

So substitution problems.

if $\frac{dy}{dx} = f(x, y)$ and we can write $f(x, y)$ in terms of $\frac{y}{x}$'s then this DE is homogeneous.

That is $\frac{dy}{dx} = f(x, y) = f\left(\frac{y}{x}\right)$.

ex.) $2x^2 \frac{dy}{dx} = x^2 + y^2$

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

Let $v = \frac{y}{x}$ OR $y = vx \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$

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

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

$$x \frac{dv}{dx} = \frac{1}{2} (v-1)^2 \Rightarrow \frac{2}{(v-1)^2} dv = \frac{1}{x} dx$$

$$2 \int \frac{1}{(v-1)^2} dv = \int \frac{1}{x} dx$$

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$$\text{for } 2 \int \frac{1}{(v-1)^2} dv = 2 \int A^{-2} dA = 2 \frac{A^{-1}}{-1} = -\frac{2}{A}$$

$$\text{let } A = v-1 \\ dA = dv$$

$$\text{so } 2 \int \frac{1}{(v-1)^2} dv = \frac{-2}{v-1}$$

$$\text{So then } \frac{-2}{v-1} = \frac{\ln x + C}{1} \Rightarrow$$

$$-2 = (v-1)(\ln x + C)$$

$$\frac{-2}{\ln x + C} = v-1 \Rightarrow v = 1 - \frac{2}{C + \ln x}$$

$$\text{Then remember } y = vx \quad \text{OR} \quad v = \frac{y}{x}$$

$$\frac{y}{x} = 1 - \frac{2}{C + \ln x} \quad \text{so} \quad y = x - \frac{2x}{C + \ln x}$$

$$\text{ex.) } \frac{dy}{dx} = \frac{x^2 + y^2}{xy} \Rightarrow \frac{dy}{dx} = \frac{x^2 + y^2}{xy} \left(\frac{\frac{1}{x^2}}{\frac{1}{x^2}} \right)$$

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

Then let $v = \frac{y}{x}$ OR $y = vx$

$$\frac{dy}{dx} = v + x \frac{dv}{dx}$$

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

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

$$\text{So } x \frac{dv}{dx} = \frac{1}{v} \quad \text{Then} \quad = \frac{1}{v} + v - v$$

$$v dv = \frac{1}{x} dx \Rightarrow \frac{1}{2} v^2 = \ln x + C_1$$

$$v^2 = 2 \ln x + C_2, \quad C_2 = C_1 \cdot 2$$

$$\text{Then } \left(\frac{y}{x}\right)^2 = 2 \ln x + C_2$$

$$\boxed{y^2 = 2x^2 \ln x + C_2 x^2}$$

So if $\frac{dy}{dx} = f\left(\frac{y}{x}\right)$, the substitution $v = \frac{y}{x}$ results in a separable equation.

Bernoulli Equations

$$\frac{dy}{dx} + P(x)y = Q(x)y^n \quad \text{where } n \in \mathbb{Z} \text{ not equal to } 1 \text{ or } 0.$$

To solve use the sub. $v = y^{1-n}$ this will give us in the end a linear DE (Integrating Factor)

ex.) $\frac{dy}{dx} + 2xy = xy^3$ here we key in on the xy^3 term.

so let $v = y^{-2} = y^{-2}$

Here's the trick: $\frac{dy}{dx} + 2xy = xy^3$

divide by y^3

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

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

here is your sub. let $v = y^{-2}$

$$\frac{dv}{dx} = -2 y^{-3} \frac{dy}{dx}$$

chain Rule.

This gives us $y^{-3} \frac{dy}{dx} = -\frac{1}{2} \frac{dv}{dx}$

$$-\frac{1}{2} \frac{dv}{dx} + 2x v = x \Rightarrow \frac{dv}{dx} - 4x v = -2x$$

Linear!

here $P(x) = -4x$

$$\mu(x) = e^{-4 \int x dx} = e^{-2x^2} \quad \text{then}$$

$$e^{-2x^2} \frac{dv}{dx} - 4x e^{-2x^2} v = -2x e^{-2x^2}$$

$$\frac{d}{dx} (e^{-2x^2} v) = -2x e^{-2x^2}$$

$$e^{-2x^2} v = -2 \int x e^{-2x^2} dx$$

$$e^{-2x^2} V = -2 \int x e^{-2x^2} dx$$

$$\text{let } A = -2x^2$$

$$dA = -4x dx$$

$$-\frac{1}{4} dA = x dx$$

$$-\frac{2}{-4} \int e^A dA$$

$$\frac{1}{2} \int e^A dA = \frac{1}{2} e^A$$

$$\text{then } e^{-2x^2} V = \frac{1}{2} e^{-2x^2} + C$$

$$V = \frac{1}{2} + C e^{2x^2}$$

$$\text{recall } V = y^{-2}$$

$$y^{-2} = \frac{1}{2} + C e^{2x^2} \Rightarrow$$

$$y^2 = \frac{1}{\frac{1}{2} + C e^{2x^2}}$$

$$\text{So } \frac{dy}{dx} + P(x)y = Q(x)y^n, \quad 0, 1 \neq n \in \mathbb{R}$$

to sub. $V = y^{1-n}$ will result in

a linear DE, solve by finding an Int. Factor.