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Chapter 6: Simplifying Through Substitution

6.1 a. Let u = 3x + 3y + 2. Solving for y and computing y', we then see that

$$3y = u - 3x - 2 \implies y = \frac{u}{3} - x - \frac{2}{3}$$

and

$$\frac{dy}{dx} = \frac{d}{dx} \left[\frac{u}{3} - x - \frac{2}{3} \right] = \frac{1}{3} \frac{du}{dx} - 1$$

Substituting this into the differential equation and solving for u, we have

$$\frac{dy}{dx} = \frac{1}{(3x+3y+2)^2} \longrightarrow \frac{1}{3}\frac{du}{dx} - 1 = \frac{1}{u^2}$$

$$\hookrightarrow \qquad \frac{1}{3}\frac{du}{dx} = \frac{1}{u^2} + 1 = \frac{1}{u^2} + \frac{u^2}{u^2} = \frac{1+u^2}{u^2}$$

$$\hookrightarrow \qquad \frac{u^2}{1+u^2}\frac{du}{dx} = 3 \longrightarrow \int \frac{u^2}{1+u^2}\frac{du}{dx}dx = \int 3\,dx$$

$$\hookrightarrow \qquad \int \frac{u^2}{1+u^2}du = 3x + c \quad . \tag{*}$$

Computing the last integral (and ignoring the arbitrary constant):

$$\int \frac{u^2}{1+u^2} du = \int \frac{1+u^2-1}{1+u^2} du$$
$$= \int \left[1 - \frac{1}{u^2+1}\right] du = u - \arctan(u) \quad .$$

So equation (\star) becomes

$$u - \arctan(u) = 3x + c$$

which cannot be solved for u. So we now replace each u with its formula in terms of y from the original substitution (u = 3x + 3y + 2), and simplify the resulting equation as much as practical:

$$3x + 3y + 2 - \arctan(3x + 3y + 2) = 3x + c$$

$$\Rightarrow \qquad \arctan(3x + 3y + 2) = 3y + 2 + c = 3y + C$$

$$\Rightarrow \qquad 3x + 3y + 2 = \tan(3y + C) \quad .$$

6.1 c. Using the substitution u = 4y - 8x + 3 we have

$$y = \frac{1}{4}[u+8x-3] = \frac{u}{4} + 2x - \frac{3}{4}$$
, $\frac{dy}{dx} = \frac{1}{4}\frac{du}{dx} + 2$,

and

$$\cos(4y - 8x + 3)\frac{dy}{dx} = 2 + 2\cos(4y - 8x + 3)$$

$$\Rightarrow \qquad \cos(u)\left[\frac{1}{4}\frac{du}{dx} + 2\right] = 2 + 2\cos(u)$$

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$$\hookrightarrow \frac{1}{4}\cos(u)\frac{du}{dx} + 2\cos(u) = 2 + 2\cos(u) \implies \cos(u)\frac{du}{dx} = 8$$

$$\hookrightarrow \qquad \int \cos(u)\frac{du}{dx}dx = \int 8\,dx \implies \sin(u) = 8x + c$$

$$\hookrightarrow \qquad u = \arcsin(8x + c) \quad .$$

Plugging the last formula for u into the formula for y based on the original substitution yields the final answer,

$$y = \frac{1}{4} [u + 8x - 3]$$

= $\frac{1}{4} [\arcsin(8x + c) + 8x - 3] = \frac{1}{4} \arcsin(8x + c) + 2x - \frac{3}{4}$

6.3 a. Rewriting the differential equation:

$$x^{2}\frac{dy}{dx} - xy = y^{2} \quad \rightarrowtail \quad \frac{dy}{dx} = \frac{y}{x} + \left(\frac{y}{x}\right)^{2}$$

Since the equation is homogeneous, our substitution is based on $u = \frac{y}{x}$, from which we derive

$$y = xu$$
 and $\frac{dy}{dx} = \frac{d}{dx}[xu] = \frac{dx}{dx} \cdot u + x\frac{du}{dx} = u + x\frac{du}{dx}$.

Using this with our differential equation:

$$\frac{dy}{dx} = \frac{y}{x} + \left(\frac{y}{x}\right)^2 \quad \rightarrowtail \quad u + x\frac{du}{dx} = u + u^2 \quad \rightarrowtail \quad \frac{du}{dx} = \frac{u^2}{x} \quad .$$

Obviously, u = 0 is the only constant solution, which, in turn, also yields

$$y = xu = x \cdot 0 = 0$$

as a constant solution to the original equation. For the other solutions:

$$\frac{du}{dx} = \frac{u^2}{x} \longrightarrow u^{-2}\frac{du}{dx} = \frac{1}{x} \longrightarrow \int u^{-2}\frac{du}{dx}dx = \int \frac{1}{x}dx$$
$$\longleftrightarrow \qquad -u^{-1} = \ln|x| + c \implies u = \frac{-1}{\ln|x| + c} .$$

This, along with our formula for y in terms of u, yields

$$y = xu = x \left[\frac{-1}{\ln |x| + c} \right] = \frac{-x}{\ln |x| + c}$$

which, along with y = 0, describes all the solutions.

6.3 c. The substitution:

$$u = \frac{y}{x} \implies y = xu$$

$$\longleftrightarrow \qquad \frac{dy}{dx} = \frac{d}{dx}[xu] = u + x\frac{du}{dx}$$

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$$\cos\left(\frac{y}{x}\right)\left[\frac{dy}{dx} - \frac{y}{x}\right] = 1 + \sin\left(\frac{y}{x}\right)$$

$$\Leftrightarrow \qquad \cos(u)\left[\left(u + x\frac{du}{dx}\right) - u\right] = 1 + \sin(u)$$

$$\Leftrightarrow \qquad \qquad \frac{du}{dx} = \frac{1 + \sin(u)}{x\cos(u)}$$

The constant solutions of this are given by those values of u where $1 + \sin(u) = 0$; that is,

$$u = \arcsin(-1) = 2n\pi - \frac{\pi}{2}$$
 for $n = 0, \pm 1, \pm 2, \dots$

For the nonconstant solutions:

$$\frac{du}{dx} = \frac{1 + \sin(u)}{x \cos(u)} \implies \frac{\cos(u)}{1 + \sin(u)} \frac{du}{dx} = \frac{1}{x}$$

$$\longleftrightarrow \quad \int \frac{\cos(u)}{1 + \sin(u)} \frac{du}{dx} dx = \int \frac{1}{x} dx \implies \ln|1 + \sin(u)| = \ln|x| + c$$

$$\longleftrightarrow \quad 1 + \sin(u) = \pm e^{\ln|x| + c} = Ax \implies u = \arcsin(Ax - 1) \quad .$$

Note that the last formula for u also yields the constant solutions. So all the solutions to our original differential equation are given by

$$y = xu = x \arcsin(Ax - 1)$$

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6.5 a. First, observe that y = 0 is clearly a constant solution. Here, n = 3 (from the $3y^3$ term). So the substitution is based on $u = y^{1-3} = y^{-2}$. Hence, we also have

$$y = \pm u^{-1/2}$$
 and $\frac{dy}{dx} = \frac{d}{dx} \left[\pm u^{-1/2} \right] = \pm \left[-\frac{1}{2} u^{-3/2} \frac{du}{dx} \right]$

Using this substitution:

$$\frac{dy}{dx} + 3y = 3y^3 \implies -\frac{1}{2}u^{-3/2}\frac{du}{dx} + 3u^{-1/2} = 3\left(u^{-1/2}\right)^3$$

$$\hookrightarrow \qquad \left(-2u^{3/2}\right)\left[-\frac{1}{2}u^{-3/2}\frac{du}{dx} + 3u^{-1/2} = 3u^{-3/2}\right]$$

$$\hookrightarrow \qquad \frac{du}{dx} - 6u = -6 \quad .$$

The integrating factor for the last differential equation is

$$\mu(x) = e^{\int (-6) \, dx} = e^{-6x}$$

Using this with the last differential equation, above:

$$e^{-6x} \left[\frac{du}{dx} - 6u = -6 \right] \quad \longrightarrow \quad e^{-6x} \frac{du}{dx} - 6e^{-6x} u = -6e^{-6x}$$
$$\hookrightarrow \quad \frac{d}{dx} \left[e^{-6x} u \right] = -6e^{-6x} \quad \longrightarrow \quad e^{-6x} u = -\int 6e^{-6x} dx = e^{-6x} + c$$
$$\hookrightarrow \qquad \qquad u = 1 + ce^{6x} \quad .$$

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This with the original substitution then gives

$$y = \pm u^{-1/2} = \pm \left(1 + ce^{6x}\right)^{-1/2}$$

So any solution to the original differential equation is given by the above formula for y or y = 0.

6.5 c. Again, we note that y = 0 is a solution. The substitution:

$$u = y^{1-2/3} = y^{1/3} \longrightarrow y = u^3 \longrightarrow \frac{dy}{dx} = 3u^2 \frac{du}{dx}$$

Using the substitution to find the linear equation for u:

$$\frac{dy}{dx} + 3\cot(x)y = 6\cos(x)y^{2/3}$$

$$\Rightarrow \qquad 3u^2\frac{du}{dx} + 3\cot(x)u^3 = 6\cos(x)\left(u^3\right)^{2/3}$$

$$\Leftrightarrow \qquad \frac{du}{dx} + \cot(x)u = 2\cos(x) \quad .$$

The integrating factor is given by

$$\mu(x) = e^{\int \cot(x) dx} = \exp\left(\int \frac{\cos(x)}{\sin(x)} dx\right) = \exp(\ln|\sin(x)|) = |\sin(x)| \quad .$$

As noted in Chapter 5, we can simply use $\mu = \sin(x)$. Doing so:

$$\hookrightarrow$$
 $y = u^3 = \left(\sin(x) + \frac{c}{\sin(x)}\right)^3$

The last equation, along with y = 0, describes all solutions to our original differential equation.

6.7 a. This is obviously in the form

$$\frac{dy}{dx}$$
 = formula of $\frac{y}{x}$

So it is a homogeneous equation, and we use the corresponding substitution,

$$u = \frac{y}{x}$$
, $y = xu$ and $\frac{dy}{dx} = \frac{d}{dx}[xu] = u + x\frac{du}{dx}$.

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Doing so:

$$\frac{dy}{dx} = \frac{y}{x} + \left(\frac{x}{y}\right)^2 \implies u + x\frac{du}{dx} = u + u^{-2}$$

$$\implies \qquad u^2 \frac{du}{dx} = \frac{1}{x} \implies \int u^2 \frac{du}{dx} dx = \int \frac{1}{x} dx$$

$$\implies \qquad \frac{1}{3}u^3 = \ln|x| + c \implies u = (3\ln|x| + 3c)^{1/3}$$

$$\implies \qquad y = xu = x (3\ln|x| + C)^{1/3} \quad .$$

6.7 c. Since the equation is

$$\frac{dy}{dx} + \frac{2}{x}y = 4y^{1/2} ,$$

it is a Bernoulli equation with $n = \frac{1}{2}$. One solution is y = 0. The others are obtained using the substitution

$$u = y^{1-1/2} = y^{1/2} \quad .$$

Hence,

$$y = u^2$$
 , $\frac{dy}{dx} = 2u\frac{du}{dx}$

and

$$\frac{dy}{dx} + \frac{2}{x}y = 4y^{1/2} \quad \longrightarrow \quad 2u\frac{du}{dx} + \frac{2}{x}u^2 = 4\left(u^2\right)^{1/2}$$
$$\frac{du}{dx} + \frac{1}{x}u = 2 \quad .$$

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The integrating factor is $\mu(x) = e^{\int 1/x dx} = \cdots = x$. So du = 1 $\int du = 1$

$$\frac{du}{dx} + \frac{1}{x}u = 2 \implies x \left[\frac{du}{dx} + \frac{1}{x}u = 2\right]$$

$$\Leftrightarrow \qquad \frac{d}{dx}[xu] = 2x \implies xu = \int 2x \, dx = x^2 + c$$

$$\Leftrightarrow \qquad u = x + \frac{c}{x} \implies y = u^2 = \left(x + \frac{c}{x}\right)^2 \quad .$$

6.7 e. The y - x factor suggests using the linear substitution u = y - x. Then

$$y = u + x$$
 and $\frac{dy}{dx} = \frac{d}{dx}[u+x] = \frac{du}{dx} + 1$.

Using this,

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$$(y-x)\frac{dy}{dx} = 1 \quad \longrightarrow \quad u\left[\frac{du}{dx} + 1\right] = 1$$
$$u\frac{du}{dx} = 1 - u \quad \longrightarrow \quad \frac{du}{dx} = \frac{1-u}{u} \quad .$$

Note that the derivative of u is zero if and only if u = 1. So u = 1 is the only constant solution to this last equation. The corresponding solution to the original equation is then

$$y = u + x = 1 + x$$
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For the other solutions, we'll need

$$\int \frac{u}{1-u} du = -\int \frac{1-u-1}{1-u} du$$
$$= -\int \left[1 - \frac{1}{1-u}\right] du = -u - \ln|1-u| + C \quad .$$

Back to the last differential equation above:

$$\frac{du}{dx} = \frac{1-u}{u} \implies \frac{u}{1-u} \frac{du}{dx} = 1$$

$$\hookrightarrow \qquad \int \frac{u}{1-u} \frac{du}{dx} dx = \int 1 dx \implies -u - \ln|1-u| = x + c$$

$$\hookrightarrow \qquad -(y-x) - \ln|1-(y-x)| = x + c$$

$$\hookrightarrow \qquad \ln|1-y+x| = -c - y \quad .$$

$$\hookrightarrow \qquad 1 - y + x = \pm e^{-c-y} = Ae^{-y} \implies y = 1 + x - Ae^{-y} \quad .$$

This last equation describes all solutions since it does reduce to the solution y(x) = 1 + xwhen A = 0.

6.7 g.

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

$$\longleftrightarrow \quad \frac{dy}{dx} = \frac{x^2 + 2xy + 2y^2}{2xy + 2x^2} = \frac{x^2 \left[1 + 2\frac{y}{x} + 2\left(\frac{y}{x}\right)^2\right]}{x^2 \left[2\frac{y}{x} + 2\right]} = \frac{1 + 2\frac{y}{x} + 2\left(\frac{y}{x}\right)^2}{2\frac{y}{x} + 2}$$

So the equation is homogeneous, and we use the substitution $u = \frac{y}{x}$. Hence

$$y = xu$$
, $\frac{dy}{dx} = \frac{d}{dx}[xu] = u + x\frac{du}{dx}$,

and

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

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

$$\Rightarrow (2u+2)\frac{du}{dx} = \frac{1}{x} \implies \int (2u+2)\frac{du}{dx} dx = \int \frac{1}{x} dx$$

$$\hookrightarrow \qquad \qquad u^2 + 2u = \ln|x| + c$$

$$\hookrightarrow \qquad \qquad u^2 + 2u - (\ln|x| + c) = 0$$

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6.7 i. Clearly, the substitution u = 2x + y - 3 is in order. With this,

$$y = u - 2x + 3$$
 , $\frac{dy}{dx} = \frac{d}{dx}[u - 2x + 3] = \frac{du}{dx} - 2$,

and

Note that this last equation has one constant solution u = 0. Corresponding to this is the solution to the original equation

y = u - 2x + 3 = 0 - 2x + 3 = 3 - 2x.

For the other solutions, we continue the above computations:

$$\frac{du}{dx} = \sqrt{u} \implies \int u^{-1/2} \frac{du}{dx} dx = \int 2 dx$$

$$\Leftrightarrow \qquad 2u^{1/2} = 2x + C \implies u = (x+c)^2$$

$$\Leftrightarrow \qquad y = u - 2x + 3 = (x+c)^2 - 2x + 3$$

So each solution is given by either the last formula or by y = 3 - 2x.

6.7 k.

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

$$\longleftrightarrow \quad \frac{dy}{dx} = \frac{y + \sqrt{xy + x^2}}{x} \quad \rightarrowtail \quad \frac{dy}{dx} = \frac{y}{x} + \left(\frac{y}{x} + 1\right)^{1/2}$$

So the equation is homogeneous, and we use the substitution $u = \frac{y}{x}$. Hence

$$y = xu$$
 , $\frac{dy}{dx} = \frac{d}{dx}[xu] = u + x\frac{du}{dx}$

and

Note that the derivative of u is zero if u = -1. So u = -1 is a constant solution, and the corresponding solution to our original equation is

$$y = xu = x(-1) = -x$$
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For the rest of the solutions, we divide equation (\star) by $(u+1)^{1/2}$ and continue the process:

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

$$\implies 2(u+1)^{1/2} = \ln|x| + C \implies u = \left(\frac{1}{2}\ln|x| + c\right)^2 - 1$$

$$\implies y = xu = x \left[\left(\frac{1}{2}\ln|x| + c\right)^2 - 1 \right] = x \left(\frac{1}{2}\ln|x| + c\right)^2 - x .$$

So every solution is given by either the last formula for y or by y = -x.

6.7 m. Clearly, the linear substitution u = x - y + 3 is appropriate. Using this,

$$y = x - u + 3$$
 , $\frac{dy}{dx} = \frac{d}{dx}[x - u + 3] = 1 - \frac{du}{dx}$

and

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$$\frac{dy}{dx} = (x - y + 3)^2 \implies 1 - \frac{du}{dx} = u^2$$
$$\frac{du}{dx} = 1 - u^2 \quad .$$

Here, the derivative of u is zero if $u = \pm 1$. So this differential equation has two constant solutions u = 1 and u = -1. Since y = x - u + 3, the corresponding solutions to the original equation are

$$y = x - 1 + 3 = x + 2$$
 and $y = x - (-1) + 3 = x + 4$

To find the other solutions, we divide the last differential equation above by $1 - u^2$ and proceed as usual, using partial fractions to rewrite $(1 - u^2)^{-1}$ in more convenient form for integration:

$$\frac{1}{1-u^2}\frac{du}{dx} = 1 \quad \rightarrowtail \quad \int \frac{1}{1-u^2}\frac{du}{dx}dx = \int 1\,dx$$

$$\hookrightarrow \qquad \int \frac{1}{(1+u)(1-u)}dx = x + c \quad \rightarrowtail \quad \cdots$$

$$\hookrightarrow \qquad \int \frac{1}{2}\left[\frac{1}{1+u} + \frac{1}{1-u}\right]dx = x + c$$

$$\hookrightarrow \qquad \frac{1}{2}\left[\ln|1+u| - \ln|1-u|\right] = x + c$$

$$\hookrightarrow \qquad \ln\left|\frac{1+u}{1-u}\right| = 2x + 2c \qquad \longrightarrow \qquad \frac{1+u}{1-u} = \pm e^{2s+2c} = Ae^{2x}$$

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Note that the last formula for y reduces to the constant solution y = x + 2 if A = 0, but does not reduce to the constant solution y = x + 4 for any value of A. So to describe all solutions, we need both

$$y = x + 3 + \frac{Ae^{2x} - 1}{Ae^{2x} + 1}$$
 and $y = x + 4$.

6.7 o. We need a formula of y and maybe x, f(x, y), such that the differential equation reduces to a 'simple' differential equation for u when we let u = f(x, y). Because the given equation involves both sin(y) and cos(y), two possible choices for the substitution are obviously

$$u = \cos(y)$$
 and $u = \sin(y)$

Differentiating these yield, respectively,

$$\frac{du}{dx} = -\sin(y)\frac{dy}{dx}$$
 and $\frac{du}{dx} = \cos(y)\frac{dy}{dx}$

the second of which matches exactly the left side of the given differential equation. So let's use the second choice,

$$u = \sin(y)$$
 with $\frac{du}{dx} = \cos(y)\frac{dy}{dx}$

as our substitution. Doing so, we get

This is a simple linear equation with integrating factor $\mu(x) = e^{\int 1 dx} = e^x$. Multiplying our differential equation for u by this integrating factor and continuing:

$$e^{x} \left[\frac{du}{dx} + u = e^{-x} \right] \longrightarrow \frac{d}{dx} \left[e^{x} u \right] = 1$$

$$\hookrightarrow \qquad e^{x} u = \int 1 \, dx = x + c \implies u = (x + c)e^{-x}$$

$$\hookrightarrow \qquad \sin(y) = (x + c)e^{-x} \implies y = \arcsin((x + c)e^{-x})$$