

**Question**

Solve the following non-linear differential equations

(a)  $x^2y^2y' - (1+x)(1+y) = 0$

(b)  $y' = 2e^{\frac{y}{x}} + \frac{y}{x}$

(c)  $(y \sec^2 x + \sec x \tan x) + (\tan x + 2y)y' = 0$

(d)  $(x^2 - 1)y' + 2xy^2 = 0, \quad y(\sqrt{2}) = \frac{1}{2}$

**Answer**

(a) A separable ODE

$$\begin{aligned}
x^2y^2y' - (1+x)(1+y) &= 0 \\
\Rightarrow x^2y^2 \frac{dy}{dx} &= (1+x)(1+y) \\
\Rightarrow \int \frac{y^2}{1+y} dy &= \int \frac{1+x}{x^2} dx \\
\text{Now } \int \frac{y^2}{1+y} dy &= \int \left( y - 1 + \frac{1}{y+1} \right) dy \\
&= \frac{1}{2}y^2 - y + \ln(y+1) \\
\text{so } \frac{1}{2}y^2 - y + \ln(y+1) &= \int \left( \frac{1+x}{x^2} \right) dx \\
&= -\frac{1}{x} + \ln x + c \\
\text{i.e. } \frac{1}{2}y^2 - y + \ln(y+1) &= -\frac{1}{x} + \ln x + c
\end{aligned}$$

(b) A homogeneous ODE in  $x$  and  $y$ 

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

$$\text{Let } \frac{y}{x} = v, \quad y = vx, \quad \frac{dy}{dx} = v + x \frac{dv}{dx}$$

So (1) becomes

$$\begin{aligned}v + x \frac{dv}{dx} &= 2e^v + v \\ \Rightarrow x \frac{dv}{dx} &= 2e^v \\ \Rightarrow \int e^{-v} &= 2 \int \frac{dx}{x} \\ -e^{-v} &= 2 \ln x + c \\ -e^{-\frac{y}{x}} &= 2 \ln x + c\end{aligned}$$

(c) An exact ODE

$$(y \sec^2 x + \sec x \tan x) + (\tan x + 2y) \frac{dy}{dx} = 0$$

$$P = y \sec^2 x + \sec x \tan x \quad Q = \tan x + 2y$$

$$\frac{\partial P}{\partial y} = \sec^2 x = \frac{\partial Q}{\partial x} \text{ so the equation is exact.}$$

Now we need to find  $F(x, y)$  such that

$$\frac{\partial F}{\partial x} = P = y \sec^2 x + \sec x \tan x \quad (1)$$

$$\frac{\partial F}{\partial y} = Q = \tan x + 2y \quad (2)$$

$$\text{Integrating (2) gives } F = y \tan x + y^2 + f(x) \quad (3)$$

$$\text{Differentiating (3) w.r.t. } x \text{ gives } \frac{\partial F}{\partial x} = y \sec^2 x + f'(x) \quad (4)$$

So

$$\begin{aligned}f'(x) &= \sec x \tan x \\ \Rightarrow f(x) &= \sec x + c \\ \Rightarrow F &= y \tan x + y^2 + \sec x + c\end{aligned}$$

and so the solution is  $F(x, y) = \text{constant}$

$$\text{i.e. } y \tan x + y^2 + \sec x + c = K$$

(d)

$$\begin{aligned}(x^2 - 1)y' + 2xy^2 &= 0 \\ \Rightarrow (x^2 - 1)\frac{dy}{dx} &= -2xy^2 \\ \Rightarrow -\int \frac{dy}{y^2} &= \int \frac{2x}{x^2 - 1} dx \\ \Rightarrow \frac{1}{y} &= \ln(x^2 - 1) + C\end{aligned}$$

when  $x = \sqrt{2}, y = \frac{1}{2} \Rightarrow 2 = C$  so the answer is

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