

Question

Find the general solution of the following differential equations

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

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

$$(iii) \ x(y+x) \frac{dy}{dx} = y(y-x)$$

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

Answer

(i)

$xy \frac{dy}{dx} = y^2 - x^2$ is of the type $P(x, y) \frac{dy}{dx} + Q(x, y) = 0$ with

$$\left. \begin{array}{l} P(x, y) = xy \\ Q(x, y) = x^2 - y^2 \end{array} \right\} \Rightarrow \text{degree 2} \quad \left. \begin{array}{l} \\ \Rightarrow \text{homogenous} \end{array} \right\}$$

Thus use $y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$ (where $v = v(x)$)

and divide both sides through by x^2 etc.....

$$\begin{aligned} xy \frac{dy}{dx} &= y^2 - x^2 \\ \Rightarrow \frac{dy}{dx} &= \frac{y^2 - x^2}{xy} \\ &\quad \text{divide top and bottom of RHS by } x^2 \\ \Rightarrow \frac{dy}{dx} &= \frac{\left(\frac{y}{x}\right)^2 - 1}{\left(\frac{y}{x}\right)} \end{aligned}$$

Substitute $\frac{dy}{dx} = v + x \frac{dv}{dx}$ on LHS and $y = vx$ on RHS

$$\begin{aligned} v + x \frac{dv}{dx} &= \frac{v^2 - 1}{v} \\ \Rightarrow x \frac{dv}{dx} &= \frac{v^2 - 1}{v} - v \\ \text{or} \quad x \frac{dv}{dx} &= -\frac{1}{v} \end{aligned}$$

This is now variables separable. Hence:

$$\begin{aligned}
 \int v \, dv &= - \int \frac{dx}{x} \\
 \Rightarrow \frac{v^2}{2} &= -\ln x + c \\
 &= -\ln x - \ln k \\
 \Rightarrow \frac{v^2}{2} &= -\ln kx \\
 &= \ln\left(\frac{1}{kx}\right) \\
 \Rightarrow v^2 &= 2\ln\left(\frac{1}{kx}\right) \\
 \text{or } v^2 &= \ln\left(\frac{1}{k^2 x^2}\right)
 \end{aligned}$$

Now put back $y = vx$

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

(ii) This is of the form $P\frac{dy}{dx} + Q = 0$

$$\text{where } \begin{cases} P(x, y) = x^2 + y^2 & \Rightarrow \text{degree 2} \\ Q(x, y) = -xy & \Rightarrow \text{degree 2} \end{cases} \Rightarrow \underline{\text{homogenous}}$$

$$\text{Thus set } y = vx, \Rightarrow \frac{dy}{dx} = v + x\frac{dv}{dx}$$

Divide top and bottom by x^2 :

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

or

$$\begin{aligned} v + x\frac{dv}{dx} &= \frac{v}{1+v^3} \\ \Rightarrow x\frac{dv}{dx} &= \frac{v}{1+v^3} - v \\ &= \frac{v-v-v^3}{1+v^2} \\ &= -\frac{v^3}{1+v^2} \end{aligned}$$

This is now variables separable. Thus

$$\begin{aligned} \int dv \frac{(1+v^2)}{-v^3} &= \int \frac{dx}{x} \\ \Rightarrow -\int \frac{dv}{v^3} - \int \frac{dv}{v} &= \int \frac{dx}{x} \\ \Rightarrow \frac{1}{2v^2} - \ln v &= \ln x + c \\ c &= \ln k \\ \Rightarrow \frac{1}{2v^2} &= \ln v + \ln x + \ln k \\ &= \ln(kvx) \end{aligned}$$

$$\text{Thus } kvx = e^{\frac{1}{2v^2}}.$$

$$\text{Now replace } y = vx \text{ to get } \underline{ky = e^{\frac{x^2}{2y^2}}}.$$

(iii) This is of the form $P(x, y)\frac{dy}{dx} + Q(x, y) = 0$
 where $\begin{cases} P(x, y) = xy + x^2 \Rightarrow \text{degree 2} \\ Q(x, y) = y^2 - yx \Rightarrow \text{degree 2} \end{cases} \Rightarrow \underline{\text{homogenous}}$

Thus rearrange to get

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

Divide RHS top and bottom by x^2

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

$$\text{Use } y = vx \Rightarrow \frac{dy}{dx} = v + x\frac{dv}{dx}$$

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

Thus

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

This is variables separable, so

$$\begin{aligned} \int dv \left(\frac{v+1}{v} \right) &= -2 \int \frac{dx}{x} \\ \Rightarrow \int dv + \int \frac{dv}{v} &= -2 \int \frac{dx}{x} \\ \Rightarrow v + \ln v &= -2 \ln x + c \\ \Rightarrow \frac{y}{x} + \ln\left(\frac{y}{x}\right) &= -2 \ln x + c \\ \Rightarrow \frac{y}{x} &= -\ln\left(\frac{y}{x}\right) - 2 \ln x + c \\ &= -\ln y + \ln x - 2 \ln x + c \\ &= -\ln y - \ln x + c \\ &\quad c = -\ln k \\ \frac{y}{x} &= -\ln(yxk) \\ \Rightarrow y + x \ln(kxy) &= 0 \end{aligned}$$

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

This is of the form $P(x, y) \frac{dy}{dx} + Q(x, y) = 0$

$$\text{where } \begin{cases} P(x, y) = x^2 \\ Q(x, y) = y^2 - xy \end{cases} \Rightarrow \begin{cases} \text{degree 2} \\ \text{degree 2} \end{cases} \} \Rightarrow \underline{\text{homogenous}}$$

Thus rearrange to get

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

Divide RHS top and bottom by x^2

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

$$\text{Set } y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

Thus

$$\begin{aligned} v + x \frac{dv}{dx} &= v - v^2 \\ \text{or} \quad \frac{dv}{dx} &= -v^2 \end{aligned}$$

This is variables separable

$$\begin{aligned} \int \frac{dv}{v^2} &= - \int \frac{dx}{x} \\ \Rightarrow -\frac{1}{v} &= -\ln x + c \\ \text{or} \quad \frac{1}{v} &= \ln x - c \quad \text{set } c = -\ln k \\ \Rightarrow \frac{y}{x} &= \ln x - c \\ \Rightarrow \frac{y}{x} &= -\ln kx \end{aligned}$$

$$\text{or } \underline{y = x \ln kx}$$