

Name: Key

Show all work clearly and in order. Please box your answers.

1. Solve the following differential equation by using an appropriate substitution:

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

Standard Form: $\frac{dy}{dx} - \frac{1+x}{x}y = \frac{xy^2}{x} = y^2$ ← This is a Bernoulli Equation with $n=2$

substitute: $u = y^{1-n} = y^{-1} = \frac{1}{y}$ so $y = \frac{1}{u}$

Also, $\frac{dy}{dx} = -\frac{1}{u^2} \cdot \frac{du}{dx}$ (by chain rule)

Now the DE becomes: $\left[-\frac{1}{u^2} \cdot \frac{du}{dx}\right] - \frac{1+x}{x} \cdot \left[\frac{1}{u}\right] = \left[\frac{1}{u}\right]^2$ Multiply by $-u^2$ to get:

$$\frac{du}{dx} + \frac{(1+x)}{x}u = -1$$
 ← This is 1st order linear!

Step 1:

Step 2: (Integrating Factor:

Step 3: Multiply 1 and 2:

Step 4: Integrate:

$$e^{\int P(x)dx} = e^{\int \frac{(1+x)}{x}dx} = e^{\int (\frac{1}{x} + \frac{x}{x})dx} = e^{\int (\frac{1}{x} + 1)dx} = e^{\ln|x| + x} = e^{\ln|x|} \cdot e^x = |x|e^x = xe^x \text{ (if } x > 0)$$

$$xe^x \left[\frac{du}{dx} + \frac{(1+x)}{x}u \right] = xe^x [-1]$$

$u = x \mid \frac{dv}{dx} = e^x$
 $du = 1 \cdot dx \mid v = e^x$

$$\frac{d}{dx} [xe^x \cdot u] = -xe^x$$

so $xe^x u = -[xe^x - \int e^x dx] = -xe^x + e^x + C$

Implicit (or Explicit) Solution:

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

$u = -1 + \frac{1}{x} + \frac{C}{xe^x}$

2. (a) Solve the following differential equation by using an appropriate substitution:

$$\frac{dy}{dx} = \frac{x+3y}{3x+y}$$
 ← This is homogeneous (of degree 1)

You can do a substitution of $x=uy$ OR $y=ux$

Both work out fine, so let's try $y=ux$
 $dy = u dx + x du$

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

$$(3x+ux)(u dx + x du) = (x+3ux) dx$$

$$3x u dx + 3x^2 du + u^2 x dx + ux^2 du = x dx + 3ux dx$$

(Let's bring the dx terms to the left hand side)

$$3x u dx - x dx - 3ux dx + u^2 x dx = -3x^2 du - ux^2 du$$

$$(-x + u^2 x) dx = (-3x^2 - ux^2) du$$

$$x(-1 + u^2) dx = x^2(-3 - u) du$$

$$\frac{x}{x^2} dx = \frac{-3-u}{u^2-1} du$$

$$\text{so } \int \frac{1}{x} dx = \int \frac{-3-u}{u^2-1} du$$

$$\frac{-3-u}{u^2-1} = \frac{-3-u}{(u-1)(u+1)} = \frac{A}{u-1} + \frac{B}{u+1}$$

$$-3-u = A(u+1) + B(u-1)$$

$$-3-u = Au + A + Bu - B$$

$$-3-u = (A+B)u + A - B$$

so $A+B = -1$ AND $A-B = -3$

$$A = -1 - B \rightarrow (-1 - B) - B = -3$$

$$-2B = -2$$

$$A = -2 \quad \leftarrow \quad B = 1$$

$$\ln|x| = \int \left(\frac{-2}{u-1} + \frac{1}{u+1} \right) du$$

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

Implicit (or Explicit) Solution:

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