Chapter 2

1st ORDER DIFFERENTIAL EQUATIONS

2.1 Types of 1st ODE

- Separable Equations
- Homogeneous Equations
 - Linear Equations
 - Exact Equations

Separable equations

General form:

$$\frac{dy}{dx} = g(x)h(y), \quad \frac{dy}{dx} = \frac{g(x)}{h(y)}, \quad \frac{dy}{dx} = \frac{h(y)}{g(x)}$$

Method of solution:

- 1. Reform the given differential equation into the general form of separable equation (above)
- 2. Rearrange the equation to $\frac{1}{h(y)}dy = g(x)dx$
- 3. Integrate both side of equation in step 2
- 4. Obtain the general solution $\Rightarrow H(y) = G(x) + C$

Solve the differential equation

$$\frac{dy}{dx} = \frac{4x}{3y^3}$$

Solution:

Step 1: Separate the equation into the form, $3y^3dy = 4xdx$

Step 2: Integrate the both sides,

$$\int 3y^3 dy = \int 4x dx$$
$$3\left(\frac{y^4}{4}\right) = 4\left(\frac{x^2}{2}\right) + C$$

Step 3: Rearranging, this equation becomes:

$$\frac{3y^4}{4} = 2x^2 + c \Rightarrow y^4 = \frac{8}{3}x^2 + \frac{4}{3} + C$$

Step 4: General solution is,

$$y = \left(\frac{8}{3}x^2 + A\right)^{\frac{1}{4}}$$
, where $A = \frac{4}{3}C$

Solve the differential equation

$$y' = 4x^2y$$

and given that y(0) = 2

Solution:

Step 1:
$$\frac{dy}{y} = 4x^2 dx$$

Step 2:
$$\int \frac{dy}{y} dy = \int 4x^2 dx$$

$$\ln\left|y\right| = \frac{4x^3}{3} + C$$

Step 3:
$$y = e^{\frac{4x^3}{3} + C} \Rightarrow y = e^{\frac{4x^3}{3}} \cdot e^C$$

Step 4: General solution is,

$$y = De^{\frac{4x^3}{3}}$$
, where $D = e^C$

Step 5: Given that y(0) = 2

$$2 = De^{\frac{4(0)^3}{3}} \Rightarrow \therefore D = 2$$

Particular solution: $y = 2e^{\frac{4}{3}x^3}$

HOMOGENEOUS equations

Homogeneous functions are functions where the sum of the powers of every term are the same.

1)
$$f(x,y) = \underbrace{x^3 + 4x^2y + 3y^3}_{\text{deg 3}}$$

2)
$$f(x,y) = \underbrace{x^3}_{\text{deg } 3} + \underbrace{y}_{\text{deg } 1}$$

3)
$$f(x,y) = \underbrace{x^3 + 4y^3 + 4}_{\text{deg } 3} + \underbrace{4}_{\text{deg } 0}$$

General form:

$$\frac{dy}{dx} = f(x, y)$$

Method of solution:

- 1. Rearrange the equation in the general form
- 2. Show that $f(\lambda x, \lambda y) = f(x, y)$ (Test the homogeneity)
- 3. Substitute y = xv and $\frac{dy}{dx} = x\frac{dv}{dx} + v$ into the general form of homogeneous equation.
- 4. Separate variables x and v to form separable equation.
- 5. Integrate both side of equation in step 4
- 6. Substitute $v = \frac{y}{x}$ into solution in step 5 and simplify the solution.

Solve the differential equation

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

Solution:

Step 1: Test homogeneity,

$$f(x,y) = \frac{x^2 + y^2}{xy}$$

$$\Rightarrow f(\lambda x, \lambda y) = \frac{(\lambda x)^2 + (\lambda y)^2}{(\lambda x)(\lambda y)}$$

$$= \frac{\lambda^2 (x^2 + y^2)}{\lambda^2 (xy)}$$

$$= \frac{x^2 + y^2}{xy} = f(x, y)$$

hence, the equation is homogeneous.

Step 2: Substitute y = xv and $\frac{dy}{dx} = x\frac{dv}{dx} + v$ into homegeneous equation,

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

Step 3: Rearranging, this equation becomes: (separable form)

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

Step 4: Integrate the both sides,

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

Step 5: General solution is,

$$\left(\frac{y}{x}\right)^2 = 2\left(\ln x + C\right) \text{ (by substituting } v = \frac{y}{x}\text{)}$$

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

$$y^2 = 2x^2\left(\ln x + C\right)$$

Solve the differential equation

$$y^2 dx = \left(xy - 4x^2\right) dy$$

Solution:

Step 1:
$$\frac{dy}{dx} = \frac{y^2}{xy - 4x^2} = f(x, y)$$

Step 2: Test homogeneity,

$$f(x,y) = \frac{y^2}{xy - 4x^2}$$

$$\Rightarrow f(\lambda x, \lambda y) = \frac{(\lambda y)^2}{(\lambda x)(\lambda y) - 4(\lambda x)^2}$$

$$= \frac{\lambda^2 (y^2)}{\lambda^2 (xy - 4x^2)}$$

$$= \frac{y^2}{xy - 4x^2} = f(x,y)$$

hence, the equation is homogeneous.

$$x\frac{dv}{dx} + v = \frac{\left(xv\right)^2}{x\left(xv\right) - 4x^2}$$
$$= \frac{x^2\left(v^2\right)}{x^2\left(v - 4\right)} = \frac{v^2}{v - 4}$$

Step 3:

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

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

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

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

Step 4: Integrate the both sides,

$$\int \frac{v-4}{4v} dv = \int \frac{1}{x} dx$$

$$\int \left(\frac{1}{4} - \frac{1}{v}\right) dv = \int \frac{1}{x} dx$$

$$\frac{1}{4}v - \ln v = \ln x + C$$

$$\frac{1}{4}v = \ln(xv) + C$$

$$v = 4\ln(xv) + 4C$$

Step 5: General solution is,

$$\frac{y}{x} = 4\ln\left(x \cdot \frac{y}{x}\right) + 4C \text{ (by substituting } v = \frac{y}{x}\text{)}$$

$$\frac{y}{x} = 4\ln y + 4C$$

$$e^{\frac{y}{x}} = e^{\ln y^4} \cdot e^{4C}$$

$$e^{\frac{y}{x}} = y^4 \cdot e^{4C} \Rightarrow \therefore y^4 = Ae^{\frac{y}{x}}, \text{ where } A = e^{-4C}$$

Verify that the differential equation

$$\frac{dy}{dx} = \frac{3y^2 + 4xy}{2xy + 2x^2}$$

is homogeneous. Then find the general solution.

Find the solution for the following differential equation

$$\left(2x^2 - y^2\right)dy = 4xydx$$

By using the substitution x = X + 1 and y = Y - 2, show that the given differential equation

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

can be reduced to a homogeneous equation.

Then, solve it.

linear equations

General form:

$$a(x)\frac{dy}{dx} + b(x)y = c(x)$$

Method of solution:

1. Write the equation in the form:

$$\frac{dy}{dx} + p(x)y = q(x)$$
$$p(x) = \frac{b(x)}{a(x)}; \ q(x) = \frac{c(x)}{a(x)}$$

2. Find the integrating factor ρ : $\rho = e^{\int p(x)dx}$

linear equations

- 3. Multiply both sides by ρ : $\rho \frac{dy}{dx} + \rho p(x)y = \rho q(x)$ The left side of the equ. can be simplified as, $\frac{d}{dx} \{ y \rho \}$
- 4. Integrate both sides of the equ. to obtain

$$y\rho = \int q(x)\rho dx$$

5. If given an initial condition, substitute into the solution.

Solve the following differential equation:

$$x\frac{dy}{dx} + 2y = 5x^3$$

Solution:

Step 1:
$$\frac{dy}{dx} + \left(\frac{2}{x}\right)y = \frac{5x^3}{x},$$
$$p(x) = \frac{2}{x}; \qquad q(x) = \frac{5x^3}{x} = 5x^2$$

Step 2:
$$\rho = e^{\int \frac{2}{x} dx}$$
$$= e^{2 \ln x}$$
$$= e^{\ln x^2}$$
$$\rho = x^2$$

Step 3: Multiply both sides by $\rho = x^2$:

$$x^{2} \frac{dy}{dx} + x^{2} \left(\frac{2}{x}\right) y = x^{2} \left(5x^{2}\right)$$
$$x^{2} \frac{dy}{dx} + 2xy = 5x^{4}$$
$$\frac{d}{dx} \left\{x^{2}y\right\} = 5x^{4}$$

Step 4:

$$x^{2}y = \int 5x^{4}dx$$
$$x^{2}y = \frac{5x^{5}}{5} + C$$
$$y = x^{3} + \frac{C}{x^{2}}$$

Solve the following differential equation:

$$(e^x + 1)\frac{dy}{dx} + e^x y = x, \ y(0) = 1$$

Solution:

Step 1:
$$\frac{dy}{dx} + \left(\frac{e^x}{e^x + 1}\right)y = \frac{x}{e^x + 1},$$
$$p(x) = \frac{e^x}{e^x + 1}; \qquad q(x) = \frac{x}{e^x + 1}$$

Step 2:
$$\rho = e^{\int \frac{e^x}{e^x + 1} dx}, \qquad \boxed{\text{Let } u = e^x + 1}$$

$$= e^{\int \frac{e^x}{u} \frac{du}{e^x}}$$

$$= e^{\ln u}$$

$$= e^{\ln |e^x + 1|}$$

$$\rho = e^x + 1$$

Step 3: Multiply both sides by $\rho = e^x + 1$:

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

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

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

 $Step \ 4:$

$$\left(e^x + 1\right)y = \int x dx$$

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

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

Step 5: When y(0) = 1:

$$1 = \frac{(0)^2}{2(e^0 + 1)} + \frac{C}{(e^0 + 1)}$$

$$1 = \frac{C}{2} \Rightarrow \therefore C = 2$$

Particular solution is

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

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

Exercise 2.1

Solve the following differential equation:

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

$$Answer: y = \frac{e^x}{x} \left(\sin x + \frac{\cos x}{x} + \frac{C}{x} \right)$$

exact equations

General form:

$$M(x,y) dx + N(x,y) dy = 0$$

Method of solution:

- 1. Write down your M(x, y) and N(x, y)
- 2. Test for exactness: $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$
- 3. Let F(x,y) be the solution,
 - i) integrate M with respect to x while holding y constant, to obtain,

$$F = \int Mdx + \phi(y) \cdots (i) \quad or$$

where $\phi(y)$ is an arbitrary function of y.

ii) integrate N with respect to y while holding x constant, to obtain,

$$F = \int Ndy + \phi(x) \cdots (ii)$$

where $\phi(x)$ is an arbitrary function of x.

4. i) Differentiate F from (i) with respect to y, and equate the result to N and find $\phi'(y)$

$$\frac{\partial F}{\partial y} = N \qquad or$$

ii) Differentiate F from (ii) with respect to x, and equate the result to M and find $\phi'(x)$

$$\frac{\partial F}{\partial x} = M$$

5. i) Integrate $\phi'(y)$ with respect to y to find $\phi(y)$

$$\phi(y) = \int \phi'(y) \ dy \quad or$$

ii) Integrate $\phi' x$ with respect to x to find $\phi(x)$

$$\phi(x) = \int \phi'(x) \ dx$$

- 6. Put back the value of $\phi(y)$ or $\phi(x)$ in F equation
- 7. The solution of the equation is:

$$F(x,y) = C$$

Solve the following differential equation:

$$(2x+3) + (2y-2)\frac{dy}{dx} = 0$$

Solution:

Step 1:
$$(2x+3)dx + (2y-2)dy = 0$$

 $M = 2x + 3;$ $N = 2y - 2$

Step 2: Test exactness:

$$\frac{\partial M}{\partial y} = 2 \\ \frac{\partial M}{\partial x} = 2 \\ \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \Rightarrow Exact$$

Step 3:
$$F = \int Mdx + \phi(y)$$

$$F = \int (2x+3) dx + \phi(y)$$

$$F = \frac{2x^2}{2} + 3x + \phi(y)$$

$$F = x^2 + 3x + \phi(y)$$

Step 4: Find
$$\frac{\partial F}{\partial y} = N$$

$$0 + 0 + \phi'(y) = 2y - 2$$

$$\therefore \phi'(y) = 2y - 2$$

Step 5: Integrate $\phi'(y)$ to get $\phi(y)$:

$$\phi(y) = \int \phi'(y) dy = \int (2y - 2) dy$$

$$\phi(y) = \frac{2y^2}{2} - 2y + A$$

$$\phi(y) = y^2 - 2y + A$$

Step 6: Put back the $\phi(y)$ value in F equation:

$$F(x,y) = C$$

$$x^2 + 3x + y^2 - 2y + A = C$$

$$x^{2} + 3x + y^{2} - 2y = B$$
, where $B = C - A$

Example 2.11

Solve the following differential equation:

$$(3x^2y - 1)dx + (x^3 + 6y - y^2)dy = 0$$

Given that, y(0) = 3.

Solution:

Step 1:
$$(3x^2y - 1)dx + (x^3 + 6y - y^2)dy = 0$$

 $M = 3x^2y - 1;$ $N = x^3 + 6y - y^2$

Step 2: Test exactness:

$$\frac{\partial M}{\partial y} = 3x^{2}$$

$$\frac{\partial M}{\partial x} = 3x^{2}$$

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \Rightarrow Exact$$

Step 3:
$$F = \int Mdx + \phi(y)$$

$$F = \int (3x^2y - 1) dx + \phi(y)$$

$$F = \frac{3x^3y}{3} - x + \phi(y)$$

$$F = x^3y - x + \phi(y)$$

Step 4: Find
$$\frac{\partial F}{\partial y} = N$$

$$x^3 + \phi'(y) = x^3 + 6y - y^2$$

$$\phi'(y) = x^3 + 6y - y^2 - x^3$$

$$\therefore \phi'(y) = -y^2 + 6y$$

Step 5: Integrate
$$\phi'(y)$$
 to get $\phi(y)$:

$$\phi(y) = \int \phi'(y) dy$$

$$\phi(y) = \int (-y^2 + 6y) dy$$

$$\phi(y) = -\frac{y^3}{3} + \frac{6y^2}{3} + A = -\frac{y^3}{3} + 3y^2 + A$$

Step 6: Put back the $\phi(y)$ value in F equation:

$$F(x,y) = C$$

$$x^{3}y - x - \frac{y^{3}}{3} + 3y^{2} + A = C$$

$$x^{3}y - x - \frac{y^{3}}{3} + 3y^{2} = B, \text{ where } B = C - A$$

Step 7: When y(0) = 3:

$$(0)^{3} 3 - 0 - \frac{(3)^{3}}{3} + 3(3)^{2} = C$$
$$-9 + 27 = C$$

$$\therefore C = 18$$

$$\therefore x^3y - x - \frac{y^3}{3} + 3y^2 = 18$$

Exercise 2.2

Solve the following differential equation:

$$(y + \cos y - \cos x)dx + (x - x\sin y)dy = 0$$

 $Answer: xy + x\cos y - \sin x = B, \quad B = A - C$

2.2 applications of 1st ODE

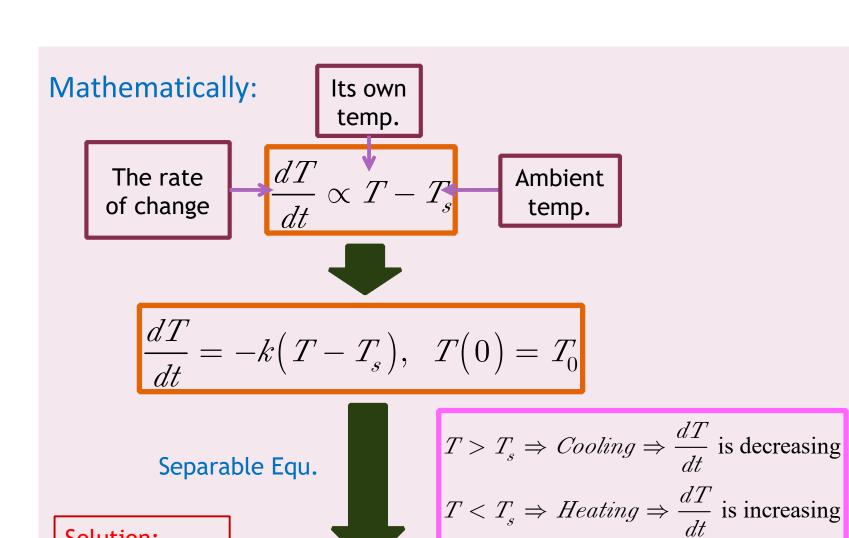
•Newton's Law of Cooling

•Modeling of Population Growth

2.2.1 newton's law of cooling

Definition (by word):

"Newton's Law of Cooling states that the rate of change of the temperature of an object is proportional to the difference between its own temperature and the ambient temperature (the surroundings temperature)"



Solution:
Represent the temperature of an object at time *t*.

$$T(t) = T_s + Ae^{kt}$$

$$\frac{dT}{dt} = -k(T - T_s)$$

Step 1:
$$\frac{1}{T - T_s} dT = -k dt$$

Step 2: Integrate the both sides,

$$\int \frac{1}{T - T_s} dT = \int -k \, dt$$

$$\ln |T - T_s| = -kt + C$$

$$e^{\ln |T - T_s|} = e^{-kt + C}$$

$$e^{\ln |T - T_s|} = e^{-kt + C}$$

$$e^{\ln |T - T_s|} = e^{-kt} \cdot e^{C}$$

$$T - T_s = Ae^{-kt}$$

$$\therefore T = T_s + Ae^{-kt}, \qquad A = e^{C}$$

Example 2.14

A body of an apparent homicide victim was found in a room that was kept at a constant temperature of $70^{\circ}F$. At 12 noon, the temperature of the body was $80^{\circ}F$ and at 1 pm it was $75^{\circ}F$. Assume that the temperature of the body at the time of death was $98.6^{\circ}F$. Based on the given information, determine the time of death.

Solution:

Surrounding temp.: $T_s = 70^{\circ} F$

Initial temp. (12 noon): $T_0 = 80^{\circ} F$

Temp. after 1 hour (1 pm): $T_1 = 75^{\circ}F$

Temp. of normal body: $T=98.6^{\circ}F$

Solution:

Step 1:
$$\frac{dT}{dt} = -k(T - T_s), \qquad T(0) = T_0$$
$$\Rightarrow T = T_s + Ae^{-kt}$$

Step 2: When
$$t = 0$$
, $T = 80$, $T_s = 70$:

$$80 = 70 + Ae^{-k(0)}$$

$$\therefore A = 10$$

$$\Rightarrow \boxed{T = 70 + 10e^{-kt}}$$

Step 3: When
$$t = 1$$
, $T = 75$:

$$75 = 70 + 10e^{-k(1)}$$

$$\frac{75 - 70}{10} = e^{-k}$$

$$\ln\left(\frac{1}{2}\right) = -k$$

$$\therefore k = 0.6931$$

$$\Rightarrow T = 70 + 10e^{-0.6931t}$$

Step 4: Determine the time of death, when T = 98.6:

$$98.6 = 70 + 10e^{-0.6931t}$$

$$\frac{98.6 - 70}{10} = e^{-0.6931t}$$

$$\ln(2.86) = -0.6931t$$

$$\therefore t = -1.5161 \text{ hours}$$

The negative sign indicates that the time is 1.5161 hrs before 12 noon.

Therefore, the time of death is approximately at 10.29 am.

example 2.15

Solution:

Surrounding temp.: $T_s = 73^{\circ}F$

Initial temp. (8.30 pm): $T_0 = 78.3^{\circ}F$

Temp. after 1.5 hour (10 pm): $T_{1.5} = 74^{\circ} F$

Temp. of normal body: $T=98.6^{\circ}F$

Step 1:
$$\frac{dT}{dt} = -k(T - T_s), \quad T(0) = T_0$$
$$\Rightarrow T = T_s + Ae^{-kt}$$

Step 2: When
$$t = 0$$
, $T = 78.3$, $T_s = 73$:
$$78.3 = 73 + Ae^{-k(0)}$$

$$A = 5.3$$

$$\Rightarrow T = 70 + 5.3e^{-kt}$$

Step 3: When
$$t = 1.5$$
, $T = 74$:

$$74 = 73 + 5.3e^{-k(1.5)}$$

$$\frac{74 - 73}{5.3} = e^{-1.5k}$$

$$\ln\left(\frac{10}{53}\right) = -1.5k$$

$$\therefore k = 1.1118$$

$$\Rightarrow T = 73 + 5.3e^{-1.1118t}$$

Step 4: Determine the time of death, when T = 98.6:

$$98.6 = 73 + 5.3e^{-1.1118t}$$

$$\frac{98.6 - 73}{5.3} = e^{-1.1118t}$$

$$\ln(4.83) = -1.1118t$$

$$\therefore t = -1.42 \text{ hours}$$

So, death occurred about 7.05pm.

Exercise 2.3

A pie is removed from an oven with temperature $350^{\circ}F$ and cooled in a room with temperature $75^{\circ}F$. In 15 minutes, the pie has a temperature of $150^{\circ}F$. Determine the time required to cool the pie to temperature of $80^{\circ}F$.

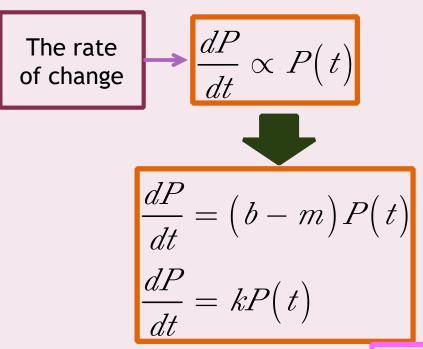
Answer: t = 46minutes

2.2.1 the population growth and decay

Definition (by word):

"The rate of change of the population is proportional to the existing population"

Mathematically:



Separable Equ.

Solution:
Represent the temperature of an object at time *t*.



$$k > 0 \Rightarrow population growth$$

 $k < 0 \Rightarrow decay of radioactive$

Example 2.17:population growth

The population of a country is growing at a rate that is proportional to the population of the country. The population in 1990 was 20 million and in 2000, the population was 22 million. Estimate the population in 2020.

Solution:

Initial (1990): $P_0 = 20m$

Population after 10 years (2000): $P_{10} = 22m$

Population after 30 years (2020): P_{30} ?

Step 1:
$$\frac{dP}{dt} = P, \quad P(0) = P_0$$
$$\Rightarrow P = Ae^{kt}$$

Step 2: When
$$t = 0$$
, $P = 20$:
$$20 = Ae^{k(0)}$$

 $\therefore A = 20$

$$\Rightarrow P = 20e^{-kt}$$

Step 3: When
$$t = 10$$
, $P = 22$:

$$22 = 20e^{k(10)}$$

$$\frac{22}{20} = e^{10k}$$

$$\ln\left(\frac{22}{20}\right) = 10k$$

$$\therefore k = 0.009531$$

$$\Rightarrow P = 20e^{0.009531t}$$

Step 4: when
$$t = 30$$
:

$$P = 20e^{0.009531(30)}$$

$$P = 26.62$$
 million

So, in 2020 the population is about 26.62 million.

radioactive decay

- Radioactive substances randomly emit protons, electors, radiation, and they are transformed in another substance.
- ☐ It can be seen that the time rate of change of the amount *N* of a radioactive substances is proportional to the amount of radioactive substance.
- \Box The half-life is the time, k needed to get $P(0) = \frac{1}{2}P_0$

$$P_0 e^{\frac{kt_{1/2}}{2}} = \frac{1}{2} P_0 \Rightarrow e^{\frac{kt_{1/2}}{2}} = \frac{1}{2} \Rightarrow kt_{1/2} = \ln\left(\frac{1}{2}\right) \Rightarrow : k = \frac{1}{t_{1/2}} \ln\left(\frac{1}{2}\right)$$

lacksquare Using the half-life, we get $P(t) = P_0 e^{\frac{1}{t_{1/2}} \ln\left(\frac{1}{2}\right)t}$