x^2}$$

$$\rightarrow \frac{dy}{dx} = \frac{4x^2 - 2y}{x}$$

$$\rightarrow \frac{dy}{dx} + \frac{2y}{x} = 4x$$

INTEGRATING FACTOR

$$e^{\int \frac{2}{x} dx} = e^{2 \ln x} = e^{\ln x^2} = x^2$$

MULTIPLYING THROUGH BY THE INTEGRATING FACTOR TO MAKE THE LEFT SIDE EXACT

$$\rightarrow \frac{d}{dx}(yx^2) = 4x^2$$

$$\rightarrow yx^2 = \int 4x^2 dx$$

$$\rightarrow yx^2 = x^3 + C$$

$$\rightarrow \underline{yx^2 = x^3 + C}$$

Question 14 (\*\*\*\*)

It is given that a curve with equation  $y = f(x)$  passes through the point  $\left(\frac{\pi}{4}, \frac{\pi}{4}\right)$  and satisfies the differential equation

$$\left(\frac{dy}{dx} - \sqrt{\tan x}\right) \sin 2x = y.$$

Find an equation for the curve in the form  $y = f(x)$ .

,  $y = x\sqrt{\tan x}$

Substituting for a Bernoulli

$$\begin{aligned} \Rightarrow \left[ \frac{dy}{dx} - \sqrt{\tan x} \right] \sin 2x &= y \\ \Rightarrow \frac{dy}{dx} \sin 2x - \sin 2x \sqrt{\tan x} &= y \\ \Rightarrow \frac{dy}{dx} \sin 2x - y &= \sin 2x \sqrt{\tan x} \\ \Rightarrow \frac{dy}{dx} - \frac{y}{\sin 2x} &= \sqrt{\tan x} \end{aligned}$$

Look for an integrating factor

$$\begin{aligned} \int -\frac{1}{\sin 2x} dx &= \int -\csc 2x dx = \frac{1}{2} \ln |\csc 2x + \cot 2x| \\ &= \ln(\csc 2x + \cot 2x)^{\frac{1}{2}} = (\csc 2x + \cot 2x)^{\frac{1}{2}} \\ &= \left( \frac{1}{\sin 2x} + \frac{\cos 2x}{\sin 2x} \right)^{\frac{1}{2}} = \left( \frac{1 + \cos 2x}{\sin 2x} \right)^{\frac{1}{2}} \\ &= \sqrt{\frac{1 + (2\cos^2 x - 1)}{2\sin x \cos x}} = \sqrt{\frac{2\cos^2 x}{2\sin x \cos x}} \\ &= \frac{\cos x}{\sin x} = \sqrt{\tan x} \end{aligned}$$

Remember to the O.D.E

$$\begin{aligned} \Rightarrow \frac{d}{dx} \left( y \sqrt{\tan x} \right) &= \sqrt{\tan x} \sqrt{\tan x} \\ \Rightarrow \frac{d}{dx} \left( \frac{y}{\sqrt{\tan x}} \right) &= 1 \\ \Rightarrow \frac{y}{\sqrt{\tan x}} &= \int 1 dx \end{aligned}$$

Apply boundary condition  $\left(\frac{\pi}{4}, \frac{\pi}{4}\right)$

$$\begin{aligned} \Rightarrow \frac{\pi}{4} &= \frac{\pi}{4} \sqrt{\tan \frac{\pi}{4}} + C \sqrt{\tan \frac{\pi}{4}} \\ \Rightarrow \frac{\pi}{4} &= \frac{\pi}{4} \times 1 + C \times 1 \\ \Rightarrow \frac{\pi}{4} &= \frac{\pi}{4} + C \\ \Rightarrow C &= 0 \end{aligned}$$

$\therefore y = x\sqrt{\tan x}$

Question 15 (\*\*\*\*)

Find a simplified general solution for the following differential equation.

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

$$y = Ax e^{-x} - x$$

$\Rightarrow 2x \frac{dy}{dx} = 2x^2 + 2xy + y$   
 $\Rightarrow 2x \frac{dy}{dx} - 2xy - y = 2x^2$   
 $\Rightarrow \frac{dy}{dx} - 2y - \frac{y}{x} = 2x$   
 $\Rightarrow \frac{dy}{dx} + y \left(-2 - \frac{1}{x}\right) = 2x$   
 • INTEGRATING FACTOR  
 $\int -2 - \frac{1}{x} dx = -2x - \ln x = e^{-2x} e^{-\ln x} = e^{-2x} \times e^{-\ln x} = \frac{1}{x} e^{-2x}$   
 • MULTIPLY OUT OBTAINS  
 $\Rightarrow \frac{d}{dx} \left[ y \frac{1}{x} e^{-2x} \right] = 2x \left( \frac{1}{x} e^{-2x} \right)$   
 $\Rightarrow \frac{d}{dx} \left[ \frac{y}{x} e^{-2x} \right] = 2e^{-2x}$   
 $\Rightarrow \frac{y}{x} e^{-2x} = \int 2e^{-2x} dx$   
 $\Rightarrow \frac{y}{x} e^{-2x} = -e^{-2x} + A$   
 $\Rightarrow y e^{-2x} = -x e^{-2x} + Ax$   
 $\Rightarrow y = -2 + Ax e^{2x}$

**Question 16** (\*\*\*\*)

The curve with equation  $y = f(x)$  has the line  $y = 1$  as an asymptote and satisfies the differential equation

$$x^3 \frac{dy}{dx} - x = xy + 1, \quad x \neq 0.$$

Solve the above differential equation, giving the solution in the form  $y = f(x)$ .

,  $y = e^{-\frac{1}{x} - \frac{1}{x}}$

**FOURTH THE O.D.E**

$$x^3 \frac{dy}{dx} - x = xy + 1$$

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

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

**LOOK FOR AN INTEGRATING FACTOR**

$$I f = e^{\int p dx} = e^{-1/x}$$

$$\Rightarrow \frac{d}{dx} (e^{-1/x} y) = \left( \frac{x+1}{x^2} \right) e^{-1/x}$$

$$\Rightarrow e^{-1/x} y = \int \left( \frac{x+1}{x^2} \right) e^{-1/x} dx$$

**PERCEDES WITH A SUBSTITUTION**

$$u = \frac{1}{x} \Rightarrow \frac{du}{dx} = -\frac{1}{x^2} dx$$

$$\Rightarrow y e^{-1/x} = \int (u+1) e^{-u} (-du)$$

$$\Rightarrow y e^{-1/x} = - \int (u+1) e^{-u} du$$

$$\Rightarrow y e^{-1/x} = - \int u e^{-u} du - \int e^{-u} du$$

$$\Rightarrow y e^{-1/x} = - \int u e^{-u} du - \int e^{-u} du$$

**NOW INTEGRATION BY PARTS (HEURISTIC)**

$$\frac{d}{dx} (u e^{-u}) = e^{-u} + u e^{-u}$$

$$\Rightarrow \int u e^{-u} du = e^{-u} + \int u e^{-u} du$$

$$\Rightarrow \int u e^{-u} du = e^{-u} + C$$

**NEW! y=1 IS AN ASYMPTOTE**

$$\Rightarrow \text{As } x \rightarrow \infty, y \rightarrow 1$$

$$\Rightarrow 1 = 0 + C e^1$$

$$\Rightarrow C = 1$$

$$\Rightarrow y = e^{-\frac{1}{x} - \frac{1}{x}}$$

**Question 17** (\*\*\*\*)

It is given that a curve with equation  $x = f(y)$  passes through the point  $(0, \frac{1}{2})$  and satisfies the differential equation

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

Find an equation for the curve in the form  $x = f(y)$ .

,

**METHOD A**

REARRANGE & TREAT  $y$  AS THE INDEPENDENT VARIABLE

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

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

$$\Rightarrow y \frac{dx}{dy} - 3x = 2y$$

$$\Rightarrow \frac{dx}{dy} - \frac{3}{y}x = 2$$

INTEGRATING FACTOR CAN NOW BE FOUND

$$e^{\int -\frac{3}{y} dy} = e^{-3 \ln y} = e^{\ln y^{-3}} = \frac{1}{y^3}$$

HENCE WE NOW HAVE

$$\Rightarrow \frac{d}{dy} \left( x \cdot \frac{1}{y^3} \right) = 2 \cdot \frac{1}{y^3}$$

$$\Rightarrow \frac{dx}{dy} = \int \frac{2}{y^3} dy$$

$$\Rightarrow \frac{dx}{dy} = -\frac{1}{y^2} + A$$

$$\Rightarrow x = Ay^2 - y$$

APPLY CONDITION  $(0, \frac{1}{2})$

$$\Rightarrow 0 = A \left( \frac{1}{2} \right)^2 - \frac{1}{2}$$

$$\Rightarrow 0 = A - 4$$

$$\Rightarrow A = 4$$

$\therefore x = 4y^3 - y$

**METHOD B**

PROCEED BY A SUBSTITUTION

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

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

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

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

SEPARATING VARIABLES

$$\Rightarrow \frac{2y + 3x}{y(y + 3x)} dy = -\frac{1}{x} dx$$

$$\Rightarrow \int \left( \frac{2}{y} - \frac{1}{y+1} \right) dy = \int -\frac{1}{x} dx$$

(PARTIAL FRACTIONS BY INSPECTION)

$$\Rightarrow 2 \ln|y| - \ln|y+1| = -\ln|x| + \ln A$$

$$\Rightarrow \ln \left| \frac{y^2}{y+1} \right| = \ln \left| \frac{A}{x} \right|$$

$$\Rightarrow \frac{y^2}{y+1} = \frac{A}{x}$$

$$\Rightarrow \frac{y^2}{y+1} = \frac{1}{2x}$$

FOCUS 'TOP & BOTTOM' OF THE FRACTION IN THE LHS BY  $x^2$

$$\Rightarrow \frac{y^2}{y^2 + 2x} = \frac{1}{2x^2}$$

MULTIPLY BOTH SIDES BY  $x^2$

$$\Rightarrow \frac{y^2}{y + 2} = A$$

APPLY THE CONDITION  $(0, \frac{1}{2})$

$$\Rightarrow \frac{\frac{1}{4}}{\frac{1}{2} + 0} = A$$

$$\Rightarrow A = \frac{1}{4}$$

$\therefore \frac{y^2}{y + 2} = \frac{1}{4}$

$$4y^2 = y + 2$$

$$x = 4y^3 - y$$

✓ DONE

**Question 18** (\*\*\*\*)

It is given that a curve passes through the point  $(-2,0)$  and satisfies the ordinary differential equation

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

Show that an equation of  $C$  is

$$(y+1)^2 + x + 1 = 0.$$

proof

$\frac{dy}{dx} = \frac{1}{x+y^2}$  SUBSTITUTION  $y=0$  &  $x=-2$

REARRANGE THE EQUATION AND REARRANGE

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

$$\rightarrow \frac{dx}{dy} - x = y^2$$

INTEGRATING FACTOR IS  $e^{\int -1 dy} = e^{-y}$   
THIS AFTER MULTIPLYING THROUGH OUT BOTH

$$\Rightarrow \frac{d}{dy}(xe^{-y}) = y^2 e^{-y}$$

$$\Rightarrow xe^{-y} = \int y^2 e^{-y} dy \quad \leftarrow \text{BY PARTS TWICE}$$

$$\Rightarrow xe^{-y} = -ye^{-y} + \int 2ye^{-y} dy$$

$$\Rightarrow xe^{-y} = -ye^{-y} - 2e^{-y} + \int 2e^{-y} dy$$

$$\Rightarrow xe^{-y} = -ye^{-y} - 2e^{-y} - 2e^{-y} + A$$

$$\Rightarrow x = Ae^{-y} - y - 2$$

APPLY CONDITION  $x=-2, y=0$

$$-2 = A - 2$$

$$A = 0$$

THIS  $x = -y^2 - 2y - 2$

$$y^2 + 2y + 1 + x + 1 = 0$$

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



**Question 19** (\*\*\*)

The variables  $x$  and  $y$  satisfy

$$(2y - x) \frac{dy}{dx} = y, \quad y > 0, \quad x > 0.$$

If  $y = 1$  at  $x = 2$ , show that  $x = y + \frac{1}{y}$ .

proof

**METHOD A - USES SEPARATION OF VARIABLES**

$$\frac{dy}{dx} = \frac{y}{2y-x}$$

$$\frac{dy}{y} = \frac{dx}{2 - \frac{x}{y}}$$

$$\frac{dy}{y} = \frac{y dx}{2y - x}$$

$$\frac{dy}{y} = \frac{y dx}{2y - x}$$

$$\frac{dy}{y} = \frac{y dx}{2y - x}$$

Now use that  $u = \frac{x}{y}$  OR BY INTEGRATING FIRST IN  $y$

$$\frac{dy}{y} = \frac{y dx}{2y - x}$$

$$\frac{dy}{y} = \frac{y dx}{2y - x}$$

$$\frac{dy}{y} = \frac{y dx}{2y - x}$$

INTEGRATE WRT  $y$

$$\int \frac{dy}{y} = \int \frac{y dx}{2y - x}$$

$$\ln y = \int \frac{y dx}{2y - x}$$

Apply condition (2,1)

$$\ln 1 = \int \frac{2}{2 - 2} dx$$

THIS IS HARD

$$2y = y^2 + 1$$

$$2y = y^2 + 1$$

**METHOD B - BY SUBSTITUTION OF THE O.D.E. IS SIMPLIFIED**

$$\frac{dy}{dx} = \frac{y}{2y-x}$$

$$\frac{dy}{dx} = \frac{y}{2y-x}$$

$$\frac{dy}{dx} = \frac{y}{2y-x}$$

Let  $u = \frac{x}{y}$  OR  $v = \frac{y}{x}$

$$\frac{dy}{dx} = \frac{y}{2y-x}$$

$$\frac{dy}{dx} = \frac{y}{2y-x}$$

$$\frac{dy}{dx} = \frac{y}{2y-x}$$

SEPARATE VARIABLES & INTEGRATE

$$\frac{dy}{y} = \frac{dx}{2 - \frac{x}{y}}$$

$$\frac{dy}{y} = \frac{y dx}{2y - x}$$

$$\frac{dy}{y} = \frac{y dx}{2y - x}$$

ANALYSE APPLY CONDITION (2,1)

$$\frac{1}{2} - \frac{1}{2} = \frac{0}{2}$$

$$\frac{1}{2} - \frac{1}{2} = \frac{0}{2}$$

$$2y = y^2 + 1$$

$$2y = y^2 + 1$$

Question 20

The variables  $x$  and  $y$  satisfy

$$\frac{dy}{dx} = \frac{y(y+1)}{y-x-xy-1}, \quad y > 0.$$

If  $y=1$  at  $x=1-\ln 4$ , show that  $y+\ln(y+1)=0$  at  $x=3$ .

**V**, ,  proof

SPLIT NUMERATOR AS FRACTIONS

$$\frac{dy}{dx} = \frac{y(y+1)}{y-x-xy-1} = \frac{y(y+1)}{(y-x)-2(xy)}$$

"INTEGRATE" TO GET AN EXPRESSION FOR  $y$

$$\Rightarrow \frac{dy}{dx} = \frac{y(y+1)}{(y-x)-2(xy)}$$

SPRING EARS

$$\Rightarrow \frac{dy}{dx} = \frac{y(y+1)}{(y-x)-2(xy)}$$

Now the LHS is easy to integrate (or integrate fraction)

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

EXPRESS AS V.E.T.F

$$\Rightarrow xy = \int \frac{y-1}{y+1} dy$$

$$\Rightarrow xy = \int \frac{(y+1)-2}{y+1} dy$$

$$\Rightarrow xy = \int \frac{y-1}{y+1} dy$$

$$\Rightarrow xy = y - 2\ln(y+1) + A$$

NO INITIAL VALUE

PUT BOUNDARY CONDITION INTO

$$x=1-\ln 4, y=1$$

$$\Rightarrow (1-\ln 4) \times 1 = 1 - 2\ln 2 + A$$

$$\Rightarrow 1 - \ln 4 = 1 - \ln 4 + A$$

$$\Rightarrow A=0$$

$$\therefore xy = y - 2\ln(y+1)$$

WHEN  $x=3$

$$\Rightarrow 3y = y - 2\ln(y+1)$$

$$\Rightarrow 2y = -2\ln(y+1)$$

$$\Rightarrow y = -\ln(y+1)$$

$$\Rightarrow y + \ln(y+1) = 0$$

Question 21 (\*\*\*\*)

Use suitable manipulations to solve this exact differential equation.

$$4x \frac{dy}{dx} + \sin 2y = 4 \cos^2 y, \quad y\left(\frac{1}{4}\right) = 0.$$

Given the answer in the form  $y = f(x)$ .

V, ,  $y = \arctan \left[ 2 - \frac{1}{\sqrt{x}} \right]$

SWITCH INTO SINE & COSINES AND TRY

$$\Rightarrow 4x \frac{dy}{dx} + \sin 2y = 4 \cos^2 y \quad \leftarrow \text{APPLYING THIS TO } 4\left(\frac{1}{2} + \frac{1}{2}\cos 2y\right)$$

$$\Rightarrow 4x \frac{dy}{dx} + \sin 2y = 4 \cos^2 y \quad \leftarrow \text{USE THE TRIG}$$

$$\Rightarrow 2x \frac{dy}{dx} + \sin 2y = 2 \cos^2 y$$

$$\Rightarrow 2x \cos^2 y \frac{dy}{dx} + \sin 2y \cos^2 y = 2 \cos^2 y \cos^2 y$$

$$\Rightarrow 2x \cos^2 y \frac{dy}{dx} + \sin 2y = 2$$

THIS IS AN EXACT DIFFERENTIAL EQUATION, IF  $\frac{dy}{dx}(\tan y = ?)$

APPLY A BIT OF TRIGONOMETRIC IDENTITIES TO  $2x^2$  (REWRITING BY  $2x^2$ )

$$\Rightarrow 2x^2 \sec^2 y \frac{dy}{dx} + 2x^2 \tan y = 2x^2$$

$$\Rightarrow \frac{d}{dx} [2x^2 \tan y] = 2x^2$$

$$\Rightarrow 2x^2 \tan y = \int 2x^2 dx$$

$$\Rightarrow 2x^2 \tan y = \frac{2}{3} x^3 + C$$

$$\Rightarrow \tan y = \frac{2}{3} + \frac{Ax^2}{2}$$

$$\Rightarrow \tan y = \frac{2}{3} + \frac{1}{3x}$$

$$\Rightarrow y = \arctan \left( \frac{2}{3} + \frac{1}{3x} \right)$$

APPLY CONSTANT VALUE

$$\tan 0 = \frac{2}{3} + \frac{1}{3 \cdot \frac{1}{4}}$$

$$0 = \frac{2}{3} + \frac{4}{3}$$

$$A = -1$$

Created by T. Madas

# 1<sup>ST</sup> ORDER HOMOGENEOUS

Created by T. Madas

**Question 1** (\*\*\*)

Solve the differential equation

$$\frac{dy}{dx} = \frac{y}{x} - \left(\frac{y}{x}\right)^2, \quad x > 0,$$

subject to the condition  $y = 1$  at  $x = 1$ .

$$y = \frac{x}{1 + \ln x}$$

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

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

$\Rightarrow$  APPLY CONDITION (1)  
 $\frac{1}{\ln 1 + C} = 1$   
 $\frac{1}{C} = 1$   
 $\therefore y = \frac{x}{1 + \ln x}$

Question 2 (\*\*+)

$$\frac{dy}{dx} = \frac{(4x+y)(x+y)}{x^2}, \quad x > 0.$$

- a) Use a suitable substitution to show that the above differential equation can be transformed to

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

- b) Hence find the general solution of the original differential equation, giving the answer in the form  $y = f(x)$ .

- c) Use the boundary condition  $y = -1$  at  $x = 1$ , to show that a specific solution of the original differential equation is

$$y = \frac{x}{1 - \ln x} - 2x.$$

$$y = \frac{x}{1 - \ln x} - 2x$$

Handwritten solution for Question 2:

a)  $\frac{dy}{dx} = \frac{(4x+y)(x+y)}{x^2}$   
 $\Rightarrow \frac{dy}{dx} = \frac{4x^2 + 5xy + y^2}{x^2}$   
 $\Rightarrow v + x \frac{dv}{dx} = \frac{4x^2 + 5x(vx) + (vx)^2}{x^2}$   
 $\Rightarrow v + x \frac{dv}{dx} = \frac{4x^2 + 5vx^2 + v^2x^2}{x^2}$   
 $\Rightarrow v + x \frac{dv}{dx} = 4 + 5v + v^2$   
 $\Rightarrow x \frac{dv}{dx} = 4 + 4v + v^2$   
 $\Rightarrow x \frac{dv}{dx} = (v+2)^2$  (As required)

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

c)  $x=1, y=-1$   
 $-1 = \frac{1}{1-\ln 1} - 2$   
 $1 = \frac{1}{A}$   
 $A = 1$   $\therefore y = \frac{x}{1-\ln x} - 2x$

**Question 3** (\*\*+)

By using a suitable substitution, solve the differential equation

$$xy \frac{dy}{dx} = x^2 + y^2, \quad x > 0,$$

subject to the boundary condition  $y = 1$  at  $x = 1$ .

$$y = x^2(1 + 2 \ln x)$$

Handwritten solution for Question 3:

$$\begin{aligned} \frac{y}{x} \frac{dy}{dx} &= x^2 + y^2 \\ \Rightarrow \frac{dy}{dz} &= \frac{x^2 + y^2}{xy} \\ \Rightarrow x \frac{dz}{dz} + z &= \frac{x^2 + z^2 x^2}{x(zx)} \\ \Rightarrow z \frac{dz}{dz} &= \frac{1 + z^2}{z} - z \\ \Rightarrow z \frac{dz}{dz} &= \frac{1}{z} + z - z \\ \Rightarrow z \frac{dz}{dz} &= \frac{1}{z} \frac{dx}{dx} \\ \Rightarrow \int z \frac{dz}{dz} &= \int \frac{1}{z} \frac{dx}{dx} \\ \Rightarrow \frac{1}{2} z^2 &= \ln|x| + A \\ \Rightarrow z^2 &= 2 \ln|x| + A \end{aligned}$$

Substitution:  $y = zx$

$$\frac{dy}{dz} = \frac{dz}{dz} x + z$$

$$\Rightarrow \frac{y^2}{x^2} = A + 2 \ln|x|$$

$$\Rightarrow y^2 = A x^2 + 2x^2 \ln|x|$$

- Apply condition  $1 = A$
- $\Rightarrow y^2 = x^2 + 2x^2 \ln|x|$

**Question 4** (\*\*+)

By using a suitable substitution, or otherwise, solve the differential equation

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

subject to the condition  $y(0) = 0$ .

$$y = -x + \tan x$$

Handwritten solution for Question 4:

$$\begin{aligned} \frac{dy}{dx} &= x^2 + 2xy + y^2 \\ \frac{dy}{dx} &= (x+y)^2 \end{aligned}$$

Substitution:  $u = x + y$

$$\frac{du}{dx} = 1 + \frac{dy}{dx}$$

$$\Rightarrow \frac{du}{dx} = \frac{du}{dx} + 1$$

$$\Rightarrow \frac{du}{dx} - 1 = u^2$$

$$\Rightarrow \frac{du}{dx} = u^2 + 1$$

$$\Rightarrow \int \frac{1}{u^2 + 1} du = \int 1 dx$$

Integration:

$$\Rightarrow \arctan u = x + C$$

$$\Rightarrow \arctan(x+y) = x + C$$

Initial condition:  $\arctan(0) = 0 + C$

$$C = 0$$

$$\Rightarrow \arctan(x+y) = x$$

$$\Rightarrow x+y = \tan x$$

$$\Rightarrow y = -x + \tan x$$

Question 5 (\*\*+)

By using a suitable substitution, solve the differential equation

$$\frac{dy}{dx} = \frac{xy + y^2}{x^2}, \quad x > 0,$$

subject to the condition  $y = -1$  at  $x = 1$ .

$$y = -\frac{x}{1 + \ln x}$$

At this is a first order homogeneous equation, use  $y = vx$

$$\frac{dy}{dx} = 1 \cdot vx + x \frac{d(vx)}{dx} = v + x \frac{dv}{dx}$$

SUBSTITUTE INTO THE O.D.E

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

Apply boundary condition (1, -1)

$$\Rightarrow -1 = -\frac{1}{\ln 1 + C}$$

$$\Rightarrow C = 1$$

Finally we have

$$y = -\frac{x}{\ln x + 1}$$

$$y = -\frac{x}{1 + \ln x}$$



Question 6 (\*\*\*)

$$\frac{dy}{dx} = \frac{x^2 + 3y^2}{xy}, \quad x > 0, \quad y > 0.$$

Given the boundary condition  $y(1) = \frac{1}{\sqrt{2}}$ , show that

$$y^2 = x^6 - \frac{1}{2}x^2.$$

,  proof

USING THE SUBSTITUTION  $y(x) = a(x)$

$$\frac{dy}{dx} = \frac{d}{dx}(a(x)) = 1 \times a'(x) + a \frac{d}{dx}x$$

i.e.  $\frac{dy}{dx} = a' + a \frac{dx}{dx}$

SUBSTITUTE INTO THE O.D.E.

$\Rightarrow \frac{dy}{dx} = \frac{a^2 + 3a^2}{a^2}$	$\Rightarrow \frac{1}{2} \ln(1+2a^2) = \ln x  + \ln A$
$\Rightarrow 1 + 2 \frac{dy}{dx} = \frac{a^2 + 3a^2}{a^2}$	$\Rightarrow \ln(1+2a^2) = \ln(Aa)$
$\Rightarrow 1 + 2 \frac{dy}{dx} = \frac{a^2 + 3a^2}{a^2}$	$\Rightarrow \ln(1+2a^2) = \ln(Ba^2) \quad (B=A^2)$
$\Rightarrow 2 \frac{dy}{dx} = \frac{2a^2 + 3a^2}{a^2} - 1$	$\Rightarrow 1 + 2a^2 = Ba^2$
$\Rightarrow 2 \frac{dy}{dx} = \frac{2^2 + 3 \times 2^2}{2^2} - 1$	$\Rightarrow 1 + 2 \left(\frac{2}{2}\right)^2 = Ba^2$
$\Rightarrow 2 \frac{dy}{dx} = \frac{2^2(1+3)}{2^2} - 1$	$\Rightarrow a^2 + 2a^2 = Ba^2$
$\Rightarrow 2 \frac{dy}{dx} = \frac{1+3a^2}{1} - 1$	<u>APPLY EQUATION (1) to</u>
$\Rightarrow 2 \frac{dy}{dx} = \frac{1+3a^2 - 1^2}{1}$	$\Rightarrow 1 + 1 = B$
$\Rightarrow 2 \frac{dy}{dx} = \frac{1+3a^2}{1}$	$\Rightarrow B = 2$
<u>SEPARATE THE VARIABLES</u>	$\therefore a^2 + 2a^2 = 2a^2$
$\Rightarrow \frac{1}{1+2a^2} da = \frac{1}{2} dx$	$a^2 = 2a^2 - a^2$
$\Rightarrow \int \frac{1}{1+2a^2} da = \int \frac{1}{2} dx$	$a^2 = a^2 - \frac{1}{2}a^2$
	<u>AS REQUESTED</u>

**Question 7 (\*\*\*)**

By using a suitable substitution, solve the differential equation

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

subject to the condition  $y = 1$  at  $x = 1$ .

$$y^3 = x^3(3 \ln x + 1)$$

Handwritten solution for Question 7:

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

$$\Rightarrow v + x \frac{dv}{dx} = \frac{x^3 + x^3 v^3}{x(x^2 v^2)}$$

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

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

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

$$\Rightarrow \int v^2 dv = \int \frac{1}{x} dx$$

$$\Rightarrow \frac{1}{3} v^3 = \ln|x| + A$$

$$\Rightarrow v^3 = 3 \ln|x| + B$$

Substitution:  $y = xv$

$$\frac{dy}{dx} = 1 \cdot v + x \frac{dv}{dx}$$

$$v = \frac{y}{x}$$

$$\Rightarrow \frac{y^3}{x^3} = 3 \ln|x| + B$$

$$1 = 3 \ln|x| + B$$

$$1 = 3 \ln|x| + 3$$

**Question 8 (\*\*\*)**

By using a suitable substitution, solve the differential equation

$$2x^2 \frac{dy}{dx} = x^2 + y^2, \quad x > 0,$$

subject to the condition  $y(1) = 0$ .

$$y = x - \frac{2x}{2 + \ln x}$$

Handwritten solution for Question 8:

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

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

$$\Rightarrow 2x \frac{dy}{dx} = 1 + z^2$$

$$\Rightarrow 2x \frac{dz}{dx} = (z-1)^2$$

$$\Rightarrow \frac{1}{(z-1)^2} dz = \frac{1}{2x} dx$$

$$\Rightarrow \int \frac{1}{(z-1)^2} dz = \int \frac{1}{2x} dx$$

$$\Rightarrow -\frac{1}{z-1} = \frac{1}{2} \ln|x| + C$$

Substitution:  $y = xz$

$$\frac{dy}{dx} = z + x \frac{dz}{dx}$$

$$z = \frac{y}{x}$$

$$\Rightarrow -\frac{1}{z-1} = \frac{1}{2} \ln|x| + C$$

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

$$-2 = \frac{1}{z-1} + \ln|x| + 2$$

$$-4 = \frac{1}{z-1} + \ln|x|$$

$$-4 = \frac{1}{z-1} + \ln|x|$$

$$-4 = \frac{1}{z-1} + \ln|x|$$

$$-4 = \frac{1}{z-1} + \ln|x|$$

**Question 9 (\*\*\*)**

By using a suitable substitution, solve the differential equation

$$x \frac{dy}{dx} - y = x \cos\left(\frac{y}{x}\right), \quad x \neq 0,$$

subject to the condition  $y(4) = \pi$ .

The final answer may not involve natural logarithms.

$$\sec\left(\frac{y}{x}\right) + \tan\left(\frac{y}{x}\right) = \frac{1}{4}x(1 + \sqrt{2})$$

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

$$\Rightarrow x^2 \left(\frac{dv}{dx} + v \frac{dx}{dx}\right) - xv = x \cos(xv)$$

$$\Rightarrow x^2 \frac{dv}{dx} + x^2 v \frac{dx}{dx} - xv = x \cos(xv)$$

$$\Rightarrow x^2 \frac{dv}{dx} + xv - xv = x \cos(xv)$$

$$\Rightarrow x^2 \frac{dv}{dx} = x \cos(xv)$$

$$\Rightarrow \frac{1}{x} \frac{dv}{dx} = \frac{1}{x} \cos(xv)$$

$$\Rightarrow \int \sec v \, dv = \int \frac{1}{x} \, dx$$

$$\Rightarrow \ln|\sec v + \tan v| = \ln|x| + \ln|A|$$

$$\Rightarrow \ln|\sec v + \tan v| = \ln|Ax|$$

$$\Rightarrow \sec\left(\frac{y}{x}\right) + \tan\left(\frac{y}{x}\right) = Ax$$

Apply condition  $z^2 + y^2 = r^2$   
 $\sec^2 + \tan^2 = 4A^2$   
 $\sec^2 + 1 = 4A^2$   
 $A = \frac{1}{4}(1 + \sqrt{2})$   
 $\therefore \sec\left(\frac{y}{x}\right) + \tan\left(\frac{y}{x}\right) = \frac{1}{4}x(1 + \sqrt{2})$

Question 10 (\*\*\*)

$$xy \frac{dy}{dx} = (x-y)^2 + xy, \quad y(1) = 0.$$

Show that the solution of the above differential equation is

$$(x-y)e^{\frac{y}{x}} = 1.$$

proof

Handwritten solution steps:

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

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

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

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

Let  $v = \frac{y}{x}$  (homogeneous RHS)  
 Let  $y = vx$   
 $\frac{dy}{dx} = v + x \frac{dv}{dx}$

$$v + x \frac{dv}{dx} = \frac{x^2 - 2(xv) + (xv)^2}{x(xv)}$$

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

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

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

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

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

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

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

$$\Rightarrow \int \frac{1-2v}{1-2v} dv = \int \frac{1}{x} dx$$

$$\Rightarrow \int (1-2v) dv = \ln|x| + C$$

$$-\ln|1-2v| - v = \ln|x| + C$$

$$-\ln|1-2v| = \ln|x| + C + v$$

$$\ln|(1-2v)e^v| = \ln|x| + C$$

$$(1-2v)e^v = \frac{C}{x}$$

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

$$(x-2y)e^{\frac{y}{x}} = C$$

Now  $y(1) = 0$   
 $(1-0)e^0 = C$   
 $1 = C$   
 $(x-2y)e^{\frac{y}{x}} = 1$

Question 11 (\*\*\*)

Use the substitution  $y = xv$ , where  $v = v(x)$ , to solve the following differential equation

$$2 \frac{dy}{dx} = 1 + \frac{y^2}{x^2}, \quad y(e) = -e.$$

,  $y = x - \frac{2x}{\ln x}$

Handwritten solution for the differential equation using the substitution  $y = xv$ . The work is shown on a grid background and includes the following steps:

- Substitution:  $y = xv \Rightarrow v(x) = \frac{y(x)}{x}$
- Differentiation:  $\frac{dy}{dx} = xv + x \frac{dv}{dx}$
- Substitution into the ODE:  $2 \left[ xv + x \frac{dv}{dx} \right] = 1 + \frac{(xv)^2}{x^2}$
- Simplification:  $2xv + 2x^2 \frac{dv}{dx} = 1 + v^2$
- Rearranging:  $2x^2 \frac{dv}{dx} = 1 + v^2 - 2xv$
- Separation of variables:  $\frac{2}{(v-1)^2} dv = \frac{1}{x} dx$
- Integration:  $\int \frac{2}{(v-1)^2} dv = \int \frac{1}{x} dx$
- Resulting equation:  $\left[ -\frac{2}{v-1} \right]_v^V = \left[ \ln x \right]_x^X$
- Final solution:  $\left[ -\frac{2}{v-1} \right]_v^V = \left[ \ln x \right]_x^X$

Question 12 (\*\*\*)

Solve the following differential equation

$$\frac{dy}{dx} = \frac{3x+2y}{3y-2x}, \quad y(1) = 3.$$

Give the final answer in the form  $F(x, y) = 12$

,  $3y^2 - 4xy - 3x^2 = 12$

USING THE SUBSTITUTION GIVEN

$y = 2.V(x)$   
 $\Rightarrow \frac{dy}{dx} = 1 \times V(x) + 2 \frac{dV}{dx}$   
 $\Rightarrow \frac{dy}{dx} = V + 2 \frac{dV}{dx}$

SUBSTITUTING INTO THE O.D.E.

$\Rightarrow \frac{dy}{dx} = \frac{3x+2y}{3y-2x}$   
 $\Rightarrow V + 2 \frac{dV}{dx} = \frac{3x+2(2V)}{3(2V)-2x}$   
 $\Rightarrow V + 2 \frac{dV}{dx} = \frac{3x+4V}{6V-2x}$   
 $\Rightarrow 3 \frac{dV}{dx} = \frac{3x+4V}{6V-2x} - V$   
 $\Rightarrow 3 \frac{dV}{dx} = \frac{3x+4V - (6V-2x)V}{6V-2x}$   
 $\Rightarrow 2 \frac{dV}{dx} = \frac{3x+4V-3V^2}{3V-x}$

SEPARATING VARIABLES

$\Rightarrow \int \frac{3x+4V-3V^2}{3V-x} dV = \int \frac{1}{x} dx$   
 $\Rightarrow \int \frac{3x-2}{3x^2-4x-3} dx = \int -\frac{1}{x} dx$   
 $\Rightarrow \int \frac{dx}{3x^2-4x-3} = \int -\frac{dx}{x}$   
 $\Rightarrow \ln|3x^2-4x-3| = -2\ln|x| + \ln A$   
 $\Rightarrow \ln|3x^2-4x-3| = \ln\left(\frac{A}{x^2}\right) + \ln A$

$\Rightarrow \ln|3x^2-4x-3| = \ln\left(\frac{A}{x^2}\right)$

ENFORCING THE TRANSFORMATION

$\Rightarrow 3\left(\frac{y}{2}\right)^2 - 4\left(\frac{y}{2}\right) - 3 = \frac{A}{y^2}$   
 $\Rightarrow \frac{3y^2}{4} - 2y - 3 = \frac{A}{y^2}$   
 $\Rightarrow 3y^2 - 4y - 3x^2 = A$

APPLY CONDITION (1,3)

$3(1)^2 - 4(1)(3) - 3(1)^2 = A$   
 $27 - 12 - 3 = A$   
 $A = 12$

$\therefore 3y^2 - 4xy - 3x^2 = 12$

ALTERNATIVE SUBSTITUTION

$\Rightarrow \frac{dy}{dx} = \frac{3x+2y}{3y-2x}$   
 $\Rightarrow 3 \frac{dy}{dx} = \frac{3x+2y}{3y-2x}$   
 $\Rightarrow \frac{dy}{dx} + 2 = \frac{3x+2y}{3y-2x} + 2$   
 $\Rightarrow \frac{dy}{dx} + 2 = \frac{3x+2y + (3y-2x)(2)}{3y-2x}$   
 $\Rightarrow \frac{dy}{dx} + 2 = \frac{3x+2y+6y-4x}{3y-2x}$   
 $\Rightarrow \frac{dy}{dx} + 2 = \frac{-x+8y}{3y-2x}$   
 $\Rightarrow \int V dV = \int 13x dx$   
 $\Rightarrow \frac{1}{2}V^2 = \frac{13}{2}x^2 + C$   
 $\Rightarrow V^2 = 13x^2 + C$   
 $\Rightarrow (3y-2x)^2 = 13x^2 + C$

Apply (1,3)  $\Rightarrow (9-2)^2 = 13(1)^2 + C$   
 $\Rightarrow 49 = 13 + C$   
 $\Rightarrow C = 36$

$\Rightarrow (3y-2x)^2 = 13x^2 + 36$   
 $\Rightarrow 9y^2 - 12xy + 4x^2 = 13x^2 + 36$   
 $\Rightarrow 9y^2 - 12xy - 9x^2 = 36$   
 $\Rightarrow 3y^2 - 4xy - 3x^2 = 12$

ALTERNATIVE BY MULTIVARIABLE CALCULUS

$\Rightarrow \frac{dy}{dx} = \frac{3x+2y}{3y-2x}$   
 $\Rightarrow (3y-2x) dy = (3x+2y) dx$   
 $\Rightarrow (3x+2y) dx + (2x-3y) dy = 0$   
 $\frac{\partial G}{\partial x} dx + \frac{\partial G}{\partial y} dy = dG$

EVENIFY THE O.E.M. AS  $\frac{\partial^2 G}{\partial x^2} = \frac{\partial^2 G}{\partial y^2} = 2$

Hence we solve by direct integration

- $dG = 0 \Rightarrow G(x,y) = \text{constant}$
- $\frac{\partial G}{\partial x} = 3x+2y \Rightarrow G(x,y) = \frac{3}{2}x^2 + 2xy + f(y)$
- $\frac{\partial G}{\partial y} = 2x-3y \Rightarrow G(x,y) = 2xy - \frac{3}{2}y^2 + g(x)$

$\therefore f(y) = -\frac{3}{2}y^2$  &  $g(x) = \frac{3}{2}x^2$

Thus we obtain

$G(x,y) = \text{constant}$   
 $\frac{3}{2}x^2 + 2xy - \frac{3}{2}y^2 = \text{constant}$   
 $3x^2 + 4xy - 3y^2 = \text{constant}$

$3x^2 + 4xy - 3y^2 = -12$   
 $3x^2 - 4xy - 3y^2 = 12$

Question 13 (\*\*\*)

Find a general solution for the following differential equation

$$(2x + y) \frac{dy}{dx} + x = 0.$$

The final answer must not contain natural logarithms.

$$y + x = Ae^{\frac{x}{x+y}}$$

$(2x+y) \frac{dy}{dx} + x = 0$   
 $\Rightarrow \frac{dy}{dx} = \frac{-x}{2x+y}$   
 The RHS is homogeneous, use  $y = vx$   
 $\frac{dy}{dx} = v + x \frac{dv}{dx} = \frac{-x}{2x+vx}$   
 $\frac{dv}{dx} = \frac{-1}{2+v}$   
 $\Rightarrow \int \frac{dv}{2+v} = \int \frac{-1}{x} dx$   
 $\ln|v+2| = -\ln|x| + A$   
 $\ln\left(\frac{y}{x} + 2\right) = -\ln|x| + A$   
 $\ln\left(\frac{y+2x}{x}\right) = -\ln|x| + A$   
 $\ln\left(\frac{y+2x}{x}\right) + \ln|x| = A$   
 $\ln\left(\frac{y+2x}{x} \times x\right) = A$   
 $\ln(y+2x) = A$   
 $y+2x = e^A$   
 $y+x = e^A - x = 8e^{\frac{x}{x+y}}$

Question 14 (\*\*\*)

Solve the following differential equation.

$$(xy + 4x^2) \frac{dy}{dx} = 2y^2 + 9xy + 6x^2, \quad y\left(\frac{4}{3}\right) = 0.$$

$$(y + 2x)^2 = x^2(y + 3x)$$

$(xy + 4x^2) \frac{dy}{dx} = 2y^2 + 9xy + 6x^2, \quad y\left(\frac{4}{3}\right) = 0$

$\Rightarrow \frac{dy}{dx} = \frac{2y^2 + 9xy + 6x^2}{xy + 4x^2}$

• THE R.H.S IS HOMOGENEOUS IN  $xy$ , SO THE STANDARD SUBSTITUTION  $y = vx$  MAY BE USED.

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

• HENCE THE O.D.E BECOMES

$\Rightarrow v + x \frac{dv}{dx} = \frac{2(vx)^2 + 9x(vx) + 6x^2}{x(vx) + 4x^2}$

$\Rightarrow v + x \frac{dv}{dx} = \frac{2v^2 + 9vx + 6x^2}{vx + 4x^2}$

$\Rightarrow v + x \frac{dv}{dx} = \frac{2v^2 + 9v + 6}{v + 4}$

$\Rightarrow x \frac{dv}{dx} = \frac{2v^2 + 9v + 6}{v + 4} - v$

$\Rightarrow x \frac{dv}{dx} = \frac{2v^2 + 9v + 6 - v^2 - 4v}{v + 4}$

$\Rightarrow x \frac{dv}{dx} = \frac{v^2 + 5v + 6}{v + 4}$

$\Rightarrow \frac{v+4}{v^2+5v+6} dv = \frac{1}{x} dx$

$\Rightarrow \int \frac{v+4}{(v+2)(v+3)} dv = \int \frac{1}{x} dx$

• PARTIAL FRACTIONS BY INSPECTION (CHECK UP)

$\Rightarrow \int \frac{v}{v+2} + \frac{-1}{v+3} dv = \int \frac{1}{x} dx$

$\Rightarrow 2 \ln|v+2| - \ln|v+3| = \ln|x| + \ln A$

$\Rightarrow \ln \left| \frac{(v+2)^2}{v+3} \right| = \ln |Ax|$

$\Rightarrow \frac{(v+2)^2}{v+3} = Ax$

$\Rightarrow \frac{\left(\frac{y}{x} + 2\right)^2}{\frac{y}{x} + 3} = A \cdot x$

$\Rightarrow \frac{(y+2x)^2}{x^2} = Ax^2(y+3x)$

$\Rightarrow (y+2x)^2 = Ax^2(y+3x)$

• APPLY CONDITION  $y\left(\frac{4}{3}\right) = 0 \Rightarrow \left(\frac{4}{3}\right)^2 = A \left(\frac{4}{3}\right)^2 \left[3 \times \frac{4}{3}\right]$

$\frac{16}{9} = A \times \frac{16}{9} \times 4$

$A = 1$

$\Rightarrow (y+2x)^2 = x^2(y+3x)$



**Question 15** (\*\*\*\*)

Solve the differential equation

$$\frac{d}{dx}(xy^2) = \frac{x^4 + x^2y^2 + y^4}{x^2}, \quad y(e) = \sqrt{2}e.$$

Give the answer in the form  $y^2 = f(x)$ .

So,  $y^2 = \frac{x^2(1 + \ln x)}{\ln x}$

Tidy up the O.D.E.

$$\Rightarrow \frac{d}{dx}(xy^2) = \frac{x^4 + x^2y^2 + y^4}{x^2}$$

$$\Rightarrow y^2 + 2xy \frac{dy}{dx} = \frac{x^4 + x^2y^2 + y^4}{x^2}$$

$$\Rightarrow 2xy \frac{dy}{dx} = \frac{x^4 + x^2y^2 + y^4}{x^2} - y^2$$

$$\Rightarrow 2xy \frac{dy}{dx} = \frac{x^4 + x^2y^2 + y^4 - x^2y^2}{x^2}$$

$$\Rightarrow \frac{dy}{dx} = \frac{x^4 + y^4}{2xy}$$

THIS IS A "HOMOGENEOUS" EQUATION - USE A TRANSFORMATION

$$y = xv(x)$$

$$\frac{dy}{dx} = (xv(x)) + x \frac{dv}{dx}$$

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

TRANSFORMING THE O.D.E.

$$\Rightarrow v + x \frac{dv}{dx} = \frac{x^4 + x^4v^4}{2x^2(xv)}$$

$$\Rightarrow v + x \frac{dv}{dx} = \frac{x^4(1+v^4)}{2x^3v}$$

$$\Rightarrow v + x \frac{dv}{dx} = \frac{1+v^4}{2v}$$

$$\Rightarrow x \frac{dv}{dx} = \frac{1+v^4}{2v} - v$$

$$\Rightarrow x \frac{dv}{dx} = \frac{1+v^4-2v^2}{2v}$$

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

SEPARATING VARIABLES & INTEGRATING

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

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

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

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

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

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

ANY CONSTANT (e, \sqrt{2}e)

$$\Rightarrow \frac{e^2}{2e^2-e^2} = \ln e + C$$

$$\Rightarrow \frac{e^2}{e^2} = 1 + C$$

$$\Rightarrow C = 0$$

$$\therefore \frac{x^2}{y^2-x^2} = \ln x$$

FINALLY REARRANGING

$$\Rightarrow x^2 = y^2 \ln x - x^2 \ln x$$

$$\Rightarrow x^2 + x^2 \ln x = y^2 \ln x$$

$$\Rightarrow y^2 \ln x = x^2(1 + \ln x)$$

$$\Rightarrow y^2 = \frac{x^2(1 + \ln x)}{\ln x}$$

**Question 16** (\*\*\*)

Solve the differential equation

$$\frac{dy}{dx} = \frac{x-y}{x+y}, \quad y(1) = 1.$$

$$\boxed{\phantom{000}}, \quad \boxed{y^2 + 2xy - x^2 = 2}$$

As this is a standard homogeneous ODE we use the substitution  $y = vx$ , where  $v = v(x)$

$$\Rightarrow y = vx$$

$$\Rightarrow \frac{dy}{dx} = \frac{d}{dx}(vx) = v + x \frac{dv}{dx}$$

Hence we can transform the ODE

$$\Rightarrow v + x \frac{dv}{dx} = \frac{x-vx}{x+vx}$$

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

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

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

$$\Rightarrow \ln|1-2v-v^2| = -2\ln|x| + \ln A$$

$$\Rightarrow \ln|1-2v-v^2| = \ln \left| \frac{A}{x^2} \right|$$

$$\Rightarrow 1-2v-v^2 = \frac{A}{x^2}$$

APPLYING THE TRANSFORMATION WE OBTAIN

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

$$\Rightarrow 1 - \frac{2y}{x} - \frac{y^2}{x^2} = \frac{A}{x^2}$$

$$\Rightarrow x^2 - 2xy - y^2 = A$$

APPLYING THE CONDITION (1,1) YIELDS  $A = -2$

$$\Rightarrow x^2 - 2xy - y^2 = -2$$

$$\Rightarrow y^2 + 2xy - x^2 = 2$$

ALTERNATIVE USING PARTIAL DIFFERENTIATION

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

$$\Rightarrow (x-y)dx = (x+y)dy$$

$$\Rightarrow (x-y)dx + (x+y)dy = 0$$

$$\frac{\partial F}{\partial x} dx + \frac{\partial F}{\partial y} dy = dF$$

CHECK FOR 'EXACTNESS'

- $\frac{\partial F}{\partial x} = x-y \Rightarrow \frac{\partial^2 F}{\partial y \partial x} = -1$
- $\frac{\partial F}{\partial y} = x+y \Rightarrow \frac{\partial^2 F}{\partial x \partial y} = 1$

$\therefore$  NOT EXACT

$\frac{\partial F}{\partial x} = x-y$        $\frac{\partial F}{\partial y} = x+y$

$F(x,y) = \frac{1}{2}x^2 - 2xy + f(y)$        $F(x,y) = -xy - \frac{1}{2}y^2 + g(x)$

COMPARING EXPRESSIONS FOR  $F(x,y)$  ONLY

$$f(y) = -\frac{1}{2}y^2 \quad \& \quad g(x) = \frac{1}{2}x^2$$

FINALLY WE HAVE

$$F(x,y) = \frac{1}{2}x^2 - 2xy - \frac{1}{2}y^2$$

$\&$  SINCE  $dF = 0$

$$F(x,y) = \text{CONSTANT}$$

$$\Rightarrow \frac{1}{2}x^2 - 2xy - \frac{1}{2}y^2 = \text{CONSTANT}$$

$$\Rightarrow y^2 + 2xy - x^2 = \text{CONSTANT}$$

$\&$  USING (1,1) FINDS THE CONSTANT AS 2

$$\therefore y^2 + 2xy - x^2 = 2$$

AS BEFORE

**Question 17** (\*\*\*\*)

It is given that a curve with equation  $f(x, y) = 0$  passes through the point  $(0, 1)$  and satisfies the differential equation

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

By solving the differential equation, show that an equation for the curve is

$$y = \exp\left[\frac{x^2}{2y^2}\right].$$

□, proof

• THIS IS A FIRST ORDER O.D.E WITH A HOMOGENEOUS RHS. WHAT IS SOLVED BY THE STANDARD SUBSTITUTION

$$y = xv(x)$$

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

• TRANSFORMING THE O.D.E. AND SOLVE BY SEPARATING VARIABLES

$\Rightarrow \frac{dy}{dx} = \frac{xy}{x^2 + y^2}$	$\Rightarrow \ln v - \frac{1}{2x^2} = -\ln x + A$
$\Rightarrow v + x \frac{dv}{dx} = \frac{x(xv)}{x^2 + x^2v^2}$	$\Rightarrow \ln v + \ln x = A + \frac{1}{2x^2}$
$\Rightarrow v + x \frac{dv}{dx} = \frac{v}{1+v^2}$	$\Rightarrow \ln(xv) = A + \frac{1}{2x^2}$
$\Rightarrow x \frac{dv}{dx} = \frac{v}{1+v^2} - v$	$\Rightarrow \ln y = A + \frac{1}{2\left(\frac{y}{x}\right)^2}$
$\Rightarrow x \frac{dv}{dx} = \frac{v - (v^3 + v^2)}{1+v^2}$	$\Rightarrow \ln y = A + \frac{x^2}{2y^2}$
$\Rightarrow x \frac{dv}{dx} = \frac{-v^3 - v^2}{1+v^2}$	$\Rightarrow y = e^A \times e^{\frac{x^2}{2y^2}}$
$\Rightarrow x \frac{dv}{dx} = -\frac{v^3}{1+v^2}$	$\Rightarrow y = B e^{\frac{x^2}{2y^2}}$
$\Rightarrow \frac{v^3 + 1}{v^3} dv = -\frac{1}{x} \frac{dx}{x}$	$\Rightarrow y = B e^{\frac{x^2}{2y^2}}$
$\Rightarrow \int \frac{v^3 + 1}{v^3} dv = -\int \frac{1}{x} \frac{dx}{x}$	$\Rightarrow \ln y = \ln B + \frac{x^2}{2y^2}$
	$\Rightarrow y = B e^{\frac{x^2}{2y^2}}$
	$\therefore y = e^{\frac{x^2}{2y^2}}$

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# 1<sup>ST</sup> ORDER BERNOULLI TYPE

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Question 1 (\*\*+)

$$\frac{1}{y} \frac{dy}{dx} = 1 + 2xy^2, \quad y > 0.$$

- a) Show that the substitution  $z = \frac{1}{y^2}$  transforms the above differential equation into the new differential equation

$$\frac{dz}{dx} + 2z = -4x.$$

- b) Hence find the general solution of the original differential equation, giving the answer in the form  $y^2 = f(x)$ .

$$\boxed{\phantom{0000}}, \quad y^2 = \frac{1}{Ae^{-2x} - 2x + 1}$$

a) USING THE SUBSTITUTION GIVEN

$$z = \frac{1}{y^2} \Rightarrow \frac{dz}{dx} = \frac{d}{dx} \left( \frac{1}{y^2} \right)$$

$$= \frac{dz}{dx} = -\frac{2}{y^3} \frac{dy}{dx}$$

$$\Rightarrow \frac{dz}{dx} = -\frac{4}{2} \frac{dy}{dx} \frac{1}{y^3}$$

SUBSTITUTE INTO THE O.D.E.

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

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

$$-\frac{4}{2} \frac{dz}{dx} = y + 2xy^3$$

$$\frac{dz}{dx} = -\frac{2}{y} - 4x$$

$$\frac{dz}{dx} + 2z = -4x$$

As required

4) LOOKING FOR AN INTEGRATING FACTOR

$$i.e. \int 2 dx = e^{2x}$$

$$\Rightarrow \frac{d}{dx} (ze^{2x}) = -4xe^{2x}$$

$$\Rightarrow ze^{2x} = \int -4xe^{2x} dx$$

INTEGRATION BY PARTS ON THE R.H.S.

$$\int -4xe^{2x} dx = -2xe^{2x} - \int -2e^{2x} dx$$

$$= -2xe^{2x} + \int 2e^{2x} dx$$

$$= e^{2x} - 2xe^{2x} + C$$

RETURN TO THE O.D.E.

$$ze^{2x} = e^{2x} - 2xe^{2x} + C$$

$$z = 1 - 2x + Ce^{-2x}$$

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

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

Question 2 (\*\*\*)

a) Use the suitable substitution to solve the differential equation

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

Give the answer in the form  $y = f(x)$ .

b) Verify the answer of part (a) by solving the above differential equation with an alternative method.

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

a) START BY RE-WRITING THE O.D.E

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

$$\Rightarrow \frac{dy}{dx} = \frac{y^2 - xy}{x^2}$$

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

• THIS IS A STANDARD FIRST ORDER HOMOGENEOUS O.D.E AS IT IS OF THE FORM  $y' = f\left(\frac{y}{x}\right)$

$$v = \frac{y}{x} \Rightarrow y = xv$$

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

• HENCE WE MAY TRANSFORM THE O.D.E TO

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

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

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

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

• PARTIAL FRACTIONS BY INSPECTION

$$\Rightarrow \int \frac{1}{v-2} - \frac{1}{v} dv = \int \frac{1}{x} dx$$

$$\Rightarrow \int \frac{1}{v-2} - \frac{1}{v} dv = \int \frac{1}{x} dx$$

$$\Rightarrow \ln|v-2| - \ln|v| = 2 \ln|x| + \ln A$$

$$\Rightarrow \ln\left|\frac{v-2}{v}\right| = \ln(Ax^2)$$

$$\Rightarrow \frac{v-2}{v} = Ax^2$$

$$\Rightarrow \frac{v-2}{v} = Ax^2$$

$$\Rightarrow \frac{v-2x^2}{v} = Ax^2$$

$$\Rightarrow 1 - \frac{2x^2}{v} = Ax^2$$

$$\Rightarrow 1 + Ax^2 = \frac{2x^2}{v}$$

$$\Rightarrow v = \frac{2x^2}{1 + Ax^2}$$

• FINALLY APPLY CONDITIONS  $y\left(\frac{1}{2}\right) = 2$

$$2 = \frac{1}{1 + A \cdot \frac{1}{4}}$$

$$1 + \frac{1}{4}A = \frac{1}{2}$$

$$\frac{1}{4}A = -\frac{1}{2}$$

$$A = -2$$

• HENCE WE OBTAIN

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

b) LOOKING AT THE O.D.E ONCE DIVIDED THROUGH BY  $x^2$

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

• THIS IS A BERNOULLI EQUATION ALSO, AS IT IS OF THE FORM  $\frac{dy}{dx} + y f(x) = y^g g(x)$   $g \neq 1$  WHICH IS SOLVED BY THE SUBSTITUTION  $z = \frac{1}{y^{g-1}}$

• IN THIS EXAMPLE WE HAVE

$$z = \frac{1}{y}$$

$$\frac{dz}{dx} = -\frac{1}{y^2} \frac{dy}{dx}$$

• MULTIPLY THE O.D.E BY  $-\frac{1}{y^2}$  TO OBTAIN

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

$$\Rightarrow \frac{dz}{dx} - \frac{z}{x} = -\frac{1}{x^2}$$

• THIS IS A STANDARD FIRST ORDER WITH INTEGRATING FACTOR

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

• MULTIPLYING BY THE INTEGRATING FACTOR MAKES THE O.D.E EXACT

$$\Rightarrow \frac{1}{x} \frac{dz}{dx} - \frac{z}{x^2} = -\frac{1}{x^3}$$

$$\Rightarrow \frac{d}{dx} \left(\frac{z}{x}\right) = -\frac{1}{x^3}$$

$$\Rightarrow \frac{z}{x} = \int -\frac{1}{x^3} dx$$

$$\Rightarrow \frac{z}{x} = \frac{1}{2x^2} + C$$

$$\Rightarrow z = \frac{1}{2x} + Cx$$

$$\Rightarrow \frac{1}{y} = \frac{1 + Cx^2}{2x}$$

$$\Rightarrow y = \frac{2x}{1 + Cx^2}$$

• APPLYING CONDITION  $y\left(\frac{1}{2}\right) = 2$  GIVES  $C = -2$  AS IN PART (a), YIELDING THE SAME SOLUTION

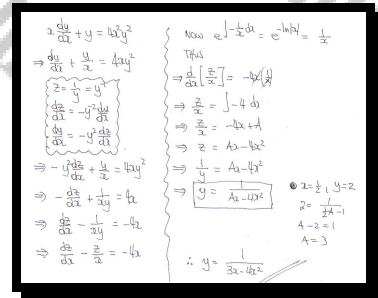
$$y = \frac{2x}{1-2x^2}$$

**Question 3 (\*\*\*)**

Solve the differential equation

$$x \frac{dy}{dx} + y = 4x^2 y^2, \quad y\left(\frac{1}{2}\right) = 2.$$

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



A handwritten solution for Question 3. It starts with the differential equation  $x \frac{dy}{dx} + y = 4x^2 y^2$ . It uses the substitution  $z = \frac{1}{y}$ , leading to  $x \frac{dz}{dx} - z = -4x^2$ . This is a linear differential equation solved using an integrating factor  $e^{-\int \frac{1}{x} dx} = e^{-\ln x} = \frac{1}{x}$ . Multiplying through by  $\frac{1}{x}$  gives  $\frac{dz}{dx} - \frac{z}{x} = -4x$ . The left-hand side is  $\frac{d}{dx} \left( \frac{z}{x} \right)$ , so  $\frac{d}{dx} \left( \frac{z}{x} \right) = -4x$ . Integrating both sides gives  $\frac{z}{x} = -2x^2 + A$ , so  $z = -2x^3 + Ax$ . Substituting back  $y = \frac{1}{z}$  gives  $y = \frac{1}{-2x^3 + Ax}$ . The initial condition  $y(\frac{1}{2}) = 2$  is used to find  $A = 3$ , resulting in the final answer  $y = \frac{1}{3x - 4x^2}$ .

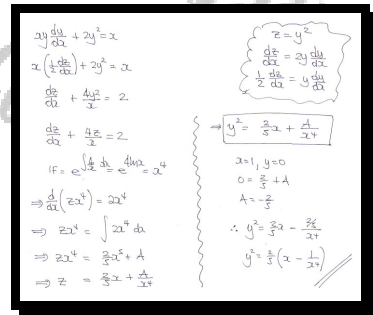
**Question 4 (\*\*\*)**

By using a suitable substitution, solve the differential equation

$$xy \frac{dy}{dx} + 2y^2 = x, \quad y(1) = 0.$$

Give the answer in the form  $y^2 = f(x)$ .

$$y^2 = \frac{2}{5} \left( x - \frac{1}{x^4} \right)$$



A handwritten solution for Question 4. It starts with the differential equation  $xy \frac{dy}{dx} + 2y^2 = x$ . It uses the substitution  $z = y^2$ , leading to  $x \frac{dz}{dx} + z = x$ . This is a linear differential equation solved using an integrating factor  $e^{\int \frac{1}{x} dx} = e^{\ln x} = x$ . Multiplying through by  $x$  gives  $x^2 \frac{dz}{dx} + xz = x^2$ . The left-hand side is  $\frac{d}{dx} (x^2 z)$ , so  $\frac{d}{dx} (x^2 z) = x$ . Integrating both sides gives  $x^2 z = \frac{1}{2} x^2 + A$ , so  $z = \frac{1}{2} + \frac{A}{x^2}$ . Substituting back  $y^2 = z$  gives  $y^2 = \frac{1}{2} + \frac{A}{x^2}$ . The initial condition  $y(1) = 0$  is used to find  $A = -\frac{3}{2}$ , resulting in the final answer  $y^2 = \frac{1}{2} \left( x - \frac{3}{x^4} \right)$ .

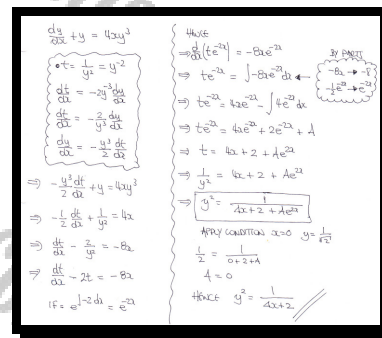
Question 5 (\*\*\*)

Solve the differential equation

$$\frac{dy}{dx} + y = 4xy^3, \quad y(0) = \frac{1}{\sqrt{2}}.$$

Give the answer in the form  $y^2 = f(x)$ .

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





Question 6 (\*\*\*)

$$\frac{dy}{dx} + \frac{2y}{x} = y^4, \quad x > 0, \quad y > 0.$$

Given that  $y(1) = 1$ , show that

$$y^3 = \frac{5}{3x + 2x^6}.$$

proof

The handwritten solution shows the following steps:

- Given:  $\frac{dy}{dx} + \frac{2y}{x} = y^4$
- Substitution:  $u = y^{-3} \Rightarrow \frac{du}{dx} = -3y^{-4} \frac{dy}{dx}$
- Transforming the ODE:  $\frac{du}{dx} + \frac{2u}{x} = -3$
- Integrating factor:  $I.F. = e^{\int \frac{2}{x} dx} = e^{2 \ln x} = x^2$
- Multiplying through:  $x^2 \frac{du}{dx} + 2x u = -3x^2$
- Integrating:  $\int d(x^2 u) = \int -3x^2 dx \Rightarrow x^2 u = -x^3 + C$
- Substituting back:  $x^2 y^{-3} = -x^3 + C \Rightarrow y^3 = \frac{x^2}{C - x^3}$
- Using the initial condition  $y(1) = 1$ :  $1 = \frac{1}{C - 1} \Rightarrow C = 2$
- Final result:  $y^3 = \frac{x^2}{2 - x^3} = \frac{5}{3x + 2x^6}$  (Note: The handwritten work shows a final result of  $y^3 = \frac{5}{3x + 2x^6}$ , which is consistent with the question's requirement).

## Question 7 (\*\*\*)

Solve the differential equation

$$\frac{dy}{dx} + \frac{xy}{1+x^2} = y^3, \quad y(0) = 1.$$

Give the answer in the form  $y^2 = f(x)$ .

$$y^2 = \frac{1}{(1+x^2)(1-2\arctan x)}$$

$\frac{dy}{dx} + \frac{xy}{1+x^2} = y^3$   
 $\rightarrow \frac{1}{y^3} \frac{dy}{dx} + \frac{xy}{y^3(1+x^2)} = y^0$   
 $\rightarrow \frac{dy}{dx} = \frac{2y}{y^3(1+x^2)} = -2$   
 $\rightarrow \frac{dt}{dx} - \frac{2xt}{1+x^2} = -2$   
 $I.F. = e^{-\int \frac{2x}{1+x^2} dx} = e^{-\ln(1+x^2)} = \frac{1}{1+x^2}$   
 $\rightarrow \frac{d}{dx} \left( \frac{t}{1+x^2} \right) = \frac{-2}{1+x^2}$   
 $\rightarrow \frac{t}{1+x^2} = \int \frac{-2}{1+x^2} dx$   
 $\rightarrow \frac{t}{1+x^2} = A - 2\arctan x$   
 $\rightarrow t = A(1+x^2) - 2(1+x^2)\arctan x$   
 $\rightarrow \frac{1}{y^2} = (1+x^2)(A - 2\arctan x)$   
 $\rightarrow y^2 = \frac{1}{(1+x^2)(A - 2\arctan x)}$   
 when  $x=0$   $y=1$   $1 = \frac{1}{1 \times (A-0)}$   
 $A=1$   
 $\therefore y^2 = \frac{1}{(1+x^2)(1-2\arctan x)}$

Question 8 (\*\*\*)

Solve the differential equation

$$\frac{dy}{dx} = y(1 + xy^4), \quad y(0) = 1.$$

$$\frac{1}{y^4} = \frac{1}{4}(1 + 3e^{-4x}) - x$$

Handwritten solution for the differential equation  $\frac{dy}{dx} = y(1 + xy^4)$  with initial condition  $y(0) = 1$ .

The solution starts with the differential equation:  $\frac{dy}{dx} = y(1 + xy^4)$ . It then separates variables to get  $\frac{dy}{y} = (1 + xy^4) dx$ . This is rearranged to  $\frac{dy}{y} - y^3 dx = xy^3 dx$ . The left side is integrated to  $\ln|y| - \frac{1}{4}y^4 = \frac{1}{4}x^2 y^4 + C$ . This is then rearranged to  $\ln|y| - \frac{1}{4}y^4 - \frac{1}{4}x^2 y^4 = C$ . The right side is integrated to  $\frac{1}{4}x^2 y^4 = \frac{1}{4}x^2 + C$ . This is then rearranged to  $\frac{1}{y^4} = \frac{1}{4}(1 + 3e^{-4x}) - x$ .

The handwritten solution also includes a box with the substitution  $u = \frac{1}{y^4}$  and the differential equation  $\frac{du}{dx} = -\frac{4}{y^5} \frac{dy}{dx}$ . It then shows the steps to solve the differential equation for  $u$  using an integrating factor  $e^{\int -4x dx} = e^{-2x^2}$ . The final solution is  $\frac{1}{y^4} = \frac{1}{4}(1 + 3e^{-4x}) - x$ .

**Question 9** (\*\*\*)

A curve  $C$  passes through the point  $(1,1)$  and satisfies the differential equation

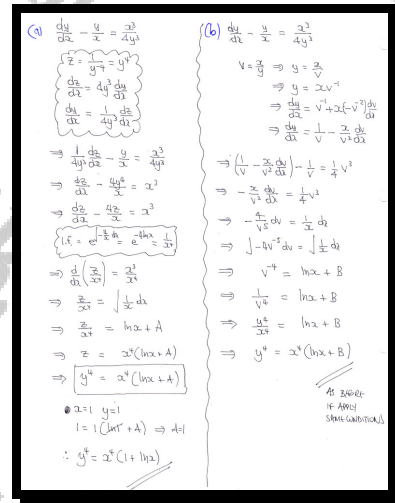
$$\frac{dy}{dx} - \frac{y}{x} = \frac{x^3}{4y^3}, \quad x > 0, \quad y > 0,$$

subject to the condition  $y = 1$  at  $x = 1$ .

- Find an equation of  $C$  by using the substitution  $z = y^4$ .
- Find an equation of  $C$  by using the substitution  $v = \frac{x}{y}$ .

Give the answer in the form  $y^4 = f(x)$ .

$$y^4 = x^4(1 + \ln x)$$



Created by T. Madas

**1<sup>ST</sup> ORDER**

**BY**

**PARTIAL**

**DIFFERENTIATION**

**TECHNIQUES**

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Question 1 (\*\*\*)

$$\frac{dy}{dx} = \frac{12x+7y}{6y-7x}, \quad y(1) = 1.$$

Use a method involving partial differentiation to show that the solution of the above differential equation can be written as

$$(ax+by)(cx+dy) = 10,$$

where  $a, b, c$  and  $d$  are integers to be found.

$$(3x-y)(2x+3y) = k$$

Handwritten solution showing the method of partial differentiation:

- Given  $\frac{dy}{dx} = \frac{12x+7y}{6y-7x}$
- Rearrange to  $(6y-7x)dy = (12x+7y)dx$
- Write as  $(12x+7y)dx + (7x-6y)dy = 0$
- Identify  $\frac{\partial F}{\partial x} = 12x+7y$  and  $\frac{\partial F}{\partial y} = 7x-6y$
- Integrate to find  $F(x,y) = 6x^2 + 7xy + \frac{7}{2}y^2 - 6y^2 + C = 6x^2 + 7xy - 5y^2 + C$
- Use initial condition  $y(1) = 1$  to find  $C = 10$
- Final solution:  $(3x-y)(2x+3y) = 10$

## Question 2 (\*\*\*)

Solve the differential equation

$$\frac{dy}{dx} = \frac{2xy + 6x}{4y^3 - x^2},$$

subject to the boundary condition  $y = 1$  at  $x = 1$ .

$$x^2y + 3x^2 - y^4 = 3$$

$\frac{dy}{dx} = \frac{2xy + 6x}{4y^3 - x^2} \quad (1)$   
 $\Rightarrow (4y^3 - x^2)dy = (2xy + 6x)dx$   
 $\Rightarrow (2xy + 6x)dx - (4y^3 - x^2)dy = 0$   
 $\Rightarrow (2xy + 6x)dx + (x^2 - 4y^3)dy = 0$   
 $\frac{\partial^2 F}{\partial x^2} = 2x \quad \frac{\partial^2 F}{\partial y^2} = 2x \quad \therefore \text{ODE is EXACT}$   
 $\therefore \frac{\partial F}{\partial x} = 2xy + 6x \Rightarrow F(x,y) = xy + 3x^2 + f(y)$   
 $\frac{\partial F}{\partial y} = x^2 - 4y^3 \Rightarrow F(x,y) = xy - y^4 + g(x)$   
 $\therefore F(x,y) = xy + 3x^2 - y^4$   
 Since  $df = 0 \Rightarrow F(x,y) = \text{constant}$   
 $\therefore xy + 3x^2 - y^4 = C$   
 $C(1) \Rightarrow 1 + 3 - 1 = C$   
 $\Rightarrow C = 3$   
 $\therefore xy + 3x^2 - y^4 = 3$

Question 3 (\*\*\*)

Find a general solution of the following differential equation

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

$$xy(x^2 - y^2 - 1) = \text{constant}$$

$\frac{dy}{dx} = \frac{y(y^2 - 3x^2 + 1)}{x(x^2 - 3y^2 - 1)}$   
 $\frac{dy}{dx} = -\frac{\partial M}{\partial x} = -\frac{\partial N}{\partial y}$  where  $\phi(x,y) = 0$   
 • INTEGRATE AGAIN TO CHECK  
 $\frac{\partial}{\partial y} \left( \frac{\partial \phi}{\partial x} \right) = \frac{\partial}{\partial y} (y^3 - 3xy^2 + y) = 3y^2 - 3x^2 + 1$   
 $\frac{\partial}{\partial x} \left( \frac{\partial \phi}{\partial y} \right) = \frac{\partial}{\partial x} (-x^3 + 3xy^2 + x) = -3x^2 + 3y^2 + 1$  so OK  
 •  $\frac{\partial \phi}{\partial x} = y^3 - 3xy^2 + y$        $\frac{\partial \phi}{\partial y} = -x^3 + 3xy^2 + x$   
 $\phi(x,y) = y^3 - 3xy^2 + y + f(y)$        $\phi(x,y) = -x^3 + 3xy^2 + x + f(x)$   
 $y^3 - 3xy^2 + y + f(y) = -x^3 + 3xy^2 + x + f(x)$   
 $f(x) = 2xy^3 - 2xy^2$   
 $\phi(x,y) = xy^3 - xy^2 + y = C$   
 OR  
 $2xy[y^2 - x^2 + 1] = C$



Question 4 (\*\*\*)

Find the solution of the following differential equation

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

subject to the boundary condition  $y=1$  at  $x=1$ .

$$x^3y + y^2 - x = 1$$

$\frac{dy}{dx} = \frac{1-3x^2y}{x^3+2y}$   
 $(x^3+2y)dy = (1-3x^2y)dx$   
 $(1-3x^2y)dx + (-x^3-2y)dy = 0$   
 $\frac{\partial}{\partial x}(1-3x^2y)dx + \frac{\partial}{\partial y}(-x^3-2y)dy = d\phi$   
 $\bullet \frac{\partial}{\partial y}(1-3x^2y) = -3x^2$   
 $\bullet \frac{\partial}{\partial x}(-x^3-2y) = -3x^2$  (EXACT DIFFERENTIAL)  
 $\frac{\partial \phi}{\partial x} = 1-3x^2y$        $\frac{\partial \phi}{\partial y} = -x^3-2y$   
 $\phi(x,y) = x - x^3y + f(y)$        $\phi(x,y) = -x^3y - y^2 + g(x)$   
 $x - x^3y - y^2 = \text{constant}$        $d\phi = 0$   
 Apply equation (1)  $\Rightarrow 1 - 1 = 1 = \text{constant}$   
 $\therefore x - x^3y - y^2 = 1$   
 $x^3y + y^2 - x = 1$

Question 5 (\*\*\*)

Solve the differential equation

$$\frac{dy}{dx} = \frac{4e^{2x} - y(2e^{2x} + 1)}{e^{2x} + x},$$

subject to the boundary condition  $y = 2$  at  $x = 0$ .

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

$\frac{dy}{dx} = \frac{4e^{2x} - y(2e^{2x} + 1)}{e^{2x} + x}$  subject to (1)

$(e^{2x} + x)dy = [4e^{2x} - y(2e^{2x} + 1)]dx$

$0 = [4e^{2x} - y(2e^{2x} + 1)]dx - (e^{2x} + x)dy$

$(4e^{2x} - 2ye^{2x} - y)dx + (-e^{2x} - x)dy = 0$

$\frac{\partial F}{\partial x} = 4e^{2x} - 2ye^{2x} - y$      $\frac{\partial F}{\partial y} = -e^{2x} - x$      $\therefore$  EXACT DIFFERENTIAL

$\bullet \frac{\partial F}{\partial x} = 4e^{2x} - 2ye^{2x} - y \Rightarrow F(x,y) = 2e^{2x} - ye^{2x} - xy + f(y)$

$\bullet \frac{\partial F}{\partial y} = -e^{2x} - x \Rightarrow F(x,y) = -ye^{2x} - xy + g(y)$

$\therefore F(x,y) = 2e^{2x} - ye^{2x} - xy$

since  $\frac{dF}{dx} = 0$   
 $F(x,y) = \text{constant}$   
 $2e^{2x} - ye^{2x} - xy = C$

Apply (1)  $\Rightarrow 2 - 2 - 0 = C$   
 $C = 0$

$\therefore 2e^{2x} - ye^{2x} - xy = 0$   
 $2e^{2x} = ye^{2x} + xy$   
 $2e^{2x} = y(e^{2x} + x)$   
 $y = \frac{2e^{2x}}{e^{2x} + x}$

Question 6 (\*\*\*)

Find a general solution of the following differential equation

$$\frac{dy}{dx} = \frac{\cos x \cos y + \sin^2 x}{\sin x \sin y + \cos^2 y}$$

$$\sin x \cos y - \frac{1}{4}(\sin 2x + \sin 2y) + \frac{1}{2}(x - y) = \text{constant}$$

Handwritten solution for the differential equation:

$$\frac{dy}{dx} = \frac{\cos x \cos y + \sin^2 x}{\sin x \sin y + \cos^2 y}$$

$$\Rightarrow (\sin x \cos y + \cos^2 x) dy = (\cos x \cos y + \sin^2 x) dx$$

$$\Rightarrow \underbrace{(\cos x \cos y + \sin^2 x)}_{M(x,y)} dx - \underbrace{(\sin x \cos y + \cos^2 y)}_{N(x,y)} dy = 0$$

$\bullet \frac{\partial M}{\partial y} = -\cos x \sin y$   
 $\bullet \frac{\partial N}{\partial x} = -\cos x \sin y$

$\therefore \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$  i.e.  $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$

$$\Rightarrow dF = \frac{\partial F}{\partial x} dx + \frac{\partial F}{\partial y} dy = 0$$

$$\Rightarrow dF = (\cos x \cos y + \sin^2 x) dx + (-\sin x \cos y - \cos^2 y) dy = 0$$

$\frac{\partial}{\partial x} [F(x,y)] = \cos x \cos y + \sin^2 x$   
 $\frac{\partial}{\partial x} [F(x,y)] = \cos x \cos y + \frac{1}{2} - \frac{1}{2} \cos 2x$   
 $F(x,y) = \sin x \cos y + \frac{1}{2} x - \frac{1}{2} \sin 2x + f(y)$

$\frac{\partial}{\partial y} [F(x,y)] = -\sin x \sin y - \cos^2 y$   
 $\frac{\partial}{\partial y} [F(x,y)] = -\sin x \sin y - \frac{1}{2} - \frac{1}{2} \cos 2y$   
 $F(x,y) = \sin x \cos y + \frac{1}{2} x - \frac{1}{2} \sin 2x + f(y)$   
 $f'(y) = -\sin x \sin y - \cos^2 y$

Integrating  $f'(y)$  w.r.t  $y$   
 $f(y) = \sin x \cos y - \frac{1}{2} \sin 2y + \frac{1}{2} x - \frac{1}{2} \sin 2x + \text{constant}$

$\therefore \sin x \cos y - \frac{1}{4}(\sin 2x + \sin 2y) + \frac{1}{2}(x - y) = \text{constant}$

## Question 7 (\*\*\*)

Determine the solution of the following differential equation by looking for a suitable integrating factor.

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

$$x^3 - 3y + 3xy(x+y) = 4$$

$\frac{dy}{dx} = \frac{(x+y)^2}{1-2xy-x^2}$ , subject to  $y=1$  at  $x=1$

- As the equation is NOT homogeneous AND there is NO obvious substitution, rewrite the O.D.E TO CHECK FOR EXACTNESS
  - $\Rightarrow (1-2xy-x^2)dy = (x+y)^2 dx$
  - $\Rightarrow \underbrace{(x^2+2xy+y^2)}_{M(x,y)} dx + \underbrace{(1-2xy-x^2)}_{N(x,y)} dy = 0$
- $\frac{\partial M}{\partial y} = 2x+2y$      $\frac{\partial N}{\partial x} = 2x+2y$     THE EQUATION IS EXACT
  - DISCOVER THE INTEGRAL AND INTEGRATE BY INSPECTION
    - $\rightarrow \int x^2 dx - \int 1 dy + \int 2xy dx + \int x^2 dy + \int y^2 dx + \int 2xy dy = 0$
    - $\rightarrow \frac{1}{3}x^3 - y + 3xy + 2y^2 = C$
    - $\Rightarrow x^3 - 3y + 3xy + 3y^2 = C$
  - Apply condition  $x=1, y=1$  to obtain  $C=4$ 
    - $\therefore x^3 - 3y + 3xy + 3y^2 = 4$

**Question 8** (\*\*\*)

Find a general solution of the following differential equation by looking for a suitable integrating factor.

$$\frac{dy}{dx} + \frac{x+y}{x \ln x} = 0.$$

$$x + y \ln x = C$$

$\frac{dy}{dx} + \frac{x+y}{x \ln x} = 0$

- THE ODE IS NOT SEPARABLE, NOT HOMOGENEOUS, NO OBVIOUS SUBSTITUTIONS, SO WE CHECK FOR EXACTNESS, BY REWRITING IN DIFFERENTIAL FORM

$$\rightarrow (x+y) dx + (x \ln x) dy = 0$$

$\frac{\partial M}{\partial y} = 1$        $\frac{\partial N}{\partial x} = \ln x + 1$

As  $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$  THE O.D.E IS NOT EXACT IN ITS PRESENT FORM

- LOOK FOR POSSIBLE INTEGRATING FACTORS TO MAKE IT EXACT
- IF  $\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} = -f(x)$ , THEN  $e^{\int f(x) dx}$  IS AN INTEGRATING FACTOR
- IF  $\frac{\partial M}{\partial x} - \frac{\partial N}{\partial y} = g(y)$ , THEN  $e^{\int g(y) dy}$  IS AN INTEGRATING FACTOR

HERE WE CHECK

$$\frac{\partial M}{\partial x} - \frac{\partial N}{\partial y} = -\ln x$$

$$\frac{\partial M}{\partial x} - \frac{\partial N}{\partial y} = -\ln x = -\frac{1}{x}$$

- THIS WE CAN FIND AN INTEGRATING FACTOR

$$e^{-\int \frac{1}{x} dx} = e^{-\ln x} = \frac{1}{x}$$

- MULTIPLY THE O.D.E BY  $\frac{1}{x}$ , AND INTEGRATE BY INSPECTION

$$\rightarrow (1 + \frac{y}{x}) dx + (\ln x) dy = 0$$

$$\rightarrow 1 dx + (\frac{y}{x} dx + \ln x dy) = 0$$

$$\rightarrow x + y \ln x = C$$


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ALTERNATIVE METHOD: INSPECTION

$$(1 + \frac{y}{x}) dx + (\ln x) dy = 0$$

$$\frac{\partial \phi}{\partial x} dx + \frac{\partial \phi}{\partial y} dy = d\phi$$

$\frac{\partial \phi}{\partial x} = 1 + \frac{y}{x}$        $\frac{\partial \phi}{\partial y} = \ln x$

$\phi(x,y) = x + y \ln x + f(y)$        $f'(y) = g(y) = g(x) + g(y)$

COMPARING  $g(x) = x$        $f'(y) = \ln x$

SO  $d\phi = 0$

$$\phi(x,y) = C$$

$$x + y \ln x = C$$

Question 9 (\*\*\*)

$$\frac{dy}{dx} = \frac{2xy}{3x^2 - y^2}, \quad y(0) = 1.$$

- a) Find an integrating factor for the above differential equation and hence show

$$y^3 = y^2 - x^2.$$

- b) Verify the answer of part (a) by solving the differential equation by a suitable substitution.

proof

a)  $\frac{dy}{dx} = \frac{2xy}{3x^2 - y^2}$  subject to  $y=1$  at  $x=0$

• REWRITE THE O.D.E IN THE STANDARD FORM

$$\rightarrow (3x^2 - y^2) dy = 2xy dx$$

$$\rightarrow 2xy dx + (y^2 - 3x^2) dy = 0$$

• CHECK FOR EXACTNESS

$$\frac{\partial M}{\partial y} = 2x \quad \frac{\partial N}{\partial x} = -6x$$

so the O.D.E is NOT EXACT in its current form

• LOOK FOR POSSIBLE INTEGRATING FACTORS

$\frac{\partial M}{\partial y} = f(x)$ , THEN  $e^{\int f(x) dx}$  IS AN INTEGRATING FACTOR

$\frac{\partial N}{\partial x} = g(y)$ , THEN  $e^{\int g(y) dy}$  IS AN INTEGRATING FACTOR

HERE  $\frac{\partial M}{\partial y} = 2x = \frac{2x+6x}{2xy} = \frac{8x}{2xy} = \frac{4}{y}$

THIS THERE IS AN INTEGRATING FACTOR

$$e^{\int \frac{4}{y} dy} = e^{4 \ln y} = y^4$$

MULTIPLY THE O.D.E BY THE INTEGRATING FACTOR

$$\Rightarrow \frac{2x}{y^3} dx + \left( \frac{y^2}{y^3} - \frac{3x^2}{y^3} \right) dy = 0$$

$\Rightarrow \left[ \frac{2x}{y^3} dx - \frac{3x^2}{y^3} dy \right] + \frac{1}{y^2} dy = 0$

• INTEGRATING (BY INSPECTION)

$$\Rightarrow \frac{x^2}{y^3} - \frac{1}{y} = C$$

$$\Rightarrow x^2 - y^2 = Cy^3$$

• APPLY CONDITION  $(0,1)$  TO OBTAIN  $C = -1$

$$\Rightarrow x^2 - y^2 = -y^3$$

$$\Rightarrow y^3 - x^2 = y^2$$

b)  $\frac{dy}{dx} = \frac{2xy}{3x^2 - y^2}$  subject to  $y=1$  at  $x=0$

• AS THE R.H.S IS HOMOGENEOUS WE MAY USE A SUBSTITUTION

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

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

• O.D.E NOW BECOMES

$$\Rightarrow v + x \frac{dv}{dx} = \frac{2x(vx)}{3x^2 - x^2v^2} = \frac{2xv}{3x^2 - x^2v^2}$$

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

$$\Rightarrow x \frac{dv}{dx} = \frac{2v}{3 - v^2} - v$$

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

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

$\Rightarrow x \frac{dv}{dx} = \frac{v^3 - v}{3 - v^2}$

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

• BY PARTIAL FRACTIONS (LONG DIV)

$$\frac{3 - v^2}{v(v^2 - 1)} = \frac{A}{v} + \frac{B}{v-1} + \frac{C}{v+1}$$

$$= \frac{1}{v-1} + \frac{1}{v+1} - \frac{2}{v}$$

$$\Rightarrow \int \left( \frac{1}{v-1} + \frac{1}{v+1} - \frac{2}{v} \right) dv = \int \frac{1}{x} dx$$

$$\Rightarrow \ln|v-1| + \ln|v+1| - 2\ln|v| = \ln|x| + \ln A$$

$$\Rightarrow \ln \left| \frac{v^2 - 1}{v^2} \right| = \ln|Ax|$$

$$\Rightarrow \frac{v^2 - 1}{v^2} = Ax$$

$$\Rightarrow \frac{v^2}{v^2} - \frac{1}{v^2} = Ax$$

$$\Rightarrow \frac{v^2 - 1}{v^2} = Ax$$

$$\Rightarrow \frac{v^2 - 1}{v^2} = Axy^2$$

$$\Rightarrow y^3 - x^2 = y^2$$

AS BEFORE

**Question 10** (\*\*\*)

Find a general solution of the following differential equation by looking for a suitable integrating factor.

$$\frac{dy}{dx}(x^2 + 2y^2 + 2) - xy = 0.$$

$$x^2 = -2 + 4y^2 \ln y + Cy^2$$

Handwritten solution for Question 10:

1. Rewrite the O.D.E in the form  $M dx + N dy = 0$ :  
 $(x^2 + 2y^2 + 2) dy - xy dx = 0$   
 $\Rightarrow -xy dx + (x^2 + 2y^2 + 2) dy = 0$   
 $M = -xy, N = x^2 + 2y^2 + 2$

2. Check for exactness:  
 $\frac{\partial M}{\partial y} = -x, \frac{\partial N}{\partial x} = 2x$   
 $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$  NOT EXACT

3. Look for integrating factors:  
 IF  $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$ , then  $e^{\int \frac{f(x)}{N} dx}$  is an integrating factor of the O.D.E.  
 IF  $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$ , then  $e^{\int \frac{g(y)}{M} dy}$  is an integrating factor of the O.D.E.  
 Here  $\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} = -x - 2x = -3x$   
 $\frac{-3x}{N} = \frac{-3x}{x^2 + 2y^2 + 2}$  is not a function of  $y$  alone.  
 $\frac{-3x}{M} = \frac{-3x}{-xy} = \frac{3}{y}$  is a function of  $y$  alone.

4. Thus the integrating factor will be:  
 $\int \frac{3}{y} dy = 3 \ln y = \ln y^3$   
 I.F. =  $y^3$

5. Multiply the O.D.E through by I.F.  
 $y^3(-xy dx + (x^2 + 2y^2 + 2) dy) = 0$   
 $\Rightarrow \left[ \frac{-x^2}{2} dx + \left( \frac{x^2 y^3}{3} + \frac{2y^5}{5} + 2y^3 \right) dy \right] = 0$   
 EXACT

6. By direct integration (inspection):  
 $\frac{x^2 y^3}{3} - 2y^3 + \frac{2y^5}{5} = C$   
 $x^2 - 4y^2 \ln y + 2 = Cy^2$

**Question 11** (\*\*\*)

Find a general solution of the following differential equation by looking for a suitable integrating factor.

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

$$x^2 y(1 - y) = C$$

Handwritten solution for Question 11:

1. Rewrite the equation as fractions:  
 $\frac{dy}{dx} = \frac{2y - 2y^2}{2xy - x}$   
 $\Rightarrow (2y - 2y^2) dy = (2xy - x) dx$   
 $\Rightarrow (2y - 2y^2) dy - (2xy - x) dx = 0$   
 $M = -(2xy - x), N = 2y - 2y^2$

2. Check for exactness:  
 $\frac{\partial M}{\partial y} = -2x, \frac{\partial N}{\partial x} = 2y$   
 $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$  NOT EXACT

3. Look for possible integrating factors:  
 IF  $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$ , then  $e^{\int \frac{f(x)}{N} dx}$  is an integrating factor.  
 IF  $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$ , then  $e^{\int \frac{g(y)}{M} dy}$  is an integrating factor.  
 Here  $\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} = -2x - 2y = -2(x + y)$   
 $\frac{-2(x + y)}{N} = \frac{-2(x + y)}{2y - 2y^2} = \frac{-x - y}{y(1 - y)}$  is not a function of  $y$  alone.  
 $\frac{-2(x + y)}{M} = \frac{-2(x + y)}{-(2xy - x)} = \frac{2(x + y)}{x(2y - 1)}$  is not a function of  $x$  alone.

4. Multiply the O.D.E by the integrating factor:  
 I.F. =  $e^{\int \frac{1}{x} dx} = e^{\ln x} = x$   
 $\Rightarrow (2xy - 2xy^2) dx + (x^2 - 2xy) dy = 0$   
 $\Rightarrow [2xy dx + x^2 dy] + [-2xy^2 dx - 2xy dy] = 0$   
 EXACT

5. Integrating by inspection:  
 $x^2 y - x^2 y^2 = C$   
 $x^2 y(1 - y) = C$

Question 12 (\*\*\*)

Find a general solution of the following differential equation by looking for a suitable integrating factor.

$$\frac{dy}{dx} = \frac{6xy}{4y + 9x^2}$$

$$3x^2y^3 + y^4 = C$$

$\frac{dy}{dx} + \frac{6xy}{4y+9x^2} = 0$

- THE ODE IS NOT SEPARABLE, IS NOT HOMOGENEOUS, NO OBVIOUS SUBSTITUTIONS - WRITE THE ODE IN DIFFERENTIAL FORM TO CHECK FOR EXACTNESS

$$\Rightarrow (4y+9x^2)dy + 6xy dx = 0$$

$$\Rightarrow \frac{(6xy)dx}{M(x,y)} + \frac{(4y+9x^2)dy}{N(x,y)} = 0$$

- CHECKING FOR EXACTNESS

$$\frac{\partial M}{\partial y} = 6x \quad \frac{\partial N}{\partial x} = 18x$$

As  $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$  THE ODE IS NOT EXACT IN ITS CURRENT FORM

- LOOK FOR POSSIBLE INTEGRATING FACTORS

$$\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} = \frac{6x - 18x}{4y+9x^2} = \frac{-12x}{4y+9x^2}$$

IS AN INTEGRATING FACTOR

$$\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{M} = \frac{6x - 18x}{6xy} = \frac{-12x}{6xy} = -\frac{2}{y}$$

IS AN INTEGRATING FACTOR

- USE THE FIRST

$$\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} = 6x - 18x = -12x \quad \mu(x,y) = 6xy$$

$$\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} = -12x \quad \mu(x,y) = -\frac{2}{y}$$

- THIS WE CAN FIND AN INTEGRATING FACTOR

$$I.F. = e^{\int -\frac{2}{y} dy} = e^{-2 \ln y} = y^{-2}$$

- MULTIPLY THE O.D.E THROUGH BY  $y^{-2}$  AND INTEGRATE BY INSPECTION

$$\Rightarrow (6xy^3)dx + (4y^3 + 9x^2y)dy = 0$$

$$\Rightarrow \int (6xy^3 dx + 4y^3 dy + 9x^2y dy) = 0$$

$$\Rightarrow 3x^2y^3 + y^4 = C$$

- ALTERNATIVE WITHOUT INSPECTION

$$(6xy^3)dx + (4y^3 + 9x^2y)dy = 0$$

$$\frac{\partial M}{\partial x} \cdot dx + \frac{\partial N}{\partial y} \cdot dy = d\psi$$

$$\frac{\partial M}{\partial x} = 6y^3 \quad \frac{\partial N}{\partial y} = 4y^2 + 9x^2$$

$$\psi(x,y) = 3x^2y^3 + f(y) \quad \psi(x,y) = y^4 + g(x)$$

$f(y) = y^4$   
 $g(x) = \text{CONSTANT}$

$$d\psi = 0$$

$$\psi(x,y) = \text{CONSTANT}$$

$$3x^2y^3 + y^4 = C$$



Question 13 (\*\*\*)

$$(2x - 4y^2) \frac{dy}{dx} + y = 0.$$

By finding a suitable integrating factor for the above differential equation determine its general solution.

$$xy^2 - y^4 = C$$

$(2x - 4y^2) \frac{dy}{dx} + y = 0$

• START BY REWRITING THE O.D.E IN DIFFERENTIAL FORM  
 $(2x - 4y^2) dy + y dx = 0$   
 $y dx + (2x - 4y^2) dy = 0$   
 $M(x,y) \quad N(x,y)$

$\frac{\partial M}{\partial y} = 1$   
 $\frac{\partial N}{\partial x} = 2$   
 As  $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$ , THE O.D.E IS NOT EXACT IN ITS CURRENT FORM

• LOOK FOR POSSIBLE INTEGRATING FACTORS TO MAKE IT EXACT

• IF  $\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} = f(x)$ , THEN  $e^{\int f(x) dx}$  AN INTEGRATING FACTOR

• IF  $\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{M} = g(y)$ , THEN  $e^{\int g(y) dy}$  AN INTEGRATING FACTOR

• AND HERE WE HAVE  
 $\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{M} = \frac{1-2}{y} = -\frac{1}{y} = g(y)$   
 $e^{\int g(y) dy} = e^{\int -\frac{1}{y} dy} = e^{-\ln y} = \frac{1}{y}$

• VERIFY THROUGH BY THE INTEGRATING FACTOR

$y^2 dx + (2xy - 4y^3) dy = 0$   
 $\frac{\partial M}{\partial y} = 2xy$   
 $\frac{\partial N}{\partial x} = 2y$   
 $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$   
 THE O.D.E IS NOW EXACT

$\int y^2 dx = \frac{1}{2} x^2 y^2$   
 $\int (2xy - 4y^3) dy = xy^2 - y^4 + C$   
 $\frac{1}{2} x^2 y^2 + xy^2 - y^4 = C$   
 $xy^2 - y^4 = C$

$(2x - 4y^2) \frac{dy}{dx} + y = 0$

• REARRANGE THE O.D.E AS FOLLOWS  
 $(2x - 4y^2) \frac{dy}{dx} = -y$   
 $\frac{dy}{dx} = \frac{-y}{2x - 4y^2}$   
 $\frac{dy}{dx} = \frac{-y}{2y^2 - 4y^2}$   
 $\frac{dy}{dx} = \frac{-y}{-2y^2}$   
 $\frac{dy}{dx} = \frac{1}{2y}$   
 $\frac{dy}{y} = \frac{1}{2} dx$

• LET  $x = Y$  &  $y = X$   
 $\frac{dY}{dX} + \frac{2Y}{X} = 4X$

• WE CAN NOW FIND AN INTEGRATING FACTOR  
 $I.F. = e^{\int \frac{2}{X} dX} = e^{2 \ln X} = e^{\ln X^2} = X^2$   
 $\frac{d}{dX} [YX^2] = 4X^3$   
 $YX^2 = \int 4X^3 dX$   
 $YX^2 = X^4 + A$   
 $Y^2 = X^2 + \frac{A}{X^2}$   
 $xy^2 - y^4 = C$

Question 14 (\*\*\*)

Find a general solution of the following differential equation by looking for a suitable integrating factor.

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

$$ye^x(y+x) = C$$

$\frac{dy}{dx} + \frac{y^2 + xy + y}{x + 2y} = 0$

The ODE is not separable, not homogeneous, with no obvious substitution - rewrite the ODE in differential form to check for exactness

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

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

$M(x,y) = y^2+xy+y$     $N(x,y) = x+2y$

Check for exactness

$$\frac{\partial M}{\partial y} = 2y+x+1$$

$$\frac{\partial N}{\partial x} = 1$$

$\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$ , so the ODE is not exact in its current form

Look for possible integrating factors

If  $\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} = f(x)$ , then  $e^{\int f(x) dx}$  is an integrating factor

If  $\frac{\partial M}{\partial x} - \frac{\partial N}{\partial y} = g(y)$ , then  $e^{\int g(y) dy}$  is an integrating factor

In this ODE

$$\frac{\partial M}{\partial x} - \frac{\partial N}{\partial y} = 2y+2 = 2(y+1)$$

$N(y) = \int 2(y+1) dy = y^2 + 2y$

$$\frac{\partial M}{\partial x} - \frac{\partial N}{\partial y} = \frac{2y+2}{y^2+2y} = 1 \leftarrow \text{which can be treated as a function of } x$$

Since I.F. =  $e^{\int 1 dx} = e^x$

MULTIPLY THE ODE BY THE INTEGRATING FACTOR  $e^x$

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

EXACT (BY INSPECTION)

$$\Rightarrow e^x(y^2+xy) = C$$

$$\Rightarrow y e^x(y+x) = C$$

ALTERNATIVE WITHOUT INSPECTION

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

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

Thus

- $\frac{\partial \phi}{\partial x} = y^2e^x + xy^2e^x + ye^x$ 
  - $\phi(x,y) = \int (y^2e^x + xy^2e^x + ye^x) dx = y^2e^x + \frac{1}{2}xy^2e^x + ye^x + f(y)$
  - $\frac{\partial \phi}{\partial y} = 2ye^x + xye^x + e^x + f'(y)$
  - $\frac{\partial \phi}{\partial y} = xe^x + 2ye^x + e^x + f'(y)$
  - Compare  $f'(y) = g(y) = 2y+1$
  - $\int f'(y) dy = \int (2y+1) dy = y^2 + y$
  - $\phi(x,y) = y^2e^x + \frac{1}{2}xy^2e^x + ye^x + y^2 + y$
  - So  $\phi(x,y) = \text{const}$

$\therefore ye^x(y+x) = C$

Question 15 (\*\*\*)

Determine the solution of the following differential equation by looking for a suitable integrating factor.

$$x \frac{dy}{dx}(x+y) + y(3x+y) = 0, \quad y(1) = 1.$$

$$2yx^3 + x^2y^2 = 3$$

$x \frac{dy}{dx}(x+y) + y(3x+y) = 0$  SUBJECT TO  $y(1) = 1$

- REWRITE THE ODE AS FOLLOWS  
 $(3xy+y^2)dy + (x^2+xy)dx = 0$   
 $\frac{M}{N}$
- TEST FOR EXACTNESS  
 $\frac{\partial M}{\partial y} = 3x+2y$   
 $\frac{\partial N}{\partial x} = 2x+y$   
 $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$  SO THE ODE IS NOT EXACT AS IT IS
- LOOK FOR POSSIBLE INTEGRATING FACTORS  
 IF  $\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} = f(x)$  THEN  $\int f(x) dx$  IS AN INTEGRATING FACTOR  
 IF  $\frac{\partial M}{\partial x} - \frac{\partial N}{\partial y} = g(y)$  THEN  $\int g(y) dy$  IS AN INTEGRATING FACTOR  
 THIS  $\frac{\partial M}{\partial x} - \frac{\partial N}{\partial y} = 2+y$   
 $N = x^2+xy = x(x+y)$   
 $\frac{\partial M}{\partial x} - \frac{\partial N}{\partial y} = \frac{2+y}{x(x+y)} = \frac{2+y}{x(x+y)} - \frac{1}{x}$
- INTEGRATING FACTOR  
 $\int \frac{1}{x} dx = \ln x = 2$
- MULTIPLY THE ODE BY THE INTEGRATING FACTOR  
 $\rightarrow (3xy+2y^2)dx + (x^2+xy)dy = 0$   
 $\Rightarrow [3xy dx + x^2 dy] + [2y^2 dx + xy dy] = 0$  (INTEGRATING FACTOR IS BOTH ARE CORRECT)  
 $\Rightarrow 2xy + \frac{1}{2}x^2y^2 = C$   
 $\Rightarrow 2xy + x^2y^2 = C$   
 $\Rightarrow 2xy + x^2y^2 = 3$

Question 16 (\*\*\*)

Determine the solution of the following differential equation by looking for a suitable integrating factor.

$$\frac{dy}{dx} + \frac{x}{y} + \frac{y}{x} + \frac{1}{y} = 0, \quad y(1) = 1.$$

$$3x^4 + 4x^3 + 6x^2y^2 = 13$$

$\frac{dy}{dx} + \frac{x}{y} + \frac{y}{x} + \frac{1}{y} = 0$  SUBSTIT TO  $y=1$  AT  $x=1$

- REWRITE THE O.D.E  
 $\Rightarrow \frac{dy}{dx} = -\frac{x^2+y^2+1}{y}$   
 $\Rightarrow y \, dy = -(x^2+y^2+1) \, dx$   
 $\Rightarrow (x^2+y^2+1) \, dx + (xy) \, dy = 0$
- IN THE SAME NOTATION NOW  
 $\frac{\partial M}{\partial y} = 2y$  }  $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$  SO THE O.D.E IS NOT EXACT AS IT IS  
 $\frac{\partial N}{\partial x} = y$
- LOOK FOR POSSIBLE INTEGRATING FACTORS  
 IF  $\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} = f(x)$  THEN  $e^{\int f(x) \, dx}$  IS AN INTEGRATING FACTOR  
 HERE  $\frac{2y - y}{xy} = \frac{1}{x} \therefore e^{\int \frac{1}{x} \, dx} = e^{\ln x} = x$  IS AN INTEGRATING FACTOR
- MULTIPLY THE O.D.E BY  $x$   
 $\Rightarrow (x^3 + xy^2 + x) \, dx + (x^2y) \, dy = 0$   
 $\Rightarrow x^3 \, dx + x^2 \, dx + (xy^2 + x^2y) \, dy = 0$
- INTEGRATING  
 $\Rightarrow \frac{1}{4}x^4 + \frac{1}{2}x^3 + \frac{1}{2}xy^2 = C$   
 $\Rightarrow 3x^4 + 4x^3 + 6x^2y^2 = C$   
 $\Rightarrow 3x^4 + 4x^3 + 6x^2y^2 = 13$  USING (1)  $\rightarrow C=13$

Question 17 (\*\*\*)

Determine the solution of the following differential equation.

$$\frac{dy}{dx} = \frac{x^2}{y} + \frac{2y}{x}, \quad y(1) = 2.$$

$$y^2 = 6x^4 - 2x^3$$

$\frac{dy}{dx} = \frac{x^2}{y} + \frac{2y}{x}$  SUBJECT TO  $y(1) = 2$

- REWRITE THE O.D.E AS FOLLOWS

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

$$\rightarrow 2y \, dy = (x^2 + 2y^2) \, dx$$

$$\Rightarrow \int (x^2 + 2y^2) \, dx + \int (-2y) \, dy$$

- NOW  $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} = -2y = -2y$
- AS  $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$  THE O.D.E IS NOT EXACT
- LOOK FOR POSSIBLE INTEGRATING FACTERS
- $\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} = \frac{-2y - (-2y)}{-2y} = \frac{0}{-2y} = 0 \leftarrow \text{A FUNCTION OF } x \text{ ONLY?}$

$\therefore$  INTEGRATING FACTOR

$$\int 0 \, dx = e^0 = 1$$

- UNTIL THE O.D.E BY THE INTEGRATING FACTOR

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

$$\Rightarrow \frac{1}{2} dx + \left[ \frac{2x^2}{2} dx - \frac{1}{2} dy \right] = 0$$

INTEGRATING

$$\Rightarrow -\frac{1}{2} - \frac{y^2}{2x^2} = A$$

- APPLY CONDITION  $y(1) = 2 \Rightarrow -\frac{1}{2} - \frac{4}{2} = A$   
 $A = -3$

$\frac{dy}{dx} = \frac{x^2}{y} + \frac{2y}{x}$  SUBJECT TO  $y(1) = 2$

$$\Rightarrow -\frac{1}{2} - \frac{4}{2x^2} = -3$$

$$\Rightarrow \frac{1}{2} + \frac{4}{2x^2} = 3$$

$$\Rightarrow \frac{4}{2x^2} = 3 - \frac{1}{2}$$

$$\Rightarrow y^2 = 6x^4 - 2x^3$$

ALTERNATIVE BY SUBSTITUTION

$\frac{dy}{dx} = \frac{x^2}{y} + \frac{2y}{x}$  let  $v = \frac{y}{x^2}$   
 $y = x^2 v$   
 $\frac{dy}{dx} = 2xv + x^2 \frac{dv}{dx}$

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

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

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

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

INTEGRATING

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

$$v^2 = C - \frac{2}{x}$$

$$\frac{y^2}{x^4} = C - \frac{2}{x}$$

$$y^2 = Cx^4 - 2x^3$$

APPLY CONDITION  $(1, 2)$

$$4 = C - 2$$

$$C = 6$$

$$y^2 = 6x^4 - 2x^3$$

As above

Question 18 (\*\*\*\*)

Determine a general solution of the following differential equation by looking for a suitable integrating factor.

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

$$x^2 e^y + \frac{x^2}{y} + \frac{x}{y^3} = C$$

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

• FIRST RE-WRITE THE ODE IN THE QUOTE NOTATION

$$\Rightarrow (2x + 2xy^2 - x^2 y^4 e^y) dy = (2xy^4 e^y + 2xy^3 + y) dx$$

$$\Rightarrow (2xy^4 e^y + 2xy^3 + y) dx + (2xy^4 e^y - 2x - x^2 y^2) dy = 0$$

• CHECK FOR EXACTNESS

$$\frac{\partial M}{\partial y} = 8xy^3 e^y + 2xy^2 + 6xy^2 + 1$$

$$\frac{\partial N}{\partial x} = 2xy^4 e^y - 2 - 2xy^2$$

• AS  $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$  THE ODE IS NOT EXACT IN ITS CURRENT FORM

• LOOK FOR POSSIBLE INTEGRATING FACTORS

IF  $\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} = f(x)$ , THEN  $e^{\int f(x) dx}$  IS AN INTEGRATING FACTOR

IF  $\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{M} = f(y)$ , THEN  $e^{\int f(y) dy}$  IS AN INTEGRATING FACTOR

HERE  $\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{M} = \frac{8xy^3 e^y + 2xy^2 + 4 - 4xy^2 - 2xy^4 e^y - 1}{y(2xy^4 e^y + 2xy^3 + 1)}$

LOOKING AT  $M$ :  $2xy^4 e^y + 2xy^3 + y = y(2xy^3 e^y + 2xy^2 + 1)$

$$\therefore \frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{M} = \frac{4(2xy^3 e^y + 1)}{y(2xy^3 e^y + 1)} = \frac{4}{y}$$

$\therefore$  INTEGRATING FACTOR IS  $e^{\int \frac{4}{y} dy} = e^{4 \ln y} = \frac{1}{y^4}$

$\Rightarrow -\frac{1}{x} - \frac{4y^2}{2xy^2} = -3$

$$\Rightarrow \frac{1}{x} + \frac{2y^2}{2xy^2} = 3$$

$$\Rightarrow \frac{1}{2xy^2} = 3 - \frac{1}{x}$$

$$\Rightarrow y^2 = 6x^2 - 2x^3$$

ALTERNATIVE BY SUBSTITUTION

$\frac{dy}{dx} = \frac{2x^2 + 2x}{y} ; y(1) = 2$       LET  $v = \frac{y}{2x}$

$$2xy + 2 \frac{dy}{dx} = \frac{1}{x} + \frac{2(2x)}{x}$$

$$2xy + 2 \frac{dy}{dx} = \frac{1}{x} + 2x/x$$

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

INTEGRATING

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

$$v^2 = C - \frac{2}{x}$$

$$y^2 = Cx^2 - 2x^3$$

APPLY CONDITION (1,2)

$$4 = C - 2$$

$$C = 6$$

$$y^2 = 6x^2 - 2x^3$$

AS BEFORE

Created by T. Madas

**1<sup>ST</sup> ORDER  
BY  
VARIOUS  
TECHNIQUES**

Created by T. Madas

**Question 1 (\*\*)**

By using a suitable substitution find a general solution of the differential equation

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

giving the answer in the form  $y = f(x)$ .

$$y = Ae^x - x - 1$$

Handwritten solution for Question 1:

$$\begin{aligned} \frac{dy}{dx} &= x + y \\ \text{Let } y &= u + 1 \\ \frac{dy}{dx} &= \frac{du}{dx} + 1 \\ \text{Then } \frac{du}{dx} + 1 &= x + u + 1 \\ \frac{du}{dx} &= x + u \\ \Rightarrow \frac{du}{x+u} &= 1 dx \\ \int \frac{du}{x+u} &= \int 1 dx \\ \ln|x+u| &= x + C \\ u + 1 &= e^{x+C} \\ u + 1 &= Ae^x \quad (A = e^C) \\ x + y + 1 &= Ae^x \\ y &= Ae^x - x - 1 \end{aligned}$$

**Question 2 (\*\*)**

$$\frac{dy}{dx} = x + 2y, \text{ with } y = -\frac{1}{4} \text{ at } x = 0.$$

By using a suitable substitution, show that the solution of the differential equation is

$$y = -\frac{1}{4}(2x + 1).$$

proof

Handwritten solution for Question 2:

$$\begin{aligned} \frac{dy}{dx} &= x + 2y \\ \Rightarrow \frac{1}{2} \left( \frac{dy}{dx} - 1 \right) &= y \\ \Rightarrow \frac{dy}{dx} - 1 &= 2y \\ \Rightarrow \frac{dy}{dx} &= 2y + 1 \\ \Rightarrow \int \frac{1}{2y+1} dy &= \int 1 dx \\ \Rightarrow \frac{1}{2} \ln|2y+1| &= x + C \\ \Rightarrow \ln|2y+1| &= 2x + C \\ \Rightarrow 2y+1 &= Ae^{2x} \\ \Rightarrow y &= \frac{1}{2}(-1 + Ae^{2x}) \\ \Rightarrow 2y &= -1 + Ae^{2x} \\ \Rightarrow 2y &= -1 + Ae^{2x} \\ \Rightarrow y &= -\frac{1}{4}(2x + 1) \end{aligned}$$

At  $x=0$ ,  $y = -\frac{1}{4}$

Handwritten solution for Question 2:

$$\begin{aligned} \frac{dy}{dx} - 2y &= x \\ \text{IF } e^{-2x} \cdot \frac{dy}{dx} - 2y e^{-2x} &= x e^{-2x} \\ \Rightarrow \frac{d}{dx} (y e^{-2x}) &= x e^{-2x} \\ \Rightarrow y e^{-2x} &= \int x e^{-2x} dx \\ \Rightarrow y e^{-2x} &= -\frac{1}{2} x e^{-2x} - \frac{1}{4} e^{-2x} + A \\ \Rightarrow y &= -\frac{1}{2} x - \frac{1}{4} + A e^{2x} \\ \text{At } x=0, y &= -\frac{1}{4} \\ -\frac{1}{4} &= -\frac{1}{4} + A \\ \Rightarrow A &= 0 \\ \Rightarrow y &= -\frac{1}{2} x - \frac{1}{4} \\ \Rightarrow y &= -\frac{1}{4}(2x + 1) \end{aligned}$$

At  $x=0$ ,  $y = -\frac{1}{4}$



Question 3 (\*\*)

Use the substitution  $t = \sqrt{y}$  to solve the following differential equation.

$$\frac{dy}{dx} = y + \sqrt{y}, \quad y > 0, \quad y(0) = 4.$$

Given the answer in the form  $y = f(x)$ .

,  $y = 9e^x - 6e^{\frac{1}{2}x} + 1$

Using the substitution  $t = \sqrt{y}$  to solve the O.D.E.

$\Rightarrow \frac{dy}{dx} = y + \sqrt{y}$

$\Rightarrow 2t \frac{dt}{dx} = t^2 + t$

$\Rightarrow 2 \frac{dt}{dx} = t + 1 \quad (t \neq 0)$

$\Rightarrow \frac{2}{t+1} dt = 1 dx$

Integrating both sides

$\Rightarrow 2 \ln|t+1| = x + C$

$\Rightarrow \ln|t+1| = \frac{x}{2} + D$

$\Rightarrow |t+1| = Ae^{\frac{x}{2}}$

$\Rightarrow t+1 = Ae^{\frac{x}{2}}$

$\Rightarrow \sqrt{y} + 1 = Ae^{\frac{x}{2}}$

Apply condition  $x=0$  gives  $A=3$

$\Rightarrow \sqrt{y} + 1 = 3e^{\frac{x}{2}}$

$\Rightarrow \sqrt{y} = 3e^{\frac{x}{2}} - 1$

$\Rightarrow y = (3e^{\frac{x}{2}} - 1)^2$

$\Rightarrow y = 9e^x - 6e^{\frac{x}{2}} + 1$

**Question 4 (\*\*\*)**

Solve the differential equation

$$\frac{dy}{dx} = (9x + 4y + 1)^2, \quad y(0) = -\frac{1}{4}.$$

Give the answer in the form  $y = f(x)$ .

$$y = -\frac{1}{4} - \frac{9}{4}x + \frac{3}{8} \tan 6x$$

$$\frac{dy}{dx} = (9x + 4y + 1)^2, \quad y(0) = -\frac{1}{4}$$

Let  $u = 9x + 4y + 1$   
 $\frac{du}{dx} = 9 + 4\frac{du}{dy}$   
 $\Rightarrow 4\frac{du}{dy} = \frac{du}{dx} - 9$   
 $\Rightarrow \frac{du}{dx} = 4u^2 + 9$   
 $\Rightarrow \frac{1}{4u^2+9} du = 1 dx$   
 $\Rightarrow \frac{1}{4u^2+9} du = \frac{1}{9} dx$   
 $\Rightarrow \int \frac{1}{u^2 + (\frac{3}{2})^2} du = \int \frac{1}{9} dx$   
 $\Rightarrow \frac{1}{\frac{3}{2}} \arctan\left(\frac{2u}{3}\right) = \frac{1}{9}x + A$   
 $\Rightarrow \frac{2}{3} \arctan\left(\frac{2u}{3}\right) = \frac{1}{9}x + A$   
 $\Rightarrow \frac{2}{3} \arctan\left(\frac{2(9x + 4y + 1)}{3}\right) = \frac{1}{9}x + A$   
 $\Rightarrow \frac{2}{3} \arctan\left[\frac{2}{3}(9x + 4y + 1)\right] = \frac{1}{9}x + A$

$\Rightarrow \arctan\left(\frac{2}{3}(9x + 4y + 1)\right) = \frac{1}{18}x + \frac{A}{2}$   
 $\Rightarrow \frac{2}{3}(9x + 4y + 1) = \tan\left(\frac{1}{18}x + \frac{A}{2}\right)$   
 $\Rightarrow \frac{2}{3}(9x + 4y + 1) = \frac{3 \tan\left(\frac{1}{18}x + \frac{A}{2}\right)}{1 - \tan^2\left(\frac{1}{18}x + \frac{A}{2}\right)}$   
 $\Rightarrow 6x + 8y + 2 = \frac{3 \tan\left(\frac{1}{18}x + \frac{A}{2}\right)}{1 - \tan^2\left(\frac{1}{18}x + \frac{A}{2}\right)}$   
 $\Rightarrow 8y = \frac{3 \tan\left(\frac{1}{18}x + \frac{A}{2}\right)}{1 - \tan^2\left(\frac{1}{18}x + \frac{A}{2}\right)} - 6x - 2$   
 $\Rightarrow y = \frac{3}{8} \tan\left(\frac{1}{18}x + \frac{A}{2}\right) - \frac{3}{4}x - \frac{1}{4}$

**Question 5 (\*\*\*)**

Use a suitable substitution to solve the differential equation

$$\frac{dy}{dx} = \frac{x + y}{4 - 3(x + y)}, \quad y(0) = 1.$$

$$2 \ln|x + y - 2| = 3 - x - 3y$$

$$\frac{dy}{dx} = \frac{x + y}{4 - 3(x + y)}$$

Let  $u = x + y$   
 $\frac{du}{dx} = 1 + \frac{du}{dy}$   
 $\Rightarrow \frac{du}{dy} = \frac{du}{dx} - 1$   
 $\Rightarrow \frac{du}{dx} - 1 = \frac{u}{4 - 3u}$   
 $\Rightarrow \frac{du}{dx} = \frac{u}{4 - 3u} + 1$   
 $\Rightarrow \frac{du}{dx} = \frac{u + 4 - 3u}{4 - 3u} = \frac{4 - 2u}{4 - 3u}$   
 $\Rightarrow \frac{du}{dx} = \frac{4 - 2u}{4 - 3u}$

$\Rightarrow \int \frac{4 - 2u}{4 - 3u} du = \int 1 dx$   
 $\Rightarrow \int \frac{4 - 2u}{4 - 3u} du = \int 2 dx$   
 $\Rightarrow \int \frac{3(4 - 2u) - 8}{4 - 3u} du = \int 2 dx$   
 $\Rightarrow \int \frac{12 - 6u - 8}{4 - 3u} du = \int 2 dx$   
 $\Rightarrow \int \frac{4 - 6u}{4 - 3u} du = \int 2 dx$   
 $\Rightarrow \int \frac{4 - 6u}{4 - 3u} du = 2x + C$   
 $\Rightarrow \int \frac{4 - 6u}{4 - 3u} du = 2x + C$   
 $\Rightarrow \int \frac{4 - 6u}{4 - 3u} du = 2x + C$   
 $\Rightarrow \int \frac{4 - 6u}{4 - 3u} du = 2x + C$   
 $\Rightarrow 2 \ln|x + y - 2| = 3 - x - 3y$

**Question 6 (\*\*\*)**

Use the substitution  $y = e^z$  to solve the differential equation

$$x \frac{dy}{dx} + y \ln y = 2xy, \quad y(1) = e^2.$$

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

Handwritten solution for Question 6:

$x \frac{dy}{dx} + y \ln y = 2xy$   
 $y = e^z$   
 $\frac{dy}{dx} = e^z \frac{dz}{dx}$   
 $\Rightarrow x \left( e^z \frac{dz}{dx} \right) + e^z \ln(e^z) = 2x e^z$   
 $\Rightarrow x \frac{dz}{dx} + z = 2x$   
 BY INTRODUCING PARAMETER OF INTEGRATION, LHS IS EXACT  
 $\Rightarrow \frac{d}{dx} (xz) = 2x$   
 $\Rightarrow xz = \int 2x \, dx$   
 $\Rightarrow xz = x^2 + A$   
 $\Rightarrow z = x + \frac{A}{x}$   
 $(1, e^2) \Rightarrow 2 = 1 + \frac{A}{1}$   
 $\Rightarrow \frac{A}{1} = 1$   
 $\Rightarrow z = x + \frac{1}{x}$   
 $\Rightarrow y = e^{x + \frac{1}{x}}$

**Question 7 (\*\*\*)**

Use the substitution  $z = \sin y$  to solve the differential equation

$$x \frac{dy}{dx} \cos y - \sin y = x^2 \ln x, \quad y(1) = 0$$

subject to the condition  $y = 0$  at  $x = 1$ .

$$\sin y = x^2 \ln x - x^2 + x$$

Handwritten solution for Question 7:

$x \frac{dy}{dx} \cos y - \sin y = x^2 \ln x$   
 $z = \sin y$   
 $\frac{dz}{dx} = \cos y \frac{dy}{dx}$   
 $\frac{dz}{dx} = \frac{1}{\cos y} \frac{dz}{dy}$   
 $\frac{z}{x} \frac{dz}{dx} - z = x^2 \ln x$   
 $x \frac{dz}{dx} - z = x^2 \ln x$   
 $\frac{dz}{dx} - \frac{z}{x} = x \ln x$   
 I.F. =  $e^{-\int \frac{1}{x} dx} = e^{-\ln x} = \frac{1}{x}$   
 $\therefore \frac{d}{dx} \left( \frac{z}{x} \right) = \ln x$   
 $\Rightarrow \frac{z}{x} = \int \ln x \, dx$   
 $\Rightarrow \frac{z}{x} = x \ln x - x + C$   
 $\Rightarrow z = x^2 \ln x - x^2 + Cx$   
 Using (1,0)  
 $0 = 0 - 1 + C$   
 $C = 1$   
 $\therefore \sin y = x^2 \ln x - x^2 + x$

## Question 8 (\*\*\*)

Use a suitable substitution to find the solution of the following differential equation.

$$(3x - y - 1) \frac{dy}{dx} = 3x - y + 3, \quad y(2) = 2.$$

$$x - y + 2 \ln|3x - y + 3| = 0$$

$(3x - y - 1) \frac{dy}{dx} = 3x - y + 3$  ; separable  $x=2, y=2$   
 • ans - substitution  
 $v = 3x - y$   
 $\frac{dv}{dx} = 3 - \frac{dy}{dx}$   
 $\frac{dy}{dx} = 3 - \frac{dv}{dx}$   
 • func  
 $\Rightarrow (v-1) \left[ 3 - \frac{dv}{dx} \right] = v+3$   
 $\Rightarrow 3v-3 - (v-1) \frac{dv}{dx} = v+3$   
 $\Rightarrow 2v-6 = (v-1) \frac{dv}{dx}$   
 $\Rightarrow 2(v-3) = (v-1) \frac{dv}{dx}$   
 $\Rightarrow 2 \frac{dv}{dx} = \frac{v-1}{v-3} dv$   
 $\Rightarrow 2 \frac{dv}{dx} = \frac{(v-3)+2}{v-3} dv$   
 $\Rightarrow 2 \frac{dv}{dx} = 1 + \frac{2}{v-3} dv$   
 $\Rightarrow \int 2 \frac{dv}{dx} = \int \left( 1 + \frac{2}{v-3} \right) dv$   
 $\Rightarrow 2v = v + 2 \ln|v-3| + C$   
 $\Rightarrow 2v - v = 3x - y + 2 \ln|3x - y - 3| + C$   
 $\Rightarrow x - y + 2 \ln|3x - y - 3| = C$   
 • Apply condition (2)  
 $2 - 2 + 2 \ln 1 = C$   
 $C = 0$   
 $\Rightarrow x - y + 2 \ln|3x - y - 3| = 0$

**Question 9** (\*\*\*)

Use a suitable substitution to solve the following differential equation.

$$\frac{dy}{dx} + \sqrt{y+1} = y+1, \quad y > -1, \quad y(0) = 3.$$

Given the answer in the form  $y = f(x)$ .

,  $y = e^x \pm 2e^{\frac{1}{2}x}$

**USE THE SUBSTITUTION  $v = \sqrt{y+1}$**

$$\Rightarrow \frac{dy}{dx} + \sqrt{y+1} = y+1$$

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

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

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

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

**INTEGRATE BOTH SIDES**

$$\Rightarrow 2 \ln|v-1| = x + C$$

$$\Rightarrow \ln|v-1| = \frac{1}{2}x + D$$

$$\Rightarrow |v-1| = e^{\frac{1}{2}x + D}$$

$$\Rightarrow |v-1| = Ae^{\frac{1}{2}x}$$

$$\Rightarrow |\sqrt{y+1}-1| = Ae^{\frac{1}{2}x} \quad (\text{REMOVE SUBSTITUTION})$$

**APPLY CONDITION**

$$y(0) = 3 \Rightarrow |2-1| = A$$

$$\Rightarrow A = 1$$

$$\Rightarrow |\sqrt{y+1}-1| = e^{\frac{1}{2}x}$$

**GETTING THE ANSWER AND TRY GP**

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

$$\sqrt{y+1} - 1 = e^{\frac{1}{2}x} \quad \text{or} \quad \sqrt{y+1} - 1 = -e^{\frac{1}{2}x}$$

$$\sqrt{y+1} = e^{\frac{1}{2}x} + 1 \quad \text{or} \quad \sqrt{y+1} = 1 - e^{\frac{1}{2}x}$$

$$y+1 = e^x + 2e^{\frac{1}{2}x} + 1 \quad \text{or} \quad y+1 = 1 - 2e^{\frac{1}{2}x} + e^x$$

$$y = e^x + 2e^{\frac{1}{2}x} \quad \text{or} \quad y = e^x - 2e^{\frac{1}{2}x}$$

$\therefore y = e^x \pm 2e^{\frac{1}{2}x}$

Question 10 (\*\*\*)

a) By using the substitution  $z = x^2 + y^2$ , solve the following differential equation

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

subject to the condition  $y = 1$  at  $x = 1$ .

b) Verify the answer to part (a) by using the substitution  $z = y^2$  to solve the same differential equation and subject to the same condition.

$$\boxed{\phantom{000}}, \quad y^2 = x - x^2 + \frac{1}{x}$$

a) USING THE SUBSTITUTION GIVEN

$$\Rightarrow z = x^2 + y^2$$

$$\Rightarrow \frac{dz}{dx} = 2x + 2y \frac{dy}{dx}$$

$$\Rightarrow 2y \frac{dy}{dx} = \frac{dz}{dx} - 2x$$

$$\Rightarrow 2xy \frac{dy}{dx} = x \left( \frac{dz}{dx} - 2x \right)$$

SUBSTITUTE INTO THE O.D.E

$$\Rightarrow 2xy \frac{dy}{dx} + y^2 = 2x - 3x^2 \quad [x=1, y=1]$$

$$\Rightarrow \left[ x \left( \frac{dz}{dx} - 2x \right) + y^2 \right] = 2x - 3x^2 \quad [x=1, z=2]$$

$$\Rightarrow x \frac{dz}{dx} - 2x^2 + (z - x^2) = 2x - 3x^2$$

$$\Rightarrow x \frac{dz}{dx} - 2x^2 + z - x^2 = 2x - 3x^2$$

$$\Rightarrow x \frac{dz}{dx} + z = 2$$

INTEGRATING FACTOR NEXT (IN PART THE ODE WAS EXACT)

$$e^{\int \frac{1}{x} dx} = e^{\ln x} = x$$

THIS WE FINALLY HAVE

$$\Rightarrow \frac{d}{dx}(zx) = 2x$$

$$\Rightarrow [zx]_{(1,1)}^{(x,z)} = [x^2]_1^x$$

b) REVERSE THE O.D.E AS

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

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

$$\Rightarrow \frac{dy}{dx} + \frac{y}{x} = (1 - \frac{3}{2}x) \frac{1}{y}$$

THIS IS A BERNOULLI TYPE, SO WE USE THE SUBSTITUTION

$$z = \frac{1}{y^2} \quad \text{then} \quad z = \frac{1}{y^2}$$

- $z = y^{-2}$
- $\frac{dz}{dx} = -2y \frac{dy}{dx}$
- $\frac{dy}{dx} = -\frac{1}{2y} \frac{dz}{dx}$

REVERSE TO THE O.D.E

$$\Rightarrow \frac{dy}{dx} + \frac{y}{x} = (1 - \frac{3}{2}x) \frac{1}{y}$$

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

$$\Rightarrow \frac{dz}{dx} + \frac{z}{x} = 2(1 - \frac{3}{2}x)$$

$$\Rightarrow \frac{dz}{dx} + \frac{z}{x} = 2 - 3x$$

MULTIPLY THROUGH BY  $x$  - OR INTEGRATING FACTOR

$$\Rightarrow x \frac{dz}{dx} + z = 2x - 3x^2 \quad [x=1, y=1, z=2]$$

$$\Rightarrow \frac{d}{dx}(xz) = 2x - 3x^2$$

$$\Rightarrow [xz]_{(1,2)}^{(x,z)} = \int_1^x (2 - 3t^2) dt$$

$$\Rightarrow xz - 1 = [2t - t^3]_1^x$$

$$\Rightarrow xz - 1 = (2x^2 - x^3) - (2 - 1)$$

$$\Rightarrow xz = 2x^2 - x^3 + 1 - 2$$

$$\Rightarrow z = x + \frac{1}{x} - x^2$$

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

AS BEFORE

## Question 11 (\*\*\*)

A curve with equation  $y = f(x)$  passes through the point with coordinates  $(0,1)$  and satisfies the differential equation

$$y^2 \frac{dy}{dx} + y^3 = 4e^x.$$

By finding a suitable integrating factor, solve the differential equation to show that

$$y^3 = 3e^x - 2e^{-3x}.$$

,  proof

By recognising the differentiation of  $y^3$  in the first term

$$\rightarrow y^2 \frac{dy}{dx} + y^3 = 4e^x$$

$$\rightarrow \frac{1}{3} \frac{d}{dx}(y^3) + y^3 = 4e^x$$

$$\rightarrow \frac{d}{dx}(y^3) + 3y^2 = 12e^x$$

$$\rightarrow \frac{dY}{dx} + 3Y = 12e^x \quad [Y = y^3]$$

Integrating factor

$$e^{\int 3 dx} = e^{3x}$$

Use it now

$$\frac{d}{dx}(Y e^{3x}) = (12e^x) e^{3x}$$

$$Y e^{3x} = \int 12e^{4x} dx$$

$$Y e^{3x} = 3e^{4x} + A$$

$$Y^3 = 3e^x + A e^{-3x}$$

Use constant (or) gives

$$3 = 3e^0 + A e^{-3 \cdot 0}$$

$$3 = 3 + A$$

$$A = -2$$

$$\therefore y^3 = 3e^x - 2e^{-3x}$$

## Question 12 (\*\*\*)

A curve with equation  $y = f(x)$  passes through the origin and satisfies the differential equation

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

By finding a suitable integrating factor, or otherwise, show that

$$y^2 = \frac{x^3 + 3x}{3\sqrt{x^2 + 1}}.$$

,  proof

$$\begin{aligned} 2y(1+x^2)\frac{dy}{dx} + xy^2 &= (1+x^2)^{\frac{3}{2}} \\ \Rightarrow 2y\frac{dy}{dx} + \frac{xy^2}{1+x^2} &= (1+x^2)^{\frac{1}{2}} \\ \Rightarrow \frac{d}{dx}(y^2) + \frac{xy^2}{1+x^2} &= (1+x^2)^{\frac{1}{2}} \\ \text{I.F.} = e^{\int \frac{xy^2}{1+x^2} dx} &= e^{\frac{1}{2}x(1+x^2)} = (1+x^2)^{\frac{1}{2}} \\ \Rightarrow \frac{d}{dx}(y^2(1+x^2)^{\frac{1}{2}}) &= (1+x^2)^{\frac{1}{2}} \\ \Rightarrow y^2(1+x^2)^{\frac{1}{2}} &= \int (1+x^2)^{\frac{1}{2}} dx \\ \Rightarrow y^2(1+x^2)^{\frac{1}{2}} &= x + \frac{1}{2}x^2 + C \\ \Rightarrow y^2 &= \frac{x + \frac{1}{2}x^2 + C}{(1+x^2)^{\frac{1}{2}}} \\ \Rightarrow y^2 &= \frac{2x + x^2 + A}{2(1+x^2)^{\frac{1}{2}}} \\ \text{Now } (0,0) &\Rightarrow A=0 \\ \Rightarrow y^2 &= \frac{x^2 + 2x}{2\sqrt{x^2 + 1}} \end{aligned}$$



Question 13 (\*\*\*\*)

Solve the differential equation

$$\frac{dy}{dx} = \frac{x+y-3}{x+y-5},$$

subject to the condition  $y = \frac{5}{2}$  at  $x = \frac{5}{2}$ .

$$x+y-4 = e^{x-y}$$

Handwritten solution for the differential equation:

Let  $u = x+y$   
 $\frac{du}{dx} = 1 + \frac{dy}{dx}$

Substituting into the differential equation:  
 $\frac{du}{dx} - 1 = \frac{u-3}{u-5}$   
 $\frac{du}{dx} = \frac{u-3}{u-5} + 1 = \frac{u-3+u-5}{u-5} = \frac{2u-8}{u-5}$   
 $\frac{du}{dx} = \frac{2(u-4)}{u-5}$   
 $\frac{u-5}{u-4} \frac{du}{dx} = 2$   
 $\int \frac{u-5}{u-4} du = \int 2 dx$   
 $\int \left( \frac{u-4}{u-4} - \frac{1}{u-4} \right) du = \int 2 dx$   
 $\int \left( 1 - \frac{1}{u-4} \right) du = \int 2 dx$

Integrating:  
 $u - \ln|u-4| = 2x + C$   
 $x+y - \ln|x+y-4| = 2x + C$   
 $y - 2 - \ln|x+y-4| = C$   
 Any constant  $C(2) = C$   
 $y - 2 - \ln|x+y-4| = C$   
 $0 - \ln|C| = C$   
 $C = 0$   
 $y - 2 - \ln|x+y-4| = 0$   
 $\ln|x+y-4| = y - 2$   
 $|x+y-4| = e^{y-2}$   
 $x+y-4 = e^{x-y}$

Question 14 (\*\*\*)

Find a general solution of the following differential equation

$$y \frac{dy}{dx} + x = 2y.$$

$$(x-y)e^{\frac{y}{x-y}} = C$$

$\frac{dy}{dx} + \frac{y}{x} = \frac{2y}{x}$   
 $\Rightarrow \frac{dy}{dx} + \frac{y}{x} = \frac{2y}{x}$   
 $\Rightarrow \frac{dy}{dx} = \frac{y}{x}$   
 $\Rightarrow \frac{1}{y} dy = \frac{1}{x} dx$   
 $\Rightarrow \ln|y| = \ln|x| + C$   
 $\Rightarrow y = Cx$

Let  $v = \frac{y}{x} \Rightarrow y = vx$   
 Diff with respect to  $x$   
 $\Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$   
 $\Rightarrow v + x \frac{dv}{dx} = \frac{2vx}{x}$   
 $\Rightarrow v + x \frac{dv}{dx} = 2v$   
 $\Rightarrow x \frac{dv}{dx} = v$   
 $\Rightarrow \frac{1}{v} dv = \frac{1}{x} dx$   
 $\Rightarrow \ln|v| = \ln|x| + C$   
 $\Rightarrow v = Cx$   
 $\Rightarrow \frac{y}{x} = Cx$   
 $\Rightarrow y = Cx^2$

Express into partial fractions  
 $\frac{1}{v^2-1} = \frac{A}{v-1} + \frac{B}{v+1}$   
 $\Rightarrow 1 = A(v+1) + B(v-1)$   
 $\Rightarrow 1 = Av + A + Bv - B$   
 $\Rightarrow 1 = (A+B)v + (A-B)$

Comparing coefficients  
 $A+B=0$   
 $A-B=1$   
 $B-C-2A=0$   
 $B+1-2=0$   
 $B=1$

Returning to the ODE  
 $\Rightarrow \int \frac{1}{x} dx = \int \frac{1}{v} + \frac{1}{(v-1)^2} - \frac{1}{v-1} dv$   
 $\Rightarrow \ln|x| = \ln|v| - \frac{1}{v-1} + C$   
 $\Rightarrow \ln|x| = \ln\left|\frac{y}{x}\right| - \frac{1}{\frac{y}{x}-1} + C$   
 $\Rightarrow \ln|x| = \ln\left|\frac{y}{x}\right| - \frac{x}{y-x} + C$   
 $\Rightarrow \frac{x}{y-x} + C = \ln\left|\frac{y}{x}\right| - \ln|x|$   
 $\Rightarrow \frac{x}{y-x} + C = \ln\left|\frac{y}{x}\right| + \ln\left|\frac{1}{x}\right|$   
 $\Rightarrow \frac{x}{y-x} + C = \ln\left|\frac{y}{x^2}\right|$   
 $\Rightarrow \frac{x}{y-x} = A e^{\frac{y}{x-y}}$   
 $\Rightarrow (x-y)e^{\frac{y}{x-y}} = C$

Question 15 (\*\*\*\*)

$$\frac{dy}{dx} = \tan(x^2 + 2y + \pi) - x, \quad y(0) = \frac{1}{4}\pi.$$

Solve the above differential equation to show that

$$y = -\frac{1}{2} \left[ x^2 + \pi + \arcsin(e^{2x}) \right].$$

,  proof

The handwritten solution shows the following steps:

- Use a substitution:**
  - $t = x^2 + 2y + \pi$
  - $\frac{dt}{dx} = 2x + 2\frac{dy}{dx}$
  - $\frac{dy}{dx} = \frac{1}{2} \frac{dt}{dx} - x$
- Transforming the O.D.E:**
  - $\frac{dy}{dx} = \tan(x^2 + 2y + \pi) - x$
  - $\frac{1}{2} \frac{dt}{dx} - x = \tan t - x$
  - $\frac{dt}{dx} = 2 \tan t$
  - $\text{Let } dt = 2 \tan t \, dx$
  - $\int \frac{dt}{2 \tan t} = \int dx$
  - $\ln |\sin t| = x + C$
  - $\sin t = Ae^{2x}$
  - $\sin(x^2 + 2y + \pi) = Ae^{2x}$
- Apply condition  $x=0, y=\frac{1}{4}\pi$ :**
  - $\Rightarrow \sin(\frac{\pi}{2}) = Ae^0$
  - $\Rightarrow 1 = A$
  - $\therefore \sin(x^2 + 2y + \pi) = e^{2x}$
  - $x^2 + 2y + \pi = \arcsin(e^{2x})$
  - $2y = -x^2 - \pi + \arcsin(e^{2x})$
  - $y = -\frac{1}{2} [x^2 + \pi + \arcsin(e^{2x})]$

Question 16 (\*\*\*\*)

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

- a) Solve the above differential equation, subject to  $y = 1$  at  $x = 1$  by considering  $\frac{dx}{dy}$ , followed by a suitable substitution.
- b) Verify the validity of the answer obtained in part (a).

$$y^2 = x$$

The image shows handwritten mathematical work for solving the differential equation  $\frac{dy}{dx}(x + y^2) = y$ .

**Method (a):** The student uses  $\frac{dx}{dy}$  to rewrite the equation as  $\frac{dx}{dy} = \frac{y}{x + y^2}$ . A substitution  $z = \frac{x}{y}$  is used, leading to  $x = zy$  and  $\frac{dx}{dy} = z + y$ . The equation becomes  $z + y = \frac{y}{zy + y^2}$ , which simplifies to  $z + y = \frac{1}{z + y}$ . This leads to  $(z + y)^2 = 1$ ,  $z + y = \pm 1$ , and  $z = \pm 1 - y$ . Substituting back  $z = \frac{x}{y}$  gives  $\frac{x}{y} = \pm 1 - y$ , so  $x = y(\pm 1 - y) = \pm y - y^2$ . Applying the condition  $(1, 1)$  shows that the positive sign is correct, resulting in  $x = y - y^2$  or  $y^2 = x - y$ .

**Method (b):** The student uses separation of variables. The equation is  $\frac{dy}{dx}(x + y^2) = y$ , which can be written as  $\frac{dx}{dy} = \frac{y}{x + y^2}$ . This is rearranged to  $(x + y^2)dx = y dy$ . Integrating both sides gives  $\frac{1}{2}x^2 + \frac{1}{3}y^3 = \frac{1}{2}y^2 + C$ . Applying the condition  $(1, 1)$  gives  $\frac{1}{2}(1)^2 + \frac{1}{3}(1)^3 = \frac{1}{2}(1)^2 + C$ , so  $C = \frac{1}{3}$ . The final equation is  $\frac{1}{2}x^2 + \frac{1}{3}y^3 = \frac{1}{2}y^2 + \frac{1}{3}$ .

Question 17 (\*\*\*\*)

$$\frac{dy}{dx} = \frac{x+y+3}{x+y-1}, \quad y(0) = 0.$$

Show that the solution of the above differential equation is

$$y - x - 2 \ln(x + y + 1) = 0.$$

proof

$\frac{dy}{dx} = \frac{x+y+3}{x+y-1}$   
 $z = x+y \Rightarrow y = z-x$   
 $\frac{dz}{dx} = 1 + \frac{dy}{dx}$   
 $\frac{dz}{dx} = \frac{z-x+3}{z-x-1}$   
 $\Rightarrow \frac{dz}{dx} - 1 = \frac{z+3}{z-x-1}$   
 $= \frac{z+3}{z-1} + 1$   
 $\Rightarrow \frac{dz}{dx} = \frac{z+3+z-1}{z-1}$   
 $\Rightarrow \frac{dz}{dx} = \frac{2z+2}{z-1}$   
 $\Rightarrow \frac{z-1}{2(z+1)} dz = 1 dx$

$\int \frac{z-1}{2(z+1)} dz = \int 2 dx$   
 $\int \frac{z+1-2}{2(z+1)} dz = \int 2 dx$   
 $\int \left( \frac{z+1}{2(z+1)} - \frac{2}{2(z+1)} \right) dz = \int 2 dx$   
 $\int \left( \frac{1}{2} - \frac{1}{z+1} \right) dz = 2x + C$   
 $\frac{1}{2}z - \ln|z+1| = 2x + C$   
 using  $(0,0) \Rightarrow 0 - \ln|1| = 0 + C$   
 $\Rightarrow C = 0$   
 $\frac{1}{2}z - \ln|z+1| = 2x$   
 $\frac{1}{2}(x+y) - \ln|x+y+1| = 2x$   
 $\frac{1}{2}x + \frac{1}{2}y - \ln|x+y+1| = 2x$   
 $\frac{1}{2}y - \ln|x+y+1| = \frac{3}{2}x$   
 $y - x - 2 \ln|x+y+1| = 3x$   
 $y - x - 2 \ln|x+y+1| = 0$

As required

**Question 18** (\*\*\*\*)

Given that  $v = yx^{-2}$  find a general solution for the following differential equation.

$$\frac{dy}{dx} - \frac{2y}{x} = \log_v e, \quad u > 0, \quad u \neq 1.$$

Given the answer in the form  $f(x, y) = \text{constant}$ .

$$\boxed{\phantom{000000}}, \quad \frac{1}{x} - \frac{y}{x^2} \left[ 1 - \ln(yx^{-2}) \right] = \text{constant}$$

Using the definition of v + substitution

$$v = yx^{-2} = \frac{y}{x^2} \rightarrow \frac{dv}{dx} = \frac{1}{x^2} \frac{dy}{dx} - \frac{2y}{x^3}$$

$$\frac{1}{x^2} \frac{dy}{dx} = \frac{dv}{dx} + \frac{2y}{x^3}$$

Returning to the o.d.e

$$\rightarrow \frac{dv}{dx} + \frac{2y}{x^3} = \log_v e$$

$$\rightarrow \frac{1}{x^2} \frac{dy}{dx} - \frac{1}{x^2} \left( \frac{2y}{x} \right) = \frac{1}{x^2} \log_e e$$

$$\rightarrow \frac{1}{x^2} \frac{dy}{dx} - \frac{2y}{x^3} = \frac{1}{x^2} \log_e e$$

$$\rightarrow \left[ \frac{dv}{dx} + \frac{2y}{x^3} \right] - \frac{2y}{x^3} = \frac{1}{x^2} \left[ \frac{\log_e e}{x^2} \right]$$

$$\rightarrow \frac{dv}{dx} = \frac{1}{x^2} + \frac{1}{x^2} \log_e e$$

Separate variables

$$\rightarrow \ln v \, dv = \frac{1}{x^2} dx$$

$$\rightarrow \int \ln v \, dv = \int \frac{1}{x^2} dx$$

Obtain the integral of  $\ln v$ , otherwise integration by parts

$$\rightarrow v \ln v - v = -\frac{1}{x} + C$$

$$\rightarrow \frac{1}{x^2} \ln \frac{y}{x^2} - \frac{y}{x^2} = -\frac{1}{x} + C \quad \therefore \frac{1}{x} \left[ \ln \left( \frac{y}{x^2} \right) - \frac{y}{x} \right] = C$$

**Question 19** (\*\*\*\*)

Use a suitable substitution to solve the following differential equation.

$$\frac{dy}{dx} + 8xy = y^2 + 16x^2, \quad y(0) = -6.$$

Given the answer in the form  $y = f(x)$ .

$$\boxed{\phantom{000000}}, \quad y = \frac{4x(2e^{4x}-1) - 2(2e^{4x}+1)}{2e^{4x}-1}$$

REWRITE THE O.D.E

$$\Rightarrow \frac{dy}{dx} + 8xy = y^2 + 16x^2$$

$$\Rightarrow \frac{dy}{dx} = y^2 - 8xy + 16x^2$$

$$\Rightarrow \frac{dy}{dx} = (y-4x)^2$$

NOW + SUBSTITUTION

$$\Rightarrow v = y - 4x$$

$$\Rightarrow \frac{dv}{dx} = \frac{dy}{dx} - 4$$

$$\Rightarrow \frac{dv}{dx} = \frac{dy}{dx} + 4$$

TRANSFORM THE O.D.E

$$\Rightarrow \frac{dv}{dx} + 4 = v^2$$

$$\Rightarrow \frac{dv}{dx} = v^2 - 4$$

$$\Rightarrow \frac{dv}{dx} = (v-2)(v+2)$$

SEPARATE VARIABLES

$$\Rightarrow \frac{1}{(v-2)(v+2)} dv = 1 dx$$

$$\Rightarrow \int \frac{1}{(v-2)(v+2)} dv = \int 1 dx$$

FRACTIONAL FRACTIONS BY INSPECTION

$$\Rightarrow \int \frac{1}{v-2} - \frac{1}{v+2} dv = \int 1 dx$$

$$\Rightarrow \int \frac{1}{v-2} - \frac{1}{v+2} dv = \int 1 dx$$

$$\Rightarrow h(v-2) - h(v+2) = dx + C$$

$$\Rightarrow h \left( \frac{v-2}{v+2} \right) = dx + C$$

$$\Rightarrow \frac{v-2}{v+2} = Ae^{dx}$$

$$\Rightarrow \frac{y-4x-2}{y-4x+2} = Ae^{4x}$$

APPLY BOUNDARY CONDITION

$$(0, -6) \Rightarrow \frac{-6-4(0)-2}{-6-4(0)+2} = A$$

$$\Rightarrow A = \frac{-8}{-2} = 2$$

FINALLY MAKE UP THE ANSWER

$$\Rightarrow \frac{y-4x-2}{y-4x+2} = 2e^{4x}$$

$$\Rightarrow y-4x-2 = 2e^{4x}(y-4x+2)$$

$$\Rightarrow y-4x-2 = 2ye^{4x} - 8xe^{4x} + 4e^{4x}$$

$$\Rightarrow 8xe^{4x} - 4x - 4e^{4x} - 2 = 2ye^{4x} - y$$

$$\Rightarrow 4x(2e^{4x}-1) - 2(2e^{4x}+1) = y(2e^{4x}-1)$$

$$\Rightarrow y = \frac{4x(2e^{4x}-1) - 2(2e^{4x}+1)}{2e^{4x}-1}$$

Question 20 (\*\*\*\*)

Sketch the curve which passes through the point with coordinates (1,2) and satisfies

$$\frac{1}{2} \frac{dy}{dx} + \frac{x}{3y^2} = \frac{\sqrt{x^2 + y^3}}{y^2}$$

, graph

ESSENTIALLY WE NEED TO SOLVE THE O.D.E. - TRY A SUBSTITUTION

$$\Rightarrow v = x^2 + y^3$$

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

$$\Rightarrow 3y^2 \frac{dy}{dx} = \frac{dv}{dx} - 2x$$

TRANSFORM THE O.D.E.

$$\Rightarrow \frac{1}{2} \frac{dv}{dx} + \frac{2}{3y^2} = \frac{\sqrt{x^2 + y^3}}{y^2} \quad \times 3y^2$$

$$\Rightarrow 3y^2 \frac{dv}{dx} + 2 = 3\sqrt{x^2 + y^3} \quad \times 2$$

$$\Rightarrow 2y^2 \frac{dv}{dx} + 2x = 6\sqrt{x^2 + y^3}$$

$$\Rightarrow \left[ \frac{dv}{dx} - 2 \right] + 2x = 6v^{\frac{1}{2}}$$

$$\Rightarrow \frac{dv}{dx} = 6v^{\frac{1}{2}}$$

$$\Rightarrow \frac{1}{2} dv = 6 dx$$

$$\Rightarrow \int v^{\frac{1}{2}} dv = \int 6 dx$$

INTEGRATE SUBJECT TO THE CONDITION  $x=1, y=2 \Rightarrow v=9$

$$\Rightarrow \left[ 2v^{\frac{3}{2}} \right]_9^a = \left[ 6x \right]_{21}^a$$

$$\Rightarrow 2v^{\frac{3}{2}} - 2 \cdot 3 = 6a - 6$$

$$\Rightarrow 2v^{\frac{3}{2}} = 6a$$

$$\Rightarrow v^{\frac{3}{2}} = 3a$$

$$\Rightarrow v = 9a^{\frac{2}{3}}$$

$$\Rightarrow x^2 + y^3 = 9a^{\frac{2}{3}}$$

$$\Rightarrow y^3 = 9a^{\frac{2}{3}} - x^2$$

IT IS A SEMICUBICAL PARABOLA



Question 21 (\*\*\*\*)

Use a suitable substitution to solve the following differential equation.

$$\frac{dy}{dx} = (x - y + 2)^2, \quad y(0) = 4.$$

Given the answer in the form  $y = f(x)$ .

$$\boxed{\phantom{0000}}, \quad y = \frac{(x+1)e^{2x} \pm 3(x+3)}{e^{2x} \pm 3} = \frac{\pm(x+1)e^{2x} - 3(x+3)}{\pm e^{2x} - 3}$$

START WITH THE OBVIOUS SUBSTITUTION

$t = x - y + 2$   
 $\frac{dt}{dx} = 1 - \frac{dy}{dx}$   
 $\frac{dy}{dx} = 1 - \frac{dt}{dx}$

TRANSFORM THE O.D.E

$\Rightarrow \frac{dy}{dx} = (x - y + 2)^2$   
 $\Rightarrow 1 - \frac{dt}{dx} = t^2$   
 $\Rightarrow 1 - t^2 = \frac{dt}{dx}$

SEPARATE VARIABLES

$\Rightarrow 1 dx = \frac{1}{1-t^2} dt$   
 $\Rightarrow \int 1 dx = \int \frac{1}{(1+t)(1-t)} dt$

PAIRING FRACTIONS BY INSPECTION

$\Rightarrow 1 dx = \left[ \frac{\frac{1}{2}}{1+t} + \frac{\frac{1}{2}}{1-t} \right] dt$   
 $\Rightarrow \int 1 dx = \int \left( \frac{1}{2(1+t)} + \frac{1}{2(1-t)} \right) dt$   
 $\Rightarrow \int 2 dx = \int \left( \frac{1}{1+t} + \frac{1}{1-t} \right) dt$   
 $\Rightarrow 2x + C = \ln|1+t| - \ln|1-t|$

$\Rightarrow \ln \left| \frac{1+t}{1-t} \right| = 2x + C$   
 $\Rightarrow \left| \frac{1+t}{1-t} \right| = Ae^{2x}$   
 $\Rightarrow \frac{1+x-y+2}{1-x+y-2} = Ae^{2x}$   
 $\Rightarrow \frac{x-y+3}{x-y-1} = Ae^{2x}$   
 $\Rightarrow \frac{x-y+3}{x-y-1} = Ae^{2x}$

APPLY CONDITION  $y(0) = 4$

$\frac{0-4+3}{0-4-1} = A$   
 $A = \frac{1}{-5}$   
 $A = -\frac{1}{5}$

HERE IN THE ABSENCE OF ANY OTHER CONDITIONS, THERE ARE 2 CASES

$\frac{x-y+3}{x-y-1} = \pm \frac{1}{5} e^{2x}$

CONSIDER EACH CASE SEPARATELY LET  $\frac{x-y+3}{x-y-1} = E$

$\Rightarrow \frac{x-y+3}{x-y-1} = E$   
 $\Rightarrow x - y + 3 = Ex - Ey + E$   
 $\Rightarrow Ey - y = Ex - 2 + E - 3$   
 $\Rightarrow y(E-1) = Ex + E - (\alpha + 3)$   
 $\Rightarrow y = \frac{E(x+1) - (\alpha + 3)}{E-1}$   
 $\Rightarrow y = \frac{\pm \frac{1}{5} e^{2x} (x+1) - (x+3)}{\pm \frac{1}{5} e^{2x} - 1}$   
 $\Rightarrow y = \frac{\pm (x+1)e^{2x} - 3(x+3)}{\pm e^{2x} - 3}$

IN OTHER WORDS WE HAVE

$y = \frac{(x+1)e^{2x} - 3(x+3)}{e^{2x} - 3}$  or  $y = \frac{(x+1)e^{2x} - 3(x+3)}{-e^{2x} - 3}$   
 $y = \frac{(x+1)e^{2x} - 3(x+3)}{e^{2x} + 3}$

Question 22 (\*\*\*\*+)

$$\frac{d^2y}{dx^2} + \frac{xy+4}{x^2} = y^2, \quad x \neq 0.$$

Find a general solution for the above differential equation.

$$y = \frac{2 + 2Ax^4}{x - Ax^5}$$

$\frac{d^2y}{dx^2} + \frac{xy+4}{x^2} = y^2, \quad x \neq 0$

- TRY THE O.D.E (LOOKS FOR QUOT)
 
$$\frac{dy}{dx} = y^2 - \frac{xy+4}{x^2}$$

$$\frac{dy}{dx} = \frac{y^2x^2 - xy - 4}{x^2}$$
- WE TRY THE SUBSTITUTION  $v = xy -$  DIFFERENTIATE WRT
 
$$\frac{dv}{dx} = xy + x \frac{dy}{dx} - y$$

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

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

$$\frac{dv}{dx} = \frac{1}{x} \frac{dv}{dx} - \frac{v}{x^2}$$
- SUBSTITUTE INTO THE O.D.E
 
$$\Rightarrow \left[ \frac{1}{x} \frac{dv}{dx} - \frac{v}{x^2} \right] = \frac{v^2 - v - 4}{x^2}$$

$$\Rightarrow 2 \frac{dv}{dx} - v = v^2 - v - 4$$

$$\Rightarrow 2 \frac{dv}{dx} = v^2 - 4$$

$$\Rightarrow \frac{1}{v^2 - 4} dv = \frac{1}{2} dx$$

$$\Rightarrow \frac{1}{(v-2)(v+2)} dv = \frac{1}{2} dx$$

- PARTIAL FRACTIONS BY INSPECTION (CHECK UP)
 
$$\Rightarrow \frac{1}{v-2} - \frac{1}{v+2} dv = \frac{1}{2} dx$$

$$\Rightarrow \frac{1}{v-2} - \frac{1}{v+2} dv = \frac{1}{2} dx$$
- INTEGRATING BOTH SIDES YIELDS
 
$$\Rightarrow \ln|v-2| - \ln|v+2| = \frac{1}{2} dx + \ln A$$

$$\Rightarrow \ln \left| \frac{v-2}{v+2} \right| = \ln A x^2$$

$$\Rightarrow \frac{v-2}{v+2} = A x^2$$

$$\Rightarrow \frac{xy-2}{xy+2} = A x^2$$

$$\Rightarrow xy - 2 = A x^3 y + 2 A x^2$$

$$\Rightarrow xy - A x^3 y = 2 + 2 A x^2$$

$$\Rightarrow y(x - A x^3) = 2 + 2 A x^2$$

$$\Rightarrow y = \frac{2 + 2 A x^2}{x - A x^3}$$

Question 23 (\*\*\*\*+)

$$\frac{dy}{dx} = \frac{3x - y + 1}{x + y + 1}, \quad y(1) = 2.$$

Solve the differential equation to show that

$$(y - x)(y + 3x + 2) = 7.$$

proof

$\frac{dy}{dx} = \frac{3x - y + 1}{x + y + 1}, \quad y(1) = 2$   
 • First try to make the R.H.S. homogeneous by translating the origin  
 $\begin{cases} 3x - y + 1 = 0 \\ x + y + 1 = 0 \end{cases} \Rightarrow 4x + 2 = 0 \Rightarrow \begin{cases} x = -\frac{1}{2} \\ y = -\frac{1}{2} \end{cases}$   
 • Then, place the origin at  $(-\frac{1}{2}, -\frac{1}{2})$   
 $\begin{cases} x = X - \frac{1}{2} \\ y = Y - \frac{1}{2} \end{cases} \Rightarrow \begin{cases} dx = dX \\ dy = dY \end{cases} \Rightarrow \frac{dy}{dx} = \frac{dY}{dX}$   
 $\therefore \frac{dY}{dX} = \frac{3(X - \frac{1}{2}) - (Y - \frac{1}{2}) + 1}{(X - \frac{1}{2}) + (Y - \frac{1}{2}) + 1} = \frac{3X - \frac{3}{2} - Y + \frac{1}{2} + 1}{X - \frac{1}{2} + Y - \frac{1}{2} + 1}$   
 $\frac{dY}{dX} = \frac{3X - Y}{X + Y}$   
 • By substitution  
 $Y = XV(X)$   
 $\frac{dY}{dX} = 1 + X \frac{dV}{dX}$   
 Hence  $1 + X \frac{dV}{dX} = \frac{3X - XV}{X + XV}$   
 $\Rightarrow 1 + X \frac{dV}{dX} = \frac{3 - V}{1 + V}$   
 $\Rightarrow X \frac{dV}{dX} = \frac{3 - V}{1 + V} - 1$   
 $\Rightarrow X \frac{dV}{dX} = \frac{3 - V - 1 - V}{1 + V}$   
 $\Rightarrow X \frac{dV}{dX} = -\frac{V^2 + 2V - 2}{V + 1}$   
 $\Rightarrow \frac{V + 1}{V^2 + 2V - 2} dV = -\frac{1}{X} dX$

• By partial fractions we know that  $\int \frac{2V + 2}{V^2 + 2V - 2} dV = \int -\frac{2}{X} dX$   
 $\Rightarrow \int \frac{2V + 2}{V^2 + 2V - 2} dV = \int -\frac{2}{X} dX$   
 $\Rightarrow \ln|V^2 + 2V - 2| = \ln|A - 2 \ln X|$   
 $\Rightarrow \ln|V^2 + 2V - 2| = \ln\left|\frac{A}{X^2}\right|$   
 $\Rightarrow V^2 + 2V - 2 = \frac{A}{X^2}$   
 $\Rightarrow (V + 3)(V - 1) = \frac{A}{X^2}$   
 $\Rightarrow \left(\frac{Y}{X} + 3\right)\left(\frac{Y}{X} - 1\right) = \frac{A}{X^2}$   
 $\Rightarrow \frac{Y + 3X}{X} \cdot \frac{Y - X}{X} = \frac{A}{X^2}$   
 $\Rightarrow (Y + 3X)(Y - X) = A$   
 $\Rightarrow [(y + 3x) + 3(x + \frac{1}{2})][(y + 3x) - (x + \frac{1}{2})] = A$   
 $\Rightarrow (y + 3x + 2)(y - 2) = A$   
 • Apply condition  $x=1, y=2$   
 $(2 + 3 + 2)(2 - 2) = A$   
 $A = 7$   
 $\therefore (y + 3x + 2)(y - 2) = 7$

Question 24 (\*\*\*\*+)

$$\frac{dy}{dx} = \frac{2x+5y+3}{4x+y-3}, \quad y(1)=1.$$

Solve the differential equation to show that

$$(y-2x+3)^2 = 2(x+y).$$

proof

The handwritten solution is divided into two columns:

- Left Column:**
  - Starts with the differential equation  $\frac{dy}{dx} = \frac{2x+5y+3}{4x+y-3}$  and the initial condition  $y(1)=1$ .
  - Notes: "FIRSTLY WE SHOULD TRY TO CHECK THE RHS HOMOGENEOUS".
  - Checks for homogeneity:  $2x+5y+3=0$  and  $4x+y-3=0$  are not homogeneous.
  - Shifts the origin to  $(1,1)$ :  $x=X+1$ ,  $y=Y+1$ ,  $dx=dX$ ,  $dy=dY$ .
  - Substitutes into the differential equation to get  $\frac{dY}{dX} = \frac{2(X+1)+5(Y+1)+3}{4(X+1)+(Y+1)-3} = \frac{2X+2+5Y+5+3}{4X+4+Y+1-3} = \frac{2X+5Y+10}{4X+Y+2}$ .
  - Notes: "NOW THIS IS A HOMOGENEOUS EQUATION USE THE SUBSTITUTION  $Y=VX$ ".
  - Substitutes  $Y=VX$  and  $\frac{dY}{dX} = 1 \cdot V + X \frac{dV}{dX}$ .
  - Derives  $V + X \frac{dV}{dX} = \frac{2X+5VX+10}{4X+VX+2}$ .
  - Simplifies to  $V + X \frac{dV}{dX} = \frac{2+5V}{4+V} - \frac{10}{X}$ .
  - Finals  $X \frac{dV}{dX} = \frac{5V+2-V}{4+V} - \frac{10}{X}$ .
- Right Column:**
  - Integrates  $X \frac{dV}{dX} = \frac{5V+2-V}{4+V} - \frac{10}{X}$  to get  $\int \frac{dV}{V+2} = \int -\frac{1}{X} dX$ .
  - Integrates to get  $\ln|V+2| = -\ln|X| + \ln A$ .
  - Simplifies to  $\ln\left|\frac{V+2}{X}\right| = \ln\left|\frac{A}{X}\right|$ .
  - Exponentiates to get  $\frac{V+2}{X} = \frac{A}{X}$ .
  - Substitutes  $V = \frac{Y-2X}{X}$  to get  $\frac{Y-2X}{X} + 2 = \frac{A}{X}$ .
  - Simplifies to  $\frac{Y-2X+2X}{X} = \frac{A}{X}$ .
  - Finals  $Y = A$ .
  - Substitutes  $A = y-2x+3$  to get  $(y-2x+3)^2 = 2(x+y)$ .

Question 25 (\*\*\*\*+)

Solve the following differential equation

$$\frac{dy}{dx} = \frac{2x + y - 1}{x + 2y + 1},$$

to show that

$$(x - y)(x + y - 2)(x - y - 2)^2 = \text{constant}.$$

proof

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

- ATTEMPT TO TRANSLATE THE ORIGIN  

$$\left. \begin{aligned} 2x + y - 1 = 0 \\ x + 2y + 1 = 0 \end{aligned} \right\} \Rightarrow \left. \begin{aligned} -4x - 2y + 2 = 0 \\ x + 2y + 1 = 0 \end{aligned} \right\} \Rightarrow -3x + 3 = 0$$

$$x = 1$$

$$y = -1$$
- USE THE SUBSTITUTIONS  

$$\left. \begin{aligned} x = X + 1, \quad dx = dX \\ y = Y - 1, \quad dy = dY \end{aligned} \right\} \Rightarrow \frac{dY}{dX} = \frac{2(X+1) + (Y-1) - 1}{X+1 + 2(Y-1) + 1}$$

$$\Rightarrow \frac{dY}{dX} = \frac{2X + Y}{X + 2Y}$$
- THIS HAS NOW REDUCED TO A HOMOGENEOUS EQUATION  
 LET  $Y = XV$   

$$\frac{dY}{dX} = V + X \frac{dV}{dX} = \frac{2X + XV}{X + 2XV}$$

$$\Rightarrow V + X \frac{dV}{dX} = \frac{2 + V}{1 + 2V}$$

$$\Rightarrow X \frac{dV}{dX} = \frac{V + 2}{2V + 1} - V$$

$$\Rightarrow X \frac{dV}{dX} = \frac{V + 2 - 2V^2 - V}{2V + 1}$$

$$\Rightarrow X \frac{dV}{dX} = \frac{-2V^2 + 2}{2V + 1}$$

$$\Rightarrow \frac{2V + 1}{1 - V^2} dV = \frac{2}{X} dX$$

$$\Rightarrow \int \frac{2V + 1}{(1 - V)(1 + V)} dV = \int \frac{2}{X} dX$$

- BY PARTIAL FRACTIONS  

$$\Rightarrow \int \frac{2}{1 - V} - \frac{1}{1 + V} dV = \int \frac{2}{X} dX$$

$$\Rightarrow \int \frac{2}{1 - V} - \frac{1}{1 + V} dV = \int \frac{2}{X} dX$$

$$\Rightarrow -2 \ln|1 - V| - \ln|1 + V| = 4 \ln X + \ln A$$

$$\Rightarrow 3 \ln|1 - V| + \ln|1 + V| = \ln A - 4 \ln X$$

$$\Rightarrow \ln[(1 - V)^3(1 + V)] = \ln\left(\frac{A}{X^4}\right)$$

$$\Rightarrow (1 - V)^3(1 + V) = \frac{A}{X^4}$$

$$\Rightarrow (1 - V)^2(1 - V^2) = \frac{A}{X^4}$$
- REVERSING THE TRANSFORMATIONS  

$$\Rightarrow \left(1 - \frac{y-1}{x+1}\right)^2 \left(1 - \frac{y-1}{x+1}\right) = \frac{A}{x^4}$$

$$\Rightarrow \frac{1}{x^2} (x - y)^2 (x^2 - y^2) = \frac{A}{x^4}$$

$$\Rightarrow [(x - y) - (y + 1)]^2 [(x - y) - (x - 1)] = A$$

$$\Rightarrow (x - y - 2)^2 (x - 1 + y - 1) = A$$

$$\Rightarrow (x - y - 2)^2 (x + y - 2) = A$$

**Question 26** (\*\*\*\*+)

Solve the following differential equation

$$\frac{dy}{dx} = \frac{2x+3y-7}{3x+2y-8}, \quad y(1)=1$$

Give the answer in the form  $(y-x-1)^5 = f(x, y)$ , where  $f(x, y)$  is a function to be found.

$$(y-x-1)^5 = y+x-3$$

The image shows three panels of handwritten work:

- Panel 1:** Finds the intersection of the lines  $2x+3y-7=0$  and  $3x+2y-8=0$  at  $(2, 1)$ . It then shifts the origin to  $(2, 1)$  by substituting  $x = X+2$  and  $y = Y+1$ , resulting in the differential equation  $\frac{dY}{dX} = \frac{2(X+2)+3(Y+1)-7}{3(X+2)+2(Y+1)-8} = \frac{2X+3Y}{3X+2Y}$ .
- Panel 2:** Uses the substitution  $Y = XV$  where  $V = f(X)$ . This leads to  $V + X \frac{dV}{dX} = \frac{2+3V}{3+2V}$ . Rearranging gives  $X \frac{dV}{dX} = \frac{2+3V}{3+2V} - V = \frac{2+3V-3V-2V^2}{3+2V} = \frac{2-2V^2}{3+2V}$ .
- Panel 3:** Solves the separated equation  $\int \frac{1+V}{(1-V)^2} dV = \int \frac{2}{X} dX$ . It uses partial fractions:  $\frac{1+V}{(1-V)^2} = \frac{A}{1-V} + \frac{B}{(1-V)^2}$ . Solving for A and B gives  $A = -1$  and  $B = 2$ . The integral becomes  $\int \frac{-1}{1-V} + \frac{2}{(1-V)^2} dV = \int \frac{2}{X} dX$ . This leads to  $\ln|1+V| - 5\ln|1-V| = 4\ln|X| + \ln A$ , which simplifies to  $\ln \left| \frac{1+V}{(1-V)^5} \right| = \ln(A X^4)$ . Exponentiating both sides gives  $\frac{1+V}{(1-V)^5} = A X^4$ . Substituting  $V = \frac{y-x-1}{x}$  back in yields  $1 + \frac{y-x-1}{x} = A \frac{(x-y)^5}{x^4}$ .

Question 27 (\*\*\*\*+)

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

- a) Solve the above differential equation, subject to  $y = 1$  at  $x = 1$ .
- b) Verify the validity of the answer obtained in part (a).

$$y^2 = x$$

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

• LET  $p = \frac{dy}{dx}$  AND DIFFERENTIATE WITH RESPECT TO  $y$

$$\frac{dy}{dx} = \frac{dy}{dp} \cdot \frac{dp}{dy} = \frac{dy}{dp} \cdot p \Rightarrow \frac{dy}{dp} = \frac{p}{p^2}$$

• NOW DIFFERENTIATE THE O.D.E WITH  $x$

$$\Rightarrow \frac{d}{dx}(x+y^2) + \frac{dy}{dx}(1+2y \frac{dy}{dx}) = \frac{dy}{dx}$$

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

• WRITE COMPACTLY USING SOME OF THE ABOVE DERIVED RESULTS

$$\Rightarrow p \frac{dy}{dp}(x+y^2) + 2y p^2 = 0$$

• RETURNING TO THE ORIGINAL O.D.E

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

$$\Rightarrow y \frac{dy}{dy} + 2y y^2 = 0$$

$$\Rightarrow \frac{dy}{dy} + 2y^2 = 0$$

$$\Rightarrow \frac{1}{p} dp = -2y dy$$

$$\Rightarrow \frac{1}{p} = -2y + C$$

$$\Rightarrow \frac{1}{p} = 2y + C$$

$\Rightarrow p = \frac{1}{2y+C}$  (i)

$$\Rightarrow \frac{dy}{dx} = \frac{1}{2y+C}$$

$$\Rightarrow (2y+C) dy = 1 dx$$

$$\Rightarrow \int y^2 + C y = x + C$$
 (ii)

• CONDITIONS  $x=1, y=1$  & FROM THE ORIGINAL O.D.E

$$\frac{dy}{dx} = \frac{1}{2}$$
  $\text{ i.e. } p = \frac{1}{2}$ 

USING (i)  $\frac{1}{2} = \frac{1}{2+C} \Rightarrow C=0$

USING (ii)  $1 = 1 + C \Rightarrow C=0$

$\therefore y^2 = x$

b) CHECK

$$y^2 = x$$

$$2y \frac{dy}{dx} = 1$$

$$\frac{dy}{dx} = \frac{1}{2y}$$

$$(x+y^2) \frac{dy}{dx} = \frac{1}{2y}(x+y^2)$$

$$(x+y^2) \frac{dy}{dx} = \frac{1}{2y}(y^2+y^2)$$

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

✓ IS EQUIV

ALTERNATIVE

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

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

$$\Rightarrow \frac{dy}{dy} = \frac{x+y^2}{y^2+y^2}$$

$$\Rightarrow \frac{dy}{dy} = \frac{x}{2y^2} + y$$

LET  $z = \frac{x}{y}$

$$x = zy$$

DIFF WITH  $y$

$$\frac{dx}{dy} = \frac{dz}{dy} y + z$$

$$\Rightarrow z + y \frac{dz}{dy} = z + y$$

$$\Rightarrow y \frac{dz}{dy} = y$$

$$\Rightarrow \frac{dz}{dy} = 1$$

$$\Rightarrow dz = dy$$

$$\Rightarrow \int \frac{dz}{y} = \int y + C$$

$$\Rightarrow \frac{z}{y} = y + C$$

APPLY CONDITIONS (i)

$$\Rightarrow \frac{z}{y} = y$$

$$\Rightarrow y^2 = x$$

b)  $y^2 = x$

DIFF WITH  $x$

$$2y \frac{dy}{dx} = 1$$

$$\frac{dy}{dx} = \frac{1}{2y}$$

MULTIPLY BY  $(x+y^2)$

$$(x+y^2) \frac{dy}{dx} = \frac{1}{2y}(x+y^2)$$

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

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

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

Question 28 (\*\*\*)

Find a general solution for the following differential equation

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

$$x = -1 + \arctan y + Ae^{-\arctan y}$$

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

O.D.E DOES NOT SEPARATE & NO OBVIOUS TYPE SO ATTEMPT DIFFERENTIATION

$\Rightarrow \frac{dy}{dx} (\arctan y - x) = 1+y^2$

DIFF WRT x

$\Rightarrow \frac{dy}{dx} (\arctan y - x) + \frac{dy}{dx} (\frac{1}{1+y^2} \frac{dy}{dx} - 1) = 2y \frac{dy}{dx}$

$\Rightarrow \frac{dy}{dx} (\arctan y - x) + \frac{dy}{dx} (\frac{1}{1+y^2} \frac{dy}{dx} - 1) = 2y \frac{dy}{dx}$

NOW LET  $p = \frac{dy}{dx}$   $\frac{dp}{dx} = \frac{d^2y}{dx^2}$

HAVE TO ELIMINATE x COMPLETELY DIFF WITH RESPECT TO y

$\frac{dy}{dx} = p \Rightarrow \frac{dy}{dx} \frac{dp}{dy} = \frac{dp}{dy} \frac{dy}{dx}$

$\Rightarrow \frac{dp}{dy} \times \frac{1}{p} = \frac{dp}{dy}$

$\Rightarrow \frac{dp}{dy} = p \frac{dp}{dy}$  OR  $\frac{dp}{dx} = p \frac{dp}{dy}$

DEFERRED TO THE ODE

$\Rightarrow p \frac{dp}{dy} (\arctan y - x) + p^2 \frac{1}{1+y^2} - p = 2yp$

FROM THE ORIGINAL ODE:  $p (\arctan y - x) = 1+y^2$

$\Rightarrow (1+y^2) \frac{dp}{dy} + \frac{p^2}{1+y^2} - p = 2yp$

$\Rightarrow \frac{dp}{dy} + \frac{p^2}{(1+y^2)^2} - \frac{p}{1+y^2} = \frac{2yp}{1+y^2}$

$\Rightarrow \frac{dp}{dy} - \frac{2yp+p}{1+y^2} = -\frac{p^2}{(1+y^2)^2}$

$\Rightarrow \frac{dp}{dy} - \frac{p(2y+1)}{1+y^2} = -\frac{p^2}{(1+y^2)^2}$

THIS IS A FIRST ORDER BERNOULLI TYPE

LET  $z = \frac{1}{p}$   $\frac{dz}{dy} = -\frac{1}{p^2} \frac{dp}{dy}$

$\frac{dp}{dy} = -p^2 \frac{dz}{dy}$

$\Rightarrow -p^2 \frac{dz}{dy} - \frac{p(2y+1)}{1+y^2} = -\frac{p^2}{(1+y^2)^2}$

$\Rightarrow \frac{dz}{dy} + \frac{1}{p} \frac{2y+1}{1+y^2} = \frac{1}{(1+y^2)^2}$

$\Rightarrow \frac{dz}{dy} + z \frac{2y+1}{1+y^2} = \frac{1}{(1+y^2)^2}$

NOW INTEGRATING FACTOR

$e^{\int \frac{2y+1}{1+y^2} dy} = e^{\ln(1+y^2)} = (1+y^2)$

$\Rightarrow \frac{d}{dy} [z(1+y^2)e^{\arctan y}] = \frac{1}{(1+y^2)^2} (1+y^2) e^{\arctan y}$

$\Rightarrow \frac{d}{dy} [z(1+y^2)e^{\arctan y}] = \frac{e^{\arctan y}}{1+y^2}$

$\Rightarrow z(1+y^2)e^{\arctan y} = \int \frac{e^{\arctan y}}{1+y^2} dy$

$\Rightarrow z(1+y^2)e^{\arctan y} = e^{\arctan y} + C$

$\Rightarrow z = \frac{1}{1+y^2} + \frac{C}{1+y^2} e^{-\arctan y}$

$\Rightarrow \frac{1}{p} = \frac{1}{1+y^2} (C e^{-\arctan y} + 1)$

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

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

$\Rightarrow x = \arctan y + C e^{-\arctan y} + k$

NOW THE GENERAL SOLUTION THIS TWO CONSTANTS DUE TO ONE DIFFERENTIATION - THIS WE SHOULD BE ABLE TO EVALUATE IT FROM THE ORIGINAL ODE

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

$\frac{dy}{dx} = \frac{1}{1+y^2} + \frac{\arctan y - x + k}{1+y^2}$

$\frac{dy}{dx} = \frac{1+y^2}{\arctan y - x}$  IF  $k = -1$

THIS REPRESENTS THE GENERAL SOLUTION

$x = \arctan y + Ae^{-\arctan y} - 1$

CHECK

$\frac{dx}{dy} = \frac{1}{1+y^2} - \frac{A e^{-\arctan y}}{1+y^2}$

$\frac{dx}{dy} = \frac{1 - A e^{-\arctan y}}{1+y^2}$

$\frac{dy}{dx} = \frac{1+y^2}{1 - A e^{-\arctan y}}$

BUT  $x = \arctan y + Ae^{-\arctan y} - 1$

$1 - A e^{-\arctan y} = \arctan y - x$

$\therefore \frac{dy}{dx} = \frac{1+y^2}{\arctan y - x}$

$\therefore$  INDEED THE GENERAL SOLUTION

ALTERNATIVE METHOD BY SUBSTITUTION

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

LET  $y = \tan \theta$

$\frac{dy}{dx} = \sec^2 \theta \frac{d\theta}{dx}$

$\Rightarrow \sec^2 \theta \frac{d\theta}{dx} = \frac{1 + \tan^2 \theta}{\arctan(\tan \theta) - x}$

$\Rightarrow \sec^2 \theta \frac{d\theta}{dx} = \frac{\sec^2 \theta}{\theta - x}$

$\Rightarrow \frac{d\theta}{dx} = \frac{1}{\theta - x}$

$\Rightarrow \frac{dx}{d\theta} + x = \theta$

IF  $e^{\int \frac{1}{\theta} d\theta} = e^{\theta}$

$\Rightarrow \frac{d}{d\theta} (x e^{\theta}) = \theta e^{\theta}$

$\Rightarrow x e^{\theta} = \int \theta e^{\theta} d\theta$

BY PARTS

$\int \theta e^{\theta} d\theta = \theta e^{\theta} - \int e^{\theta} d\theta$

$\Rightarrow x e^{\theta} = \theta e^{\theta} - e^{\theta} + A$

INTEGRATING & FINDING

$\Rightarrow x = \theta - 1 + A e^{-\theta}$

$\Rightarrow x = \arctan y - 1 + A e^{-\arctan y}$



Question 29 (\*\*\*\*+)

$$2 + (x+1) \frac{dy}{dx} = x(x+2) + y.$$

Solve the above differential equation, subject to  $y(2) = 0$ .

$$y = x^2 - 2x$$

$2 + (x+1) \frac{dy}{dx} = x(x+2) + y$ , subject to the condition  $y(2) = 0$

● REARRANGE THE O.D.E  
 $\Rightarrow (x+1) \frac{dy}{dx} = x^2 + 2x + y - 2$   
 $\Rightarrow (x+1) \frac{dy}{dx} = (x+1)^2 + y - 2$   
 $\Rightarrow (x+1) \frac{dy}{dx} = (x+1)^2 + y - 3$   
 $\Rightarrow \frac{dy}{dx} = (x+1) + \frac{y-3}{x+1}$

● TRANSLATE THE AXES  

$X = x+1$	$Y = y-3$
$dX = dx$	$dY = dy$

● SINCE WE OBTAIN A STANDARD SELF O.D.E  
 $\frac{dY}{dX} = X + \frac{Y}{X}$   
 $\frac{dY}{dX} - \frac{Y}{X} = X$

● BY INTEGRATING PRODS  
 $e^{-\int \frac{1}{X} dx} = e^{-\ln X} = \frac{1}{X}$

● THIS OBTAINING  
 $\frac{d}{dX} \left( \frac{Y}{X} \right) = X \left( \frac{1}{X} \right)$

●  $\frac{d}{dX} \left( \frac{Y}{X} \right) = 1$   
 $\frac{Y}{X} = \int 1 dx$   
 $\frac{Y}{X} = X + C$   
 $Y = X^2 + CX$   
 $y-3 = (x+1)^2 + C(x+1)$

● APPLY CONDITION,  $x=2, y=0$   
 $-3 = 9 + 3C$   
 $-12 = 3C$   
 $C = -4$

$y-3 = (x+1)^2 - 4(x+1)$   
 $y-3 = x^2 + 2x + 1 - 4x - 4$   
 $y-3 = x^2 - 2x - 3$   
 $y = x^2 - 2x$

**Question 30** (\*\*\*\*+)

Use the substitution  $v = \frac{y-x}{y+x}$ ,  $y+x \neq 0$ , to solve the following differential equation

$$x \frac{dy}{dx} - y = \frac{(1-x)(x^2 - y^2)}{x^3 + x^2 + x + 1}, \quad y(0) = 1.$$

Give the answer in the form  $y = f(x)$ .

,

The image shows a handwritten solution for Question 30, divided into three columns:

- Column 1:**
  - Starts with the differential equation:  $x \frac{dy}{dx} - y = \frac{(1-x)(x^2 - y^2)}{x^3 + x^2 + x + 1}$  and the initial condition  $y(0) = 1$ .
  - States the substitution:  $v = \frac{y-x}{y+x}$ .
  - Derives  $y = \frac{x(1+v)}{1-v}$ .
  - Differentiates  $v$  with respect to  $x$  to get  $\frac{dv}{dx} = \frac{2x(1-v) - (y-x)(1+v)}{(y+x)^2}$ .
  - Substitutes  $y = \frac{x(1+v)}{1-v}$  into the derivative to get  $\frac{dv}{dx} = \frac{2(1-v^2)}{(1-v)^2}$ .
  - Substitutes into the original ODE to get  $\frac{2(1-v^2)}{(1-v)^2} = \frac{(1-x)(x^2 - y^2)}{x^3 + x^2 + x + 1}$ .
  - After simplification, it reaches  $\frac{dv}{dx} = \frac{2(1-v^2)}{(1-v)^2}$ .
- Column 2:**
  - Integrates the simplified equation:  $\int \frac{dv}{1-v^2} = \int \frac{2 dx}{x^3 + x^2 + x + 1}$ .
  - Uses partial fractions for the right-hand side:  $\frac{2}{(x+1)(x^2+1)} = \frac{A}{x+1} + \frac{Bx+C}{x^2+1}$ .
  - Solves for  $A, B, C$  by equating coefficients:  $A = -1, B = 1, C = 1$ .
  - Reintegrates:  $\ln|1-v| = \ln \left| \frac{x^2+x+1}{x+1} \right| + \ln k$ .
  - Solves for  $v$ :  $v = \frac{x^2+x+1}{x+1}$ .
- Column 3:**
  - Applies the boundary condition  $y(0) = 1$  to find  $k = 1$ .
  - Replaces the constant  $k$  in the partial fraction decomposition.
  - Finalizes the solution:  $y = x^2 + x + 1$ .

**Question 31** (\*\*\*)

Solve the differential equation

$$\frac{dy}{dx} = \frac{1 - xy + x^2 y^2}{x^2 - yx^3}, \quad x > 0,$$

subject to the condition  $y(1) = 0$ .

$$2xy - x^2 y^2 = 2 \ln x$$

Handwritten solution steps:

$$\frac{dy}{dx} = \frac{1 - xy + x^2 y^2}{x^2 - yx^3}$$

$$\frac{dy}{dx} = \frac{1 - xy + x^2 y^2}{x^2(1 - yx^3)}$$

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

Method of partial fractions:

$$\frac{1}{1 - xy + x^2 y^2} = \frac{1}{2} \left( \frac{1}{1 - yx^3} + \frac{1}{1 - yx^3} \right)$$

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

$$\int \frac{dy}{1 - yx^3} = \frac{1}{2} \ln|x|$$

$$\frac{1}{2y} \ln|1 - yx^3| = \frac{1}{4} \ln|x|$$

$$\ln|1 - yx^3| = \frac{y}{2} \ln|x|$$

$$|1 - yx^3| = x^{\frac{y}{2}}$$

$$1 - yx^3 = x^{\frac{y}{2}}$$

$$2xy - x^2 y^2 = 2 \ln x$$

Question 32 (\*\*\*\*)

Find a simplified general solution for the following differential equation.

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

$$(A + y\sqrt{x^2 - 1})(y + Bx + C) = 0$$

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

• DIFFERENTIATE THE DIFFERENTIAL EQUATION WRT  $x$

$$\Rightarrow 2x \left( \frac{dy}{dx} \right)^2 - (x^2 - 1) \times 2 \left( \frac{dy}{dx} \right) \frac{d^2y}{dx^2} - 2y \frac{dy}{dx} - 2x \left( \frac{dy}{dx} \right) \frac{dy}{dx} - 2y \frac{d^2y}{dx^2} + 2y \left( \frac{dy}{dx} \right) = 0$$

$$\Rightarrow 2x \left( \frac{dy}{dx} \right)^2 - 2(x^2 - 1) \frac{dy}{dx} \frac{d^2y}{dx^2} - 2y \frac{dy}{dx} - 2x \left( \frac{dy}{dx} \right) \frac{dy}{dx} + 2y \frac{d^2y}{dx^2} = 0$$

$$\Rightarrow -2(x^2 - 1) \frac{dy}{dx} \frac{d^2y}{dx^2} - 2y \frac{d^2y}{dx^2} = 0$$

$$\Rightarrow -\frac{d^2y}{dx^2} [2(x^2 - 1) \frac{dy}{dx} + 2y] = 0$$

• EITHER  $\frac{d^2y}{dx^2} = 0$

• OR  $2(x^2 - 1) \frac{dy}{dx} + 2y = 0$

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

$$\Rightarrow \ln y = -\frac{1}{2} \ln |x^2 - 1| + \ln A$$

$$\Rightarrow \ln y = \ln A - \ln (x^2 - 1)^{\frac{1}{2}}$$

$$\Rightarrow \ln y = \ln \frac{A}{\sqrt{x^2 - 1}}$$

$$\Rightarrow y = \frac{A}{\sqrt{x^2 - 1}}$$

$$\Rightarrow y\sqrt{x^2 - 1} - A = 0 \quad \text{OR} \quad y\sqrt{x^2 - 1} + A = 0$$

• SIMILARLY

$$\frac{d^2y}{dx^2} = 0$$

$$\frac{dy}{dx} = B$$

$$y = Bx + C$$

$$y - Bx - C = 0 \quad \text{OR} \quad y + Bx + C = 0$$

• THEREFORE

$$(y + Bx + C)(y\sqrt{x^2 - 1} + A) = 0$$

Question 33 (\*\*\*\*)

Find a general solution for the differential equation

$$\frac{dy}{dx} = \frac{y - xy^2}{x + yx^2}, \quad x \neq 0.$$

$$ye^{xy} = Cx$$

Handwritten solution for the differential equation  $\frac{dy}{dx} = \frac{y - xy^2}{x + yx^2}$ .

Let  $v = xy$ , then  $\frac{dv}{dx} = y + x \frac{dv}{dx}$ .

Substituting  $y = \frac{v}{x}$  into the equation:

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

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

Multiply both sides by  $x$ :

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

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

Separate variables:

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

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

Integrate both sides:

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

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

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

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

$$\frac{v}{1 - x} = A \sqrt{1 + x^2}$$

$$xy = A(1 - x) \sqrt{1 + x^2}$$

$$ye^{xy} = Ax^2$$

**Question 34** (\*\*\*\*)

Solve the differential equation

$$\frac{dy}{dx} = -\frac{xy^2 + y}{x + yx^2 + x^3y^2}, \quad x \neq 0, \quad y > 0,$$

subject to the condition  $y\left(\frac{1}{2}\right) = 1$ .

$$2x^2y^2 \ln y = 2xy + 1$$

The handwritten solution shows the following steps:

- Substitution:  $v = xy \Rightarrow y = \frac{v}{x}$
- Derivative of  $v$ :  $\frac{dv}{dx} = y + x \frac{dy}{dx} = \frac{v}{x} + x \frac{dy}{dx}$
- Substitution into the differential equation:  $\frac{dv}{dx} = \frac{v}{x} + x \left( -\frac{v^2/x + v}{x + vx^2 + x^3(v/x)^2} \right)$
- Simplification:  $\frac{dv}{dx} = \frac{v}{x} + \frac{-v^2 + vx}{x + vx^2 + vx^2} = \frac{v}{x} + \frac{-v^2 + vx}{x(1 + 2vx^2)}$
- Partial fraction decomposition:  $\frac{-v^2 + vx}{x(1 + 2vx^2)} = \frac{A}{x} + \frac{B}{1 + 2vx^2}$
- Integration:  $\int \frac{dv}{dx} dx = \int \left( \frac{v}{x} + \frac{-v^2 + vx}{x(1 + 2vx^2)} \right) dx$
- Final result:  $2x^2y^2 \ln y = 2xy + 1$

**Question 35** (\*\*\*\*)

The positive solution of the quadratic equation  $x^2 - x - 1 = 0$  is denoted by  $\phi$ , and is commonly known as the golden section or golden number.

- a) Show, with a detailed method, that  $F(x) = f(\phi)x^{g(\phi)}$  is a solution of the differential equation,

$$F'(x) = F^{-1}(x),$$

where  $f$  and  $g$  are constant expressions of  $\phi$ , to be found in simplified form.

- b) Verify the answer obtained in part (a) satisfies the differential equation, by differentiation and function inversion.

[You may assume that  $F(x)$  is differentiable and invertible]

**V**,     ,  $F(x) = \left(\frac{1}{\phi}\right)^{\frac{1}{\phi}} x^{\phi} = \phi^{1-\phi} x^{\phi}$

ASSUME A SOLUTION OF THE FORM  $y = Ax^r$ , WHERE  $A$  IS A CONSTANT &  $r$  IS ALSO A CONSTANT - FURTHER ASSUME THAT FUNCTION IS SMOOTH AND INVERTIBLE

$y = Ax^r$        $y = Ax^r$   
 $\frac{dy}{dx} = rAx^{r-1}$        $\frac{y}{x} = \frac{Ax^r}{x} = Ax^{r-1}$   
 $F(x)$        $F(x)$

$\frac{dy}{dx} = rAx^{r-1}$        $\frac{y}{x} = Ax^{r-1}$   
 $\Rightarrow \frac{rAx^{r-1}}{Ax^{r-1}} = \frac{r}{1} = r$   
 $\Rightarrow r = \frac{1}{\phi}$

SETTING EQUAL TO ONE ASHORE, AS IN THE O.D.E  
 $\Rightarrow r = \frac{1}{\phi} \Rightarrow \frac{1}{\phi} = r$   
 $\Rightarrow \frac{1}{\phi} = r$   
 $\Rightarrow r = \frac{1}{\phi}$

NOW R.H.S IS A CONSTANT  $\Rightarrow$  L.H.S MUST ALSO BE A CONSTANT  
 $\Rightarrow$  COMPONENT OF  $x$  MUST BE ZERO  
 $\Rightarrow r - 1 - \frac{1}{\phi} = 0$

BUT  $r = \frac{1}{\phi} = 0$  CAN BE REWRITTEN TO SEVERAL FORMS

LET  $r = \phi$

$\phi = 1 + \frac{1}{\phi}$        $\phi^2 - \phi - 1 = 0$   
 $\phi^2 = \phi + 1$   
 ETC

BUT AS THE LHS IS A CONSTANT, THE ONLY CONSTANT IT CAN BE IS "ONE" AND THIS THE R.H.S MUST ALSO BE "ONE"

$\frac{1}{\phi} A^{-\phi} = 1$   
 $\Rightarrow \frac{1}{\phi} A^{-\phi} = 1$   
 $\Rightarrow A^{-\phi} = \phi$   
 $\Rightarrow A^{\phi} = \frac{1}{\phi}$   
 $\Rightarrow A = \left(\frac{1}{\phi}\right)^{\frac{1}{\phi}}$  OR EQUIVALENT  $(\phi^{-1})^{\frac{1}{\phi}} = \phi^{-\frac{1}{\phi}}$   
 $= \phi^{-1-\phi}$   
 $= \phi^{-2-\phi}$   
 ETC

$\therefore F(x) = \phi^{-1-\phi} x^{\phi}$

b) DIFFERENTIATING  $F(x) = \phi^{-1-\phi} x^{\phi}$

$F'(x) = \phi^{-1-\phi} \phi x^{\phi-1} = \phi^{-\phi} x^{\phi-1}$

INVERTING F(x)  
 $\Rightarrow y = \phi^{-1-\phi} x^{\phi}$   
 $\Rightarrow \frac{y}{\phi^{-1-\phi}} = x^{\phi}$   
 $\Rightarrow \left(\frac{y}{\phi^{-1-\phi}}\right)^{\frac{1}{\phi}} = x$   
 $\Rightarrow x = \phi^{-\frac{1-\phi}{\phi}} y^{\frac{1}{\phi}}$   
 $\Rightarrow F'(x) = \phi^{-\phi} \phi^{-\frac{1-\phi}{\phi}} y^{\frac{1}{\phi}-1}$

LOOKING AT THE POWER OF  $x$  STARTING WITH  $F(x)$   
 $\frac{1}{\phi} = \phi - 1$  (SINCE  $\phi = 1 + \frac{1}{\phi}$ )

LOOKING AT THE CONSTANT, STARTING WITH THE EXPONENT AT  $F'(x)$   
 $\phi^{-\phi} = 1 - \frac{1}{\phi} = 1 - (\phi - 1) = 2 - \phi$

$\therefore \phi^{-\phi} x^{\phi-1} = \phi^{-\phi} x^{\phi-1}$   
 $\therefore F'(x) = F^{-1}(x)$

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