

## Problem 1

In each of Problems 1 through 32, solve the given differential equation. If an initial condition is given, also find the solution that satisfies it.

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

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### Solution

#### Method Using an Integrating Factor I

Write the equation with  $dy/dx$  and  $y$  on the left side.

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

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

This is a first-order linear inhomogeneous ODE, so it can be solved by multiplying both sides by an integrating factor  $I$ .

$$I = \exp\left(\int^x \frac{2}{s} ds\right) = e^{2 \ln x} = e^{\ln x^2} = x^2$$

Proceed with the multiplication.

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

The left side can be written as  $d/dx(Iy)$  by the chain rule.

$$\frac{d}{dx}(x^2y) = x^4$$

Integrate both sides with respect to  $x$ .

$$x^2y = \frac{x^5}{5} + C$$

Therefore,

$$y(x) = \frac{\frac{x^5}{5} + C}{x^2}.$$

Method Using an Integrating Factor II

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

Write the ODE as  $M(x, y) + N(x, y)y' = 0$ .

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

$$(2y - x^3) + x \frac{dy}{dx} = 0 \quad (1)$$

This ODE is not exact at the moment because

$$\frac{\partial}{\partial y}(2y - x^3) = 2 \neq \frac{\partial}{\partial x}(x) = 1.$$

To solve it, we seek an integrating factor  $\mu = \mu(x, y)$  such that when both sides are multiplied by it, the ODE becomes exact.

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

Since the ODE is exact now,

$$\frac{\partial}{\partial y}[(2y - x^3)\mu] = \frac{\partial}{\partial x}(x\mu).$$

Expand both sides.

$$2\mu + (2y - x^3) \frac{\partial \mu}{\partial y} = \mu + x \frac{\partial \mu}{\partial x}$$

Assume that  $\mu$  is only dependent on  $x$ :  $\mu = \mu(x)$ .

$$2\mu = \mu + x \frac{d\mu}{dx}$$

$$x \frac{d\mu}{dx} = \mu$$

Solve this ODE by separating variables.

$$\frac{d\mu}{\mu} = \frac{dx}{x}$$

Integrate both sides.

$$\ln \mu = \ln x + C_1$$

Exponentiate both sides.

$$\mu = xe^{C_1}$$

Taking  $e^{C_1}$  to be 1, an integrating factor is

$$\mu = x.$$

Multiply both sides of equation (1) by  $x$ .

$$(2xy - x^4) + x^2 \frac{dy}{dx} = 0 \quad (2)$$

Because it's exact now, there exists a potential function  $\psi = \psi(x, y)$  that satisfies

$$\frac{\partial \psi}{\partial x} = 2xy - x^4 \quad (3)$$

$$\frac{\partial \psi}{\partial y} = x^2. \quad (4)$$

Integrate both sides of equation (4) partially with respect to  $y$  to get  $\psi$ .

$$\psi(x, y) = x^2y + f(x)$$

Here  $f(x)$  is an arbitrary function of  $x$ . Differentiate both sides with respect to  $x$ .

$$\psi_x(x, y) = 2xy + f'(x)$$

Comparing this to equation (3), we see that

$$f'(x) = -x^4 \quad \rightarrow \quad f(x) = -\frac{x^5}{5}.$$

As a result, a potential function is

$$\psi(x, y) = x^2y - \frac{x^5}{5}.$$

Notice that by substituting equations (3) and (4), equation (2) can be written as

$$\frac{\partial \psi}{\partial x} + \frac{\partial \psi}{\partial y} \frac{dy}{dx} = 0. \quad (5)$$

Recall that the differential of  $\psi(x, y)$  is defined as

$$d\psi = \frac{\partial \psi}{\partial x} dx + \frac{\partial \psi}{\partial y} dy.$$

Dividing both sides by  $dx$ , we obtain the fundamental relationship between the total derivative of  $\psi$  and its partial derivatives.

$$\frac{d\psi}{dx} = \frac{\partial \psi}{\partial x} + \frac{\partial \psi}{\partial y} \frac{dy}{dx}$$

With it, equation (5) becomes

$$\frac{d\psi}{dx} = 0.$$

Integrate both sides with respect to  $x$ .

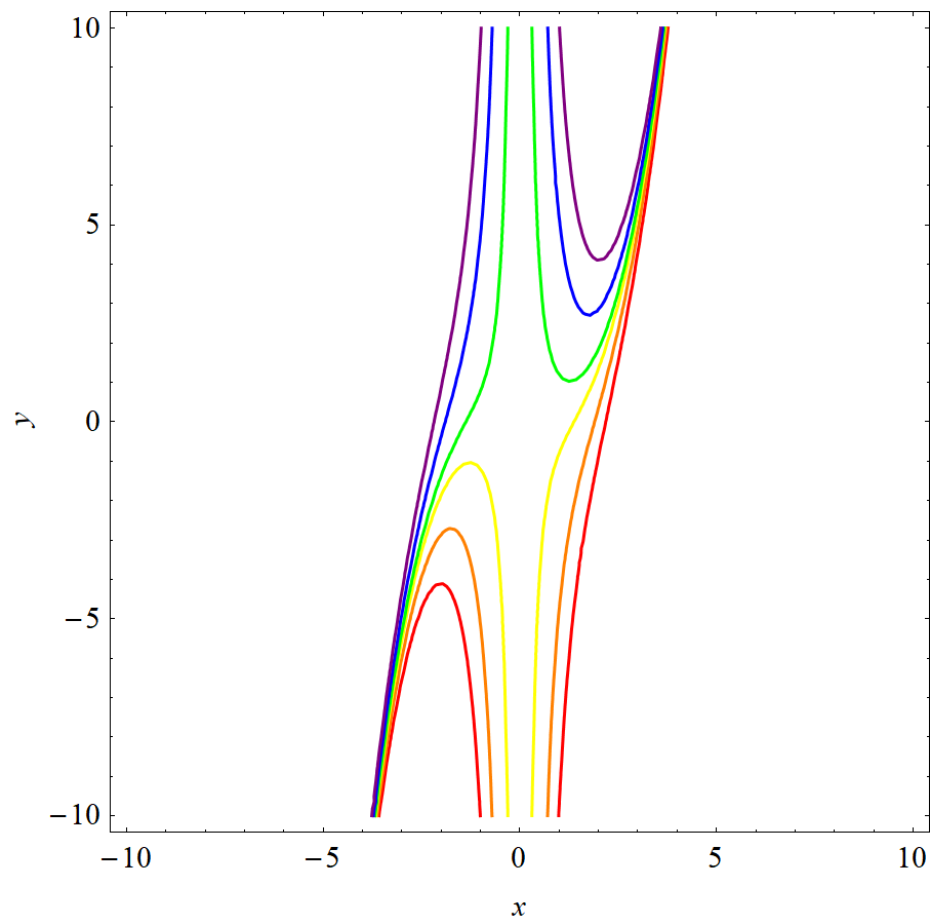
$$\psi(x, y) = C_2$$

Therefore,

$$x^2y - \frac{x^5}{5} = C_2,$$

or solving for  $y$  explicitly,

$$y(x) = \frac{\frac{x^5}{5} + C_2}{x^2}.$$



This figure illustrates several solutions of the family. In red, orange, yellow, green, blue, and purple are  $C = -10$ ,  $C = -5$ ,  $C = -1$ ,  $C = 1$ ,  $C = 5$ , and  $C = 10$ , respectively.