

Solution by Substitutions

First Order Homogeneous Equations

The first order equation

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

is **homogeneous** if $f(x, y)$ can be expressed as a function of the ratio y/x alone.

Method for solving first order homogeneous equations:

1. Transform the equation to the form $\frac{dy}{dx} = f(x, y)$ if it is not in that form.
2. Make the substitution $u = \frac{y}{x}$. Then $y = ux$. Hence, $\frac{dy}{dx} = u + x \frac{du}{dx}$.
3. Substitute the expression for $\frac{dy}{dx}$ into the original equation. We will obtain the equation

$$u + x \frac{du}{dx} = G(u).$$

(Note that we have transform the right hand side into a function of $u = \frac{y}{x}$. This can be done because of the “homogeneous” assumption.)

4. The above equation is separable because it can be rewritten as

$$\frac{1}{G(u) - u} du = \frac{1}{x} dx.$$

5. Integrate both sides to obtain an implicit solution.
6. Express the solution in terms of the original variables x and y .

Example 1: Solve a homogeneous differential equation

Explain why the given equation is NOT separable, exact or linear. Rewrite the equation in the form $\frac{dy}{dx} = f(x, y)$.
Explain why the equation is homogeneous and use the substitution method to solve.

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

Solution

Write the solution here

Solution

Solution to Example 1 (Cont.)

Example 2: Solve a homogeneous differential equation

Explain why the given equation is NOT separable, exact or linear. Explain why the equation is homogeneous and use the substitution method to solve.

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

Solution

Write the solution here

Bernoulli Equation

The first order differential equation

$$\frac{dy}{dx} + P(x)y = Q(x)y^n,$$

where n is any real number is called **Bernoulli's equation**. Note that if $n = 0$ or $n = 1$, the equation is linear. On the other hand, for $n \neq 0, 1$, this equation is nonlinear. The technique for solving a Bernoulli's equation when $n \neq 0, 1$ is as follows:

Method for solving a nonlinear Bernoulli's equation:

1. Divide both sides of the equation by y^n , we obtain

$$y^{-n} \frac{dy}{dx} + P(x)y^{1-n} = Q(x).$$

2. Let $u = y^{1-n}$. By the chain rule, we have

$$\frac{du}{dx} = (1-n)y^{-n} \frac{dy}{dx}.$$

3. The equation in Step 1 then becomes

$$\frac{1}{1-n} \frac{du}{dx} + P(x)u = Q(x).$$

4. Since $\frac{1}{1-n}$ is a constant, the above equation is a first order linear equation. Hence, it can be solved using the technique in Lecture 4.

Example 3: Solve a Bernoulli's equation

Solve the given differential equation:

$$\frac{dy}{dx} - y = e^{2x}y^3.$$

Solution

Write the solution here

Example 4: Solve an IVP

Solve the given IVP:

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

Solution

Write the solution here