

Some Non-Linear Equations (Clever Substitutions).

$$(*) \quad (x - 2x^2y) \frac{dy}{dx} + y + 2xy^2 = 0 \quad x(1 - 2xy) \frac{dy}{dx} + y(1 + 2xy) = 0$$

Substitution: $u = 2xy \Rightarrow y = \frac{u}{2x}$

$$\Rightarrow \frac{dy}{dx} = \frac{2x \frac{du}{dx} - 2u}{4x^2} = \frac{1}{2x} \frac{du}{dx} - \frac{1}{2x^2} u$$

$$x(1-u) \left(\frac{1}{2x} \frac{du}{dx} - \frac{1}{2x^2} u \right) + \frac{u}{2x} (1+u) = 0$$

$$\frac{1}{2} (1-u) \frac{du}{dx} - \frac{1}{2x} (u - u^2) + \frac{1}{2x} (u + u^2) = 0$$

$$\frac{1}{2} (1-u) \frac{du}{dx} + \frac{1}{x} u^2 = 0 \Rightarrow \frac{u^2}{x} = \frac{u-1}{2} \frac{du}{dx} \Rightarrow \frac{2}{x} dx = \frac{u-1}{u^2} du$$

Separable!

$$\Rightarrow 2 \ln|x| = \ln|u| + \frac{1}{u} + C \Rightarrow \ln \left| \frac{x^2}{2xy} \right| = \frac{1}{2xy} + C$$

$$\Rightarrow \ln \left| \frac{x}{2y} \right| = \frac{1}{2xy} + C \Rightarrow \left| \frac{x}{2y} \right| = ce^{\frac{1}{2xy}}$$

$$\Rightarrow x = cy e^{\frac{1}{2xy}}$$

Unless $u=0$,
in which case
 $2xy=0$, so $y=0$.
Solution? Yes:
 $y=0$

$$(*) \quad 2xy \frac{dy}{dx} + 2y^2 = 3x - 6$$

Substitution: $u = y^2 \Rightarrow \frac{du}{dx} = 2y \frac{dy}{dx}$

$$x \frac{du}{dx} + 2u = 3x - 6 \quad \leftarrow \text{Linear!}$$

$$\frac{du}{dx} + \frac{2}{x} u = 3 - \frac{6}{x}$$

$$p(x) = e^{\int (2/x) dx} = e^{2 \ln|x|} = x^2 \Rightarrow \frac{d}{dx} (x^2 u) = 3x^2 - 6x \Rightarrow x^2 u = x^3 - 3x^2 + C$$

$$\Rightarrow x^2 y^2 = x^3 - 3x^2 + C$$

$$\textcircled{*} \quad x \frac{dy}{dx} - y = \frac{x^3}{y} e^{y/x}$$

Substitution: $u = \frac{y}{x} \Rightarrow y = ux \Rightarrow \frac{dy}{dx} = x \frac{du}{dx} + u$

$$\Rightarrow x^2 \frac{du}{dx} + \cancel{xu} - \cancel{ux} = \frac{x^3}{ux} e^u \Rightarrow \frac{du}{dx} = \frac{1}{u} e^u \Rightarrow u e^{-u} du = dx$$

Separable!

$$\Rightarrow -u e^{-u} - e^{-u} = x + c \Rightarrow -e^{-u}(u+1) = x + c \Rightarrow u+1 = (c-x)e^u$$

$$\Rightarrow \frac{y}{x} + 1 = (c-x)e^{y/x} \Rightarrow \boxed{y+x = (c-x)x e^{y/x}}$$

$$\textcircled{*} \quad y'' = 2x(y')^2$$

Substitution: $u = y' \Rightarrow \frac{du}{dx} = y'' \Rightarrow \frac{du}{dx} = 2xu^2 \Rightarrow \frac{du}{u^2} = 2x dx$

$$\Rightarrow -\frac{1}{u} = x^2 + c \Rightarrow -\frac{1}{y'} = x^2 + c \Rightarrow \boxed{y' = -\frac{1}{x^2 + c}}$$

Case 1: $c=0 \Rightarrow y' = -\frac{1}{x^2} \Rightarrow \boxed{y_1 = \frac{1}{x} + c_1}$

Case 2: $c=a^2 > 0 \Rightarrow y' = -\frac{1}{x^2+a^2} \Rightarrow \boxed{y_2 = -\frac{1}{a} \arctan\left(\frac{x}{a}\right) + c_2}$

Case 3: $c=-a^2 < 0 \Rightarrow y' = -\frac{1}{x^2-a^2} = -\frac{1}{(x-a)(x+a)} = -\frac{1}{2a} \frac{(x+a)-(x-a)}{(x-a)(x+a)}$

$$\Rightarrow y' = -\frac{1}{2a} \left(\frac{1}{x-a} - \frac{1}{x+a} \right)$$

$$\Rightarrow y = \frac{1}{2a} (\ln|x+a| - \ln|x-a|) + c_3$$

$$\Rightarrow \boxed{y_3 = \frac{1}{2a} \ln \left| \frac{x+a}{x-a} \right| + c_3}$$

Unless $u=0$,
in which case
 $y'=0$, so $y=c$.
Solution? Yes:
 $y=c$
(all constant
functions
are solutions
as well)

$$\textcircled{*} \quad x e^{2y} \frac{dy}{dx} + e^{2y} = \frac{\ln x}{x}$$

$$u = e^{2y} \Rightarrow \frac{du}{dx} = 2e^{2y} \cdot \frac{dy}{dx}$$

$$\Rightarrow x \cdot \frac{1}{2} \frac{du}{dx} + u = \frac{\ln x}{x} \Rightarrow \frac{du}{dx} + \frac{2}{x} u = \frac{2 \ln x}{x^2}$$

(Linear!)

$$p = x^2 \Rightarrow \frac{d}{dx}(x^2 u) = 2 \ln x$$

$$\Rightarrow x^2 u = \int 2 \ln x \cdot dx = 2x \ln x - 2x + C \Rightarrow \boxed{x^2 e^{2y} = 2x \ln x - 2x + C}$$

$$\textcircled{*} \quad x^4 y^2 y' + x^3 y^3 = 2x^3 - 3$$

$$u = y^3 \Rightarrow \frac{du}{dx} = 3y^2 \frac{dy}{dx} \Rightarrow x^4 \cdot \frac{1}{3} \frac{du}{dx} + x^3 u = 2x^3 - 3 \quad (\text{linear!})$$

$$\frac{du}{dx} + \frac{3}{x} u = \frac{6}{x} - \frac{9}{x^4}$$

$$p(x) = x^3$$

$$\Rightarrow \frac{d}{dx}(x^3 u) = 6x^2 - \frac{9}{x}$$

$$\Rightarrow \boxed{x^3 y^3 = 2x^3 - 9 \ln|x| + C}$$

$$(*) \quad 2yy' + x^2 + y^2 + x = 0.$$

$$u = y^2 \Rightarrow \frac{du}{dx} = 2yy' \Rightarrow \frac{du}{dx} + x^2 + u + x = 0$$

$$\Rightarrow \frac{du}{dx} + u = -x^2 - x \quad (\text{linear})$$

$$\mu = e^x \Rightarrow \frac{d}{dx}(ue^x) = (-x^2 - x)e^x$$

$$\int xe^x dx = xe^x - e^x$$

$$\Rightarrow ue^x = (-x^2 + 2x - 2 - x + 1)e^x + c$$

$$\int x^2 e^x dx = x^2 e^x - 2 \int xe^x dx$$

$$= x^2 e^x - 2xe^x + 2e^x$$

$$\Rightarrow y^2 e^x = (-x^2 + x - 1)e^x + c$$

$$\Rightarrow \boxed{y^2 = -x^2 + x - 1 + ce^{-x}}$$

$$(*) \quad (1 + ye^x)y' + y = 0$$

$$u = ye^x \Rightarrow \frac{du}{dx} = y'e^x + ye^x = y'e^x + u \Rightarrow y'e^x = \frac{du}{dx} - u$$

$$(1+u) \frac{1}{e^x} (u' - u) + \frac{1}{e^x} u = 0$$

$$(1+u)(u' - u) + u = 0$$

$$u' - u + uu' - u^2 + u = 0$$

$$(1+u)u' - u^2 = 0 \quad (u = -1 \Rightarrow 1 = 0 \Leftrightarrow u \neq -1)$$

$$u' = \frac{u^2}{1+u} \quad \text{Autonomous}$$

$$\frac{du}{dx} = \frac{u^2}{1+u} \Rightarrow \frac{1+u}{u^2} du = dx \Rightarrow x = -\frac{1}{u} + \ln|u| + c$$

$$\Rightarrow x = -\frac{1}{ye^x} + \ln|ye^x| + c$$

$$\Rightarrow x = -\frac{1}{ye^x} + \ln|y| + x + c \Rightarrow \boxed{\ln|y| = \frac{1}{ye^x} + c}$$

$$\Rightarrow \boxed{y = ce^{\frac{1}{ye^x}}}$$

$$\text{or } y \ln|y| = e^{-x} + cy \Rightarrow \boxed{e^{-x} = y \ln|y| + cy}$$