

Question

If $ad - bc \neq 0$, show that constants h and k can be chosen in such a way that the change of variables $X = x + h$, $Y = y + k$ reduces

$$\frac{dy}{dx} = \frac{ax + by + p}{cx + dy + q}$$

to a homogeneous equation.

Hence, or otherwise, solve the equation

$$\frac{dy}{dx} = \frac{x + y + 4}{x - y - 6}$$

Answer

The ODE becomes: $\frac{dY}{dX} = \frac{a(X - h) + b(Y - k) + p}{c(X - h) + d(Y - k) + q}$

$\frac{dY}{dX} = \frac{aX + bY + (p - ah - bk)}{cX + dY + (q - ch - dk)}$ for homogeneous we need

$$\left. \begin{array}{l} p - ah - bk = 0 \\ q - ch - dk = 0 \end{array} \right\} \text{ which has a unique solution if } ad - bc \neq 0$$

and the equation then becomes $\frac{dY}{dX} = \frac{a + b\frac{Y}{X}}{c + d\frac{Y}{X}}$

For example if $a = 1$, $b = 1$, $p = 4$, $c = 1$, $d = -1$, $q = -6$

choose h , k so that $\left. \begin{array}{l} h + k = 4 \\ h - k = -6 \end{array} \right\} \Rightarrow h = -1, k = 5$

$X = x - 1$, $Y = y + 5$ and the ODE becomes

$$\frac{dY}{dX} = \frac{1 + \frac{Y}{X}}{1 - \frac{Y}{X}} \quad \text{put } Y = Xv \Rightarrow X \frac{dv}{dX} + v = \frac{1 + v}{1 - v}$$

$$X \frac{dv}{dX} = \frac{1 + v^2}{1 - v} \Rightarrow \int \frac{1 - v}{1 + v^2} dv = \int \frac{1}{X} dX$$

$$\Rightarrow \int \frac{1}{1 + v^2} dv - \int \frac{v}{1 + v^2} dv = \ln X + c$$

$$\Rightarrow \tan^{-1} v - \frac{1}{2} \ln(1 + v^2) = \ln X + c$$

$$\text{or } \tan^{-1} \frac{Y}{X} = \ln(X^2 + Y^2)^{\frac{1}{2}} + c$$

$$\Rightarrow \tan^{-1} \left(\frac{y + 5}{x - 1} \right) = \ln(x^2 + y^2 - 2x + 10y + 26)^{\frac{1}{2}} + c$$