

# 8. Substitution

## (Notes on Diffy Qs, 1.5)

Jiří Lebl

Oklahoma State University

The textbook: <https://www.jirka.org/diffyqs/>

As for integrals, one can use substitution for differential equations.

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

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

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v + 1}{v - 1} \right| = x + C$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v + 1}{v - 1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v + 1}{v - 1} \right| = e^{2x + 2C}$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v + 1}{v - 1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v + 1}{v - 1} \right| = e^{2x + 2C} \quad \Rightarrow \quad \frac{v + 1}{v - 1} = De^{2x}$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v + 1}{v - 1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v + 1}{v - 1} \right| = e^{2x + 2C} \quad \Rightarrow \quad \frac{v + 1}{v - 1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v+1}{v-1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v+1}{v-1} \right| = e^{2x+2C} \quad \Rightarrow \quad \frac{v+1}{v-1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

“Unsubstitute”:

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v + 1}{v - 1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v + 1}{v - 1} \right| = e^{2x + 2C} \quad \Rightarrow \quad \frac{v + 1}{v - 1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

“Unsubstitute”:

$$v = 1$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v + 1}{v - 1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v + 1}{v - 1} \right| = e^{2x + 2C} \quad \Rightarrow \quad \frac{v + 1}{v - 1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

“Unsubstitute”:

$$v = 1 \quad \Rightarrow \quad x - y + 1 = 1$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v + 1}{v - 1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v + 1}{v - 1} \right| = e^{2x + 2C} \quad \Rightarrow \quad \frac{v + 1}{v - 1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

“Unsubstitute”:

$$v = 1 \quad \Rightarrow \quad x - y + 1 = 1 \quad \Rightarrow \quad y = x$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v + 1}{v - 1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v + 1}{v - 1} \right| = e^{2x + 2C} \quad \Rightarrow \quad \frac{v + 1}{v - 1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

“Unsubstitute”:

$$v = 1 \quad \Rightarrow \quad x - y + 1 = 1 \quad \Rightarrow \quad y = x \qquad v = -1$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v + 1}{v - 1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v + 1}{v - 1} \right| = e^{2x + 2C} \quad \Rightarrow \quad \frac{v + 1}{v - 1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

“Unsubstitute”:

$$v = 1 \quad \Rightarrow \quad x - y + 1 = 1 \quad \Rightarrow \quad y = x \qquad v = -1 \quad \Rightarrow \quad x - y + 1 = -1$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v+1}{v-1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v+1}{v-1} \right| = e^{2x+2C} \quad \Rightarrow \quad \frac{v+1}{v-1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

“Unsubstitute”:

$$v = 1 \quad \Rightarrow \quad x - y + 1 = 1 \quad \Rightarrow \quad y = x \qquad v = -1 \quad \Rightarrow \quad x - y + 1 = -1 \quad \Rightarrow \quad y = x + 2.$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v + 1}{v - 1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v + 1}{v - 1} \right| = e^{2x + 2C} \quad \Rightarrow \quad \frac{v + 1}{v - 1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

“Unsubstitute”:

$$v = 1 \quad \Rightarrow \quad x - y + 1 = 1 \quad \Rightarrow \quad y = x \qquad v = -1 \quad \Rightarrow \quad x - y + 1 = -1 \quad \Rightarrow \quad y = x + 2.$$

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

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v+1}{v-1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v+1}{v-1} \right| = e^{2x+2C} \quad \Rightarrow \quad \frac{v+1}{v-1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

“Unsubstitute”:

$$v = 1 \quad \Rightarrow \quad x - y + 1 = 1 \quad \Rightarrow \quad y = x \qquad v = -1 \quad \Rightarrow \quad x - y + 1 = -1 \quad \Rightarrow \quad y = x + 2.$$

$$\frac{v+1}{v-1} = De^{2x} \quad \Rightarrow \quad \frac{x - y + 2}{x - y} = De^{2x}$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v+1}{v-1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v+1}{v-1} \right| = e^{2x+2C} \quad \Rightarrow \quad \frac{v+1}{v-1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

“Unsubstitute”:

$$v = 1 \quad \Rightarrow \quad x - y + 1 = 1 \quad \Rightarrow \quad y = x \qquad v = -1 \quad \Rightarrow \quad x - y + 1 = -1 \quad \Rightarrow \quad y = x + 2.$$

$$\frac{v+1}{v-1} = De^{2x} \quad \Rightarrow \quad \frac{x-y+2}{x-y} = De^{2x} \quad \Rightarrow \quad x-y+2 = (x-y)De^{2x}$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v+1}{v-1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v+1}{v-1} \right| = e^{2x+2C} \quad \Rightarrow \quad \frac{v+1}{v-1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

“Unsubstitute”:

$$v = 1 \quad \Rightarrow \quad x - y + 1 = 1 \quad \Rightarrow \quad y = x \qquad v = -1 \quad \Rightarrow \quad x - y + 1 = -1 \quad \Rightarrow \quad y = x + 2.$$

$$\frac{v+1}{v-1} = De^{2x} \quad \Rightarrow \quad \frac{x-y+2}{x-y} = De^{2x} \quad \Rightarrow \quad x-y+2 = (x-y)De^{2x}$$

$$\Rightarrow \quad x - y + 2 = Dxe^{2x} - yDe^{2x}$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v+1}{v-1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v+1}{v-1} \right| = e^{2x+2C} \quad \Rightarrow \quad \frac{v+1}{v-1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

“Unsubstitute”:

$$v = 1 \quad \Rightarrow \quad x - y + 1 = 1 \quad \Rightarrow \quad y = x \qquad v = -1 \quad \Rightarrow \quad x - y + 1 = -1 \quad \Rightarrow \quad y = x + 2.$$

$$\frac{v+1}{v-1} = De^{2x} \quad \Rightarrow \quad \frac{x-y+2}{x-y} = De^{2x} \quad \Rightarrow \quad x-y+2 = (x-y)De^{2x}$$

$$\Rightarrow \quad x - y + 2 = Dxe^{2x} - yDe^{2x} \quad \Rightarrow \quad -y + yDe^{2x} = Dxe^{2x} - x - 2$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v+1}{v-1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v+1}{v-1} \right| = e^{2x+2C} \quad \Rightarrow \quad \frac{v+1}{v-1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

“Unsubstitute”:

$$v = 1 \quad \Rightarrow \quad x - y + 1 = 1 \quad \Rightarrow \quad y = x \qquad v = -1 \quad \Rightarrow \quad x - y + 1 = -1 \quad \Rightarrow \quad y = x + 2.$$

$$\frac{v+1}{v-1} = De^{2x} \quad \Rightarrow \quad \frac{x-y+2}{x-y} = De^{2x} \quad \Rightarrow \quad x-y+2 = (x-y)De^{2x}$$

$$\Rightarrow \quad x - y + 2 = Dxe^{2x} - yDe^{2x} \quad \Rightarrow \quad -y + yDe^{2x} = Dxe^{2x} - x - 2$$

$$\Rightarrow \quad y(-1 + De^{2x}) = Dxe^{2x} - x - 2$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v+1}{v-1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v+1}{v-1} \right| = e^{2x+2C} \quad \Rightarrow \quad \frac{v+1}{v-1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

“Unsubstitute”:

$$v = 1 \quad \Rightarrow \quad x - y + 1 = 1 \quad \Rightarrow \quad y = x \qquad v = -1 \quad \Rightarrow \quad x - y + 1 = -1 \quad \Rightarrow \quad y = x + 2.$$

$$\frac{v+1}{v-1} = De^{2x} \quad \Rightarrow \quad \frac{x-y+2}{x-y} = De^{2x} \quad \Rightarrow \quad x-y+2 = (x-y)De^{2x}$$

$$\Rightarrow \quad x - y + 2 = Dxe^{2x} - yDe^{2x} \quad \Rightarrow \quad -y + yDe^{2x} = Dxe^{2x} - x - 2$$

$$\Rightarrow \quad y(-1 + De^{2x}) = Dxe^{2x} - x - 2 \quad \Rightarrow \quad y = \frac{Dxe^{2x} - x - 2}{De^{2x} - 1}$$

As for integrals, one can use substitution for differential equations.

**Example:**  $y' = (x - y + 1)^2$  is not separable nor linear.

Let  $v = x - y + 1$  ( $v$  is a function of  $x$ )      Differentiate:  $v' = 1 - y'$      $\Rightarrow$      $y' = 1 - v'$

$$y' = (x - y + 1)^2 \quad \Rightarrow \quad 1 - v' = v^2 \quad \Rightarrow \quad v' = 1 - v^2 \quad (\text{separable!})$$

$$\frac{1}{1 - v^2} dv = dx \quad \Rightarrow \quad \frac{1}{2} \ln \left| \frac{v+1}{v-1} \right| = x + C \quad \Rightarrow \quad \left| \frac{v+1}{v-1} \right| = e^{2x+2C} \quad \Rightarrow \quad \frac{v+1}{v-1} = De^{2x}$$

Don't forget the singular solutions:  $v = 1$  and  $v = -1$ .

“Unsubstitute”:

$$v = 1 \quad \Rightarrow \quad x - y + 1 = 1 \quad \Rightarrow \quad y = x \qquad v = -1 \quad \Rightarrow \quad x - y + 1 = -1 \quad \Rightarrow \quad y = x + 2.$$

$$\frac{v+1}{v-1} = De^{2x} \quad \Rightarrow \quad \frac{x-y+2}{x-y} = De^{2x} \quad \Rightarrow \quad x-y+2 = (x-y)De^{2x}$$

$$\Rightarrow \quad x - y + 2 = Dxe^{2x} - yDe^{2x} \quad \Rightarrow \quad -y + yDe^{2x} = Dxe^{2x} - x - 2$$

$$\Rightarrow \quad y(-1 + De^{2x}) = Dxe^{2x} - x - 2 \quad \Rightarrow \quad y = \frac{Dxe^{2x} - x - 2}{De^{2x} - 1}$$

Note:  $D = 0$  gives  $y = x + 2$ , but no  $D$  gives  $y = x$ .

Substitution in differential equations is the same idea as for integrals. You guess.

Substitution in differential equations is the same idea as for integrals. You guess.

Some patterns to look for:

When you see	Try substituting
$yy'$	$v = y^2$
$y^2y'$	$v = y^3$
$(\cos y)y'$	$v = \sin y$
$(\sin y)y'$	$v = \cos y$
$y'e^y$	$v = e^y$

Substitution in differential equations is the same idea as for integrals. You guess.

Some patterns to look for:

When you see	Try substituting
$yy'$	$v = y^2$
$y^2y'$	$v = y^3$
$(\cos y)y'$	$v = \sin y$
$(\sin y)y'$	$v = \cos y$
$y'e^y$	$v = e^y$

Try to substitute in the “most complicated” part.

Substitution in differential equations is the same idea as for integrals. You guess.

Some patterns to look for:

When you see	Try substituting
$yy'$	$v = y^2$
$y^2y'$	$v = y^3$
$(\cos y)y'$	$v = \sin y$
$(\sin y)y'$	$v = \cos y$
$y'e^y$	$v = e^y$

Try to substitute in the “most complicated” part.

Nothing wrong with making many guesses.

*Bernoulli equations:*  $y' + p(x)y = q(x)y^n$ .

*Bernoulli equations:*  $y' + p(x)y = q(x)y^n$ .

If  $n = 0$  or  $n = 1 \Rightarrow$  linear, we can solve.

*Bernoulli equations:*  $y' + p(x)y = q(x)y^n$ .

If  $n = 0$  or  $n = 1 \Rightarrow$  linear, we can solve.

Otherwise  $v = y^{1-n}$  will result in a linear eq.

*Bernoulli equations:*  $y' + p(x)y = q(x)y^n$ .

If  $n = 0$  or  $n = 1 \Rightarrow$  linear, we can solve.

Otherwise  $v = y^{1-n}$  will result in a linear eq.

**Example:** Solve  $xy' + y(x + 1) + xy^5 = 0, \quad y(1) = 1$ .

*Bernoulli equations:*  $y' + p(x)y = q(x)y^n$ .

If  $n = 0$  or  $n = 1 \Rightarrow$  linear, we can solve.

Otherwise  $v = y^{1-n}$  will result in a linear eq.

**Example:** Solve  $xy' + y(x+1) + xy^5 = 0$ ,  $y(1) = 1$ .

Note:  $p(x) = (x+1)/x$  and  $q(x) = -1$ . (eq. is  $y' + \frac{x+1}{x}y = -y^5$ )

*Bernoulli equations:*  $y' + p(x)y = q(x)y^n$ .

If  $n = 0$  or  $n = 1 \Rightarrow$  linear, we can solve.

Otherwise  $v = y^{1-n}$  will result in a linear eq.

**Example:** Solve  $xy' + y(x+1) + xy^5 = 0$ ,  $y(1) = 1$ .

Note:  $p(x) = (x+1)/x$  and  $q(x) = -1$ . (eq. is  $y' + \frac{x+1}{x}y = -y^5$ )

Substitute  $v = y^{1-5} = y^{-4}$

*Bernoulli equations:*  $y' + p(x)y = q(x)y^n$ .

If  $n = 0$  or  $n = 1 \Rightarrow$  linear, we can solve.

Otherwise  $v = y^{1-n}$  will result in a linear eq.

**Example:** Solve  $xy' + y(x+1) + xy^5 = 0$ ,  $y(1) = 1$ .

Note:  $p(x) = (x+1)/x$  and  $q(x) = -1$ . (eq. is  $y' + \frac{x+1}{x}y = -y^5$ )

Substitute  $v = y^{1-5} = y^{-4} \Rightarrow v' = -4y^{-5}y'$

*Bernoulli equations:*  $y' + p(x)y = q(x)y^n$ .

If  $n = 0$  or  $n = 1 \Rightarrow$  linear, we can solve.

Otherwise  $v = y^{1-n}$  will result in a linear eq.

**Example:** Solve  $xy' + y(x+1) + xy^5 = 0$ ,  $y(1) = 1$ .

Note:  $p(x) = (x+1)/x$  and  $q(x) = -1$ . (eq. is  $y' + \frac{x+1}{x}y = -y^5$ )

Substitute  $v = y^{1-5} = y^{-4} \Rightarrow v' = -4y^{-5}y' \Rightarrow (-1/4)y^5v' = y'$

*Bernoulli equations:*  $y' + p(x)y = q(x)y^n$ .

If  $n = 0$  or  $n = 1 \Rightarrow$  linear, we can solve.

Otherwise  $v = y^{1-n}$  will result in a linear eq.

**Example:** Solve  $xy' + y(x + 1) + xy^5 = 0$ ,  $y(1) = 1$ .

Note:  $p(x) = (x + 1)/x$  and  $q(x) = -1$ . (eq. is  $y' + \frac{x+1}{x} y = -y^5$ )

Substitute  $v = y^{1-5} = y^{-4} \Rightarrow v' = -4y^{-5}y' \Rightarrow (-1/4)y^5v' = y'$

$$xy' + y(x + 1) + xy^5 = 0$$

*Bernoulli equations:*  $y' + p(x)y = q(x)y^n$ .

If  $n = 0$  or  $n = 1 \Rightarrow$  linear, we can solve.

Otherwise  $v = y^{1-n}$  will result in a linear eq.

**Example:** Solve  $xy' + y(x+1) + xy^5 = 0$ ,  $y(1) = 1$ .

Note:  $p(x) = (x+1)/x$  and  $q(x) = -1$ . (eq. is  $y' + \frac{x+1}{x}y = -y^5$ )

Substitute  $v = y^{1-5} = y^{-4} \Rightarrow v' = -4y^{-5}y' \Rightarrow (-1/4)y^5v' = y'$

$$xy' + y(x+1) + xy^5 = 0 \Rightarrow \frac{-xy^5}{4}v' + y(x+1) + xy^5 = 0$$

*Bernoulli equations:*  $y' + p(x)y = q(x)y^n$ .

If  $n = 0$  or  $n = 1 \Rightarrow$  linear, we can solve.

Otherwise  $v = y^{1-n}$  will result in a linear eq.

**Example:** Solve  $xy' + y(x+1) + xy^5 = 0$ ,  $y(1) = 1$ .

Note:  $p(x) = (x+1)/x$  and  $q(x) = -1$ . (eq. is  $y' + \frac{x+1}{x}y = -y^5$ )

Substitute  $v = y^{1-5} = y^{-4} \Rightarrow v' = -4y^{-5}y' \Rightarrow (-1/4)y^5v' = y'$

$$xy' + y(x+1) + xy^5 = 0 \Rightarrow \frac{-xy^5}{4}v' + y(x+1) + xy^5 = 0 \Rightarrow \frac{-x}{4}v' + y^{-4}(x+1) + x = 0$$

*Bernoulli equations:*  $y' + p(x)y = q(x)y^n$ .

If  $n = 0$  or  $n = 1 \Rightarrow$  linear, we can solve.

Otherwise  $v = y^{1-n}$  will result in a linear eq.

**Example:** Solve  $xy' + y(x+1) + xy^5 = 0$ ,  $y(1) = 1$ .

Note:  $p(x) = (x+1)/x$  and  $q(x) = -1$ . (eq. is  $y' + \frac{x+1}{x}y = -y^5$ )

Substitute  $v = y^{1-5} = y^{-4} \Rightarrow v' = -4y^{-5}y' \Rightarrow (-1/4)y^5v' = y'$

$$xy' + y(x+1) + xy^5 = 0 \Rightarrow \frac{-xy^5}{4}v' + y(x+1) + xy^5 = 0 \Rightarrow \frac{-x}{4}v' + y^{-4}(x+1) + x = 0$$

$$\Rightarrow \frac{-x}{4}v' + v(x+1) + x = 0$$

*Bernoulli equations:*  $y' + p(x)y = q(x)y^n$ .

If  $n = 0$  or  $n = 1 \Rightarrow$  linear, we can solve.

Otherwise  $v = y^{1-n}$  will result in a linear eq.

**Example:** Solve  $xy' + y(x+1) + xy^5 = 0$ ,  $y(1) = 1$ .

Note:  $p(x) = (x+1)/x$  and  $q(x) = -1$ . (eq. is  $y' + \frac{x+1}{x}y = -y^5$ )

Substitute  $v = y^{1-5} = y^{-4} \Rightarrow v' = -4y^{-5}y' \Rightarrow (-1/4)y^5v' = y'$

$$xy' + y(x+1) + xy^5 = 0 \Rightarrow \frac{-xy^5}{4}v' + y(x+1) + xy^5 = 0 \Rightarrow \frac{-x}{4}v' + y^{-4}(x+1) + x = 0$$

$$\Rightarrow \frac{-x}{4}v' + v(x+1) + x = 0 \Rightarrow v' - \frac{4(x+1)}{x}v = 4$$

*Bernoulli equations:*  $y' + p(x)y = q(x)y^n$ .

If  $n = 0$  or  $n = 1 \Rightarrow$  linear, we can solve.

Otherwise  $v = y^{1-n}$  will result in a linear eq.

**Example:** Solve  $xy' + y(x+1) + xy^5 = 0$ ,  $y(1) = 1$ .

Note:  $p(x) = (x+1)/x$  and  $q(x) = -1$ . (eq. is  $y' + \frac{x+1}{x}y = -y^5$ )

Substitute  $v = y^{1-5} = y^{-4} \Rightarrow v' = -4y^{-5}y' \Rightarrow (-1/4)y^5v' = y'$

$$xy' + y(x+1) + xy^5 = 0 \Rightarrow \frac{-xy^5}{4}v' + y(x+1) + xy^5 = 0 \Rightarrow \frac{-x}{4}v' + y^{-4}(x+1) + x = 0$$

$$\Rightarrow \frac{-x}{4}v' + v(x+1) + x = 0 \Rightarrow v' - \frac{4(x+1)}{x}v = 4 \quad (\text{linear!})$$

*Bernoulli equations:*  $y' + p(x)y = q(x)y^n$ .

If  $n = 0$  or  $n = 1 \Rightarrow$  linear, we can solve.

Otherwise  $v = y^{1-n}$  will result in a linear eq.

**Example:** Solve  $xy' + y(x+1) + xy^5 = 0$ ,  $y(1) = 1$ .

Note:  $p(x) = (x+1)/x$  and  $q(x) = -1$ . (eq. is  $y' + \frac{x+1}{x}y = -y^5$ )

Substitute  $v = y^{1-5} = y^{-4} \Rightarrow v' = -4y^{-5}y' \Rightarrow (-1/4)y^5v' = y'$

$$xy' + y(x+1) + xy^5 = 0 \Rightarrow \frac{-xy^5}{4}v' + y(x+1) + xy^5 = 0 \Rightarrow \frac{-x}{4}v' + y^{-4}(x+1) + x = 0$$

$$\Rightarrow \frac{-x}{4}v' + v(x+1) + x = 0 \Rightarrow v' - \frac{4(x+1)}{x}v = 4 \quad (\text{linear!})$$

We just need to solve this linear equation.

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$y(1) = 1 \quad \Rightarrow \quad v(1) = (y(1))^{-4} = 1$$

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$y(1) = 1 \quad \Rightarrow \quad v(1) = (y(1))^{-4} = 1$$

Assume  $x > 0$  (OK as initial condition is where  $x = 1$ )

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$y(1) = 1 \quad \Rightarrow \quad v(1) = (y(1))^{-4} = 1$$

Assume  $x > 0$  (OK as initial condition is where  $x = 1$ )

Solution is: 
$$v(x) = e^{-\int_1^x P(s) ds} \left( \int_1^x e^{\int_1^t P(s) ds} F(t) dt + 1 \right)$$

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$y(1) = 1 \quad \Rightarrow \quad v(1) = (y(1))^{-4} = 1$$

Assume  $x > 0$  (OK as initial condition is where  $x = 1$ )

$$\text{Solution is:} \quad v(x) = e^{-\int_1^x P(s) ds} \left( \int_1^x e^{\int_1^t P(s) ds} F(t) dt + 1 \right)$$

$$e^{\int_1^x P(s) ds}$$

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$y(1) = 1 \quad \Rightarrow \quad v(1) = (y(1))^{-4} = 1$$

Assume  $x > 0$  (OK as initial condition is where  $x = 1$ )

$$\text{Solution is:} \quad v(x) = e^{-\int_1^x P(s) ds} \left( \int_1^x e^{\int_1^t P(s) ds} F(t) dt + 1 \right)$$

$$e^{\int_1^x P(s) ds} = \exp \left( \int_1^x \frac{-4(s+1)}{s} ds \right)$$

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$y(1) = 1 \quad \Rightarrow \quad v(1) = (y(1))^{-4} = 1$$

Assume  $x > 0$  (OK as initial condition is where  $x = 1$ )

$$\text{Solution is:} \quad v(x) = e^{-\int_1^x P(s) ds} \left( \int_1^x e^{\int_1^t P(s) ds} F(t) dt + 1 \right)$$

$$e^{\int_1^x P(s) ds} = \exp \left( \int_1^x \frac{-4(s+1)}{s} ds \right) = e^{-4x-4\ln(x)+4}$$

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$y(1) = 1 \quad \Rightarrow \quad v(1) = (y(1))^{-4} = 1$$

Assume  $x > 0$  (OK as initial condition is where  $x = 1$ )

$$\text{Solution is:} \quad v(x) = e^{-\int_1^x P(s) ds} \left( \int_1^x e^{\int_1^t P(s) ds} F(t) dt + 1 \right)$$

$$e^{\int_1^x P(s) ds} = \exp \left( \int_1^x \frac{-4(s+1)}{s} ds \right) = e^{-4x-4\ln(x)+4} = e^{-4x+4} x^{-4}$$

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$y(1) = 1 \quad \Rightarrow \quad v(1) = (y(1))^{-4} = 1$$

Assume  $x > 0$  (OK as initial condition is where  $x = 1$ )

$$\text{Solution is:} \quad v(x) = e^{-\int_1^x P(s) ds} \left( \int_1^x e^{\int_1^t P(s) ds} F(t) dt + 1 \right)$$

$$e^{\int_1^x P(s) ds} = \exp \left( \int_1^x \frac{-4(s+1)}{s} ds \right) = e^{-4x-4\ln(x)+4} = e^{-4x+4} x^{-4} = \frac{e^{-4x+4}}{x^4}$$

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$y(1) = 1 \Rightarrow v(1) = (y(1))^{-4} = 1$$

Assume  $x > 0$  (OK as initial condition is where  $x = 1$ )

$$\text{Solution is: } v(x) = e^{-\int_1^x P(s) ds} \left( \int_1^x e^{\int_1^t P(s) ds} F(t) dt + 1 \right)$$

$$e^{\int_1^x P(s) ds} = \exp \left( \int_1^x \frac{-4(s+1)}{s} ds \right) = e^{-4x-4\ln(x)+4} = e^{-4x+4} x^{-4} = \frac{e^{-4x+4}}{x^4}$$

$$e^{-\int_1^x P(s) ds}$$

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$y(1) = 1 \Rightarrow v(1) = (y(1))^{-4} = 1$$

Assume  $x > 0$  (OK as initial condition is where  $x = 1$ )

$$\text{Solution is: } v(x) = e^{-\int_1^x P(s) ds} \left( \int_1^x e^{\int_1^t P(s) ds} F(t) dt + 1 \right)$$

$$e^{\int_1^x P(s) ds} = \exp \left( \int_1^x \frac{-4(s+1)}{s} ds \right) = e^{-4x-4\ln(x)+4} = e^{-4x+4} x^{-4} = \frac{e^{-4x+4}}{x^4}$$

$$e^{-\int_1^x P(s) ds} = e^{4x+4\ln(x)-4} = e^{4x-4} x^4$$

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$y(1) = 1 \quad \Rightarrow \quad v(1) = (y(1))^{-4} = 1$$

Assume  $x > 0$  (OK as initial condition is where  $x = 1$ )

$$\text{Solution is:} \quad v(x) = e^{-\int_1^x P(s) ds} \left( \int_1^x e^{\int_1^t P(s) ds} F(t) dt + 1 \right)$$

$$e^{\int_1^x P(s) ds} = \exp \left( \int_1^x \frac{-4(s+1)}{s} ds \right) = e^{-4x-4\ln(x)+4} = e^{-4x+4} x^{-4} = \frac{e^{-4x+4}}{x^4}$$

$$e^{-\int_1^x P(s) ds} = e^{4x+4\ln(x)-4} = e^{4x-4} x^4$$

$$\Rightarrow \quad v(x) = e^{4x-4} x^4 \left( \int_1^x 4 \frac{e^{-4t+4}}{t^4} dt + 1 \right)$$

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$y(1) = 1 \quad \Rightarrow \quad v(1) = (y(1))^{-4} = 1$$

Assume  $x > 0$  (OK as initial condition is where  $x = 1$ )

$$\text{Solution is:} \quad v(x) = e^{-\int_1^x P(s) ds} \left( \int_1^x e^{\int_1^t P(s) ds} F(t) dt + 1 \right)$$

$$e^{\int_1^x P(s) ds} = \exp \left( \int_1^x \frac{-4(s+1)}{s} ds \right) = e^{-4x-4\ln(x)+4} = e^{-4x+4} x^{-4} = \frac{e^{-4x+4}}{x^4}$$

$$e^{-\int_1^x P(s) ds} = e^{4x+4\ln(x)-4} = e^{4x-4} x^4$$

$$\Rightarrow v(x) = e^{4x-4} x^4 \left( \int_1^x 4 \frac{e^{-4t+4}}{t^4} dt + 1 \right) \quad (\text{no closed form expression, that's OK})$$

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$y(1) = 1 \Rightarrow v(1) = (y(1))^{-4} = 1$$

Assume  $x > 0$  (OK as initial condition is where  $x = 1$ )

$$\text{Solution is: } v(x) = e^{-\int_1^x P(s) ds} \left( \int_1^x e^{\int_1^t P(s) ds} F(t) dt + 1 \right)$$

$$e^{\int_1^x P(s) ds} = \exp \left( \int_1^x \frac{-4(s+1)}{s} ds \right) = e^{-4x-4\ln(x)+4} = e^{-4x+4} x^{-4} = \frac{e^{-4x+4}}{x^4}$$

$$e^{-\int_1^x P(s) ds} = e^{4x+4\ln(x)-4} = e^{4x-4} x^4$$

$$\Rightarrow v(x) = e^{4x-4} x^4 \left( \int_1^x 4 \frac{e^{-4t+4}}{t^4} dt + 1 \right) \quad (\text{no closed form expression, that's OK})$$

Unsubstitute:

$$y^{-4} = v$$

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$y(1) = 1 \quad \Rightarrow \quad v(1) = (y(1))^{-4} = 1$$

Assume  $x > 0$  (OK as initial condition is where  $x = 1$ )

$$\text{Solution is:} \quad v(x) = e^{-\int_1^x P(s) ds} \left( \int_1^x e^{\int_1^t P(s) ds} F(t) dt + 1 \right)$$

$$e^{\int_1^x P(s) ds} = \exp \left( \int_1^x \frac{-4(s+1)}{s} ds \right) = e^{-4x-4\ln(x)+4} = e^{-4x+4} x^{-4} = \frac{e^{-4x+4}}{x^4}$$

$$e^{-\int_1^x P(s) ds} = e^{4x+4\ln(x)-4} = e^{4x-4} x^4$$

$$\Rightarrow v(x) = e^{4x-4} x^4 \left( \int_1^x 4 \frac{e^{-4t+4}}{t^4} dt + 1 \right) \quad (\text{no closed form expression, that's OK})$$

Unsubstitute:

$$y^{-4} = v \quad \Rightarrow \quad y = v^{-1/4}$$

$$v' - \frac{4(x+1)}{x}v = 4 \quad (v' + P(x)v = F(x) \text{ where } P(x) = -\frac{4(x+1)}{x} \text{ and } F(x) = 4)$$

$$y(1) = 1 \quad \Rightarrow \quad v(1) = (y(1))^{-4} = 1$$

Assume  $x > 0$  (OK as initial condition is where  $x = 1$ )

$$\text{Solution is:} \quad v(x) = e^{-\int_1^x P(s) ds} \left( \int_1^x e^{\int_1^t P(s) ds} F(t) dt + 1 \right)$$

$$e^{\int_1^x P(s) ds} = \exp \left( \int_1^x \frac{-4(s+1)}{s} ds \right) = e^{-4x-4\ln(x)+4} = e^{-4x+4} x^{-4} = \frac{e^{-4x+4}}{x^4}$$

$$e^{-\int_1^x P(s) ds} = e^{4x+4\ln(x)-4} = e^{4x-4} x^4$$

$$\Rightarrow v(x) = e^{4x-4} x^4 \left( \int_1^x 4 \frac{e^{-4t+4}}{t^4} dt + 1 \right) \quad (\text{no closed form expression, that's OK})$$

Unsubstitute:

$$y^{-4} = v \quad \Rightarrow \quad y = v^{-1/4} = \frac{e^{-x+1}}{x \left( 4 \int_1^x \frac{e^{-4t+4}}{t^4} dt + 1 \right)^{1/4}}$$

*Homogeneous equations:*  $y' = F\left(\frac{y}{x}\right)$

*Homogeneous equations:*  $y' = F\left(\frac{y}{x}\right)$  Try  $v = \frac{y}{x}$

*Homogeneous equations:*  $y' = F\left(\frac{y}{x}\right)$  Try  $v = \frac{y}{x}$   $y' = v + xv'$

Homogeneous equations:  $y' = F\left(\frac{y}{x}\right)$  Try  $v = \frac{y}{x}$   $y' = v + xv'$

$$y' = F\left(\frac{y}{x}\right) \Rightarrow v + xv' = F(v)$$

Homogeneous equations:  $y' = F\left(\frac{y}{x}\right)$  Try  $v = \frac{y}{x}$   $y' = v + xv'$

$$y' = F\left(\frac{y}{x}\right) \Rightarrow v + xv' = F(v) \Rightarrow xv' = F(v) - v$$

Homogeneous equations:  $y' = F\left(\frac{y}{x}\right)$  Try  $v = \frac{y}{x}$   $y' = v + xv'$

$$y' = F\left(\frac{y}{x}\right) \Rightarrow v + xv' = F(v) \Rightarrow xv' = F(v) - v \Rightarrow \frac{v'}{F(v) - v} = \frac{1}{x}$$

Homogeneous equations:  $y' = F\left(\frac{y}{x}\right)$  Try  $v = \frac{y}{x}$   $y' = v + xv'$

$$y' = F\left(\frac{y}{x}\right) \Rightarrow v + xv' = F(v) \Rightarrow xv' = F(v) - v \Rightarrow \frac{v'}{F(v) - v} = \frac{1}{x}$$

Implicit solution:  $\int \frac{1}{F(v) - v} dv = \ln|x| + C$

Homogeneous equations:  $y' = F\left(\frac{y}{x}\right)$  Try  $v = \frac{y}{x}$   $y' = v + xv'$

$$y' = F\left(\frac{y}{x}\right) \Rightarrow v + xv' = F(v) \Rightarrow xv' = F(v) - v \Rightarrow \frac{v'}{F(v) - v} = \frac{1}{x}$$

Implicit solution:  $\int \frac{1}{F(v) - v} dv = \ln|x| + C$

In the solution, we assume  $x > 0$  or  $x < 0$  depending on the initial condition.

**Example:** Solve  $x^2y' = y^2 + xy$ ,  $y(1) = 1$ .

**Example:** Solve  $x^2 y' = y^2 + xy$ ,  $y(1) = 1$ .

Write  $y' = (y/x)^2 + y/x$ , so  $F(v) = v^2 + v$

**Example:** Solve  $x^2 y' = y^2 + xy$ ,  $y(1) = 1$ .

Write  $y' = (y/x)^2 + y/x$ , so  $F(v) = v^2 + v$

Assume  $x > 0$  due to the initial condition.

**Example:** Solve  $x^2 y' = y^2 + xy$ ,  $y(1) = 1$ .

Write  $y' = (y/x)^2 + y/x$ , so  $F(v) = v^2 + v$

Assume  $x > 0$  due to the initial condition.

Substituting  $v = y/x$  as above gets  $xv' = v^2 + v - v = v^2$

**Example:** Solve  $x^2 y' = y^2 + xy$ ,  $y(1) = 1$ .

Write  $y' = (y/x)^2 + y/x$ , so  $F(v) = v^2 + v$

Assume  $x > 0$  due to the initial condition.

Substituting  $v = y/x$  as above gets  $xv' = v^2 + v - v = v^2$

Solve:  $\int \frac{1}{F(v) - v} dv = \int \frac{1}{v^2} dv = \ln |x| + C$

**Example:** Solve  $x^2 y' = y^2 + xy$ ,  $y(1) = 1$ .

Write  $y' = (y/x)^2 + y/x$ , so  $F(v) = v^2 + v$

Assume  $x > 0$  due to the initial condition.

Substituting  $v = y/x$  as above gets  $xv' = v^2 + v - v = v^2$

Solve: 
$$\int \frac{1}{F(v) - v} dv = \int \frac{1}{v^2} dv = \ln|x| + C \quad \Rightarrow \quad \frac{-1}{v} = \ln x + C$$

**Example:** Solve  $x^2 y' = y^2 + xy$ ,  $y(1) = 1$ .

Write  $y' = (y/x)^2 + y/x$ , so  $F(v) = v^2 + v$

Assume  $x > 0$  due to the initial condition.

Substituting  $v = y/x$  as above gets  $xv' = v^2 + v - v = v^2$

Solve:  $\int \frac{1}{F(v) - v} dv = \int \frac{1}{v^2} dv = \ln|x| + C \Rightarrow \frac{-1}{v} = \ln x + C \Rightarrow v = \frac{-1}{\ln x + C}$

**Example:** Solve  $x^2 y' = y^2 + xy$ ,  $y(1) = 1$ .

Write  $y' = (y/x)^2 + y/x$ , so  $F(v) = v^2 + v$

Assume  $x > 0$  due to the initial condition.

Substituting  $v = y/x$  as above gets  $xv' = v^2 + v - v = v^2$

$$\text{Solve: } \int \frac{1}{F(v) - v} dv = \int \frac{1}{v^2} dv = \ln|x| + C \Rightarrow \frac{-1}{v} = \ln x + C \Rightarrow v = \frac{-1}{\ln x + C}$$

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

**Example:** Solve  $x^2 y' = y^2 + xy$ ,  $y(1) = 1$ .

Write  $y' = (y/x)^2 + y/x$ , so  $F(v) = v^2 + v$

Assume  $x > 0$  due to the initial condition.

Substituting  $v = y/x$  as above gets  $xv' = v^2 + v - v = v^2$

$$\text{Solve: } \int \frac{1}{F(v) - v} dv = \int \frac{1}{v^2} dv = \ln|x| + C \Rightarrow \frac{-1}{v} = \ln x + C \Rightarrow v = \frac{-1}{\ln x + C}$$

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

**Example:** Solve  $x^2 y' = y^2 + xy$ ,  $y(1) = 1$ .

Write  $y' = (y/x)^2 + y/x$ , so  $F(v) = v^2 + v$

Assume  $x > 0$  due to the initial condition.

Substituting  $v = y/x$  as above gets  $xv' = v^2 + v - v = v^2$

$$\text{Solve: } \int \frac{1}{F(v) - v} dv = \int \frac{1}{v^2} dv = \ln|x| + C \Rightarrow \frac{-1}{v} = \ln x + C \Rightarrow v = \frac{-1}{\ln x + C}$$

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

$$1 = y(1)$$

**Example:** Solve  $x^2 y' = y^2 + xy$ ,  $y(1) = 1$ .

Write  $y' = (y/x)^2 + y/x$ , so  $F(v) = v^2 + v$

Assume  $x > 0$  due to the initial condition.

Substituting  $v = y/x$  as above gets  $xv' = v^2 + v - v = v^2$

$$\text{Solve: } \int \frac{1}{F(v) - v} dv = \int \frac{1}{v^2} dv = \ln|x| + C \Rightarrow \frac{-1}{v} = \ln x + C \Rightarrow v = \frac{-1}{\ln x + C}$$

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

$$1 = y(1) = \frac{-1}{\ln 1 + C}$$

**Example:** Solve  $x^2 y' = y^2 + xy$ ,  $y(1) = 1$ .

Write  $y' = (y/x)^2 + y/x$ , so  $F(v) = v^2 + v$

Assume  $x > 0$  due to the initial condition.

Substituting  $v = y/x$  as above gets  $xv' = v^2 + v - v = v^2$

$$\text{Solve: } \int \frac{1}{F(v) - v} dv = \int \frac{1}{v^2} dv = \ln|x| + C \Rightarrow \frac{-1}{v} = \ln x + C \Rightarrow v = \frac{-1}{\ln x + C}$$

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

$$1 = y(1) = \frac{-1}{\ln 1 + C} = \frac{-1}{C}$$

**Example:** Solve  $x^2 y' = y^2 + xy$ ,  $y(1) = 1$ .

Write  $y' = (y/x)^2 + y/x$ , so  $F(v) = v^2 + v$

Assume  $x > 0$  due to the initial condition.

Substituting  $v = y/x$  as above gets  $xv' = v^2 + v - v = v^2$

$$\text{Solve: } \int \frac{1}{F(v) - v} dv = \int \frac{1}{v^2} dv = \ln|x| + C \Rightarrow \frac{-1}{v} = \ln x + C \Rightarrow v = \frac{-1}{\ln x + C}$$

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

$$1 = y(1) = \frac{-1}{\ln 1 + C} = \frac{-1}{C} \Rightarrow C = -1$$

**Example:** Solve  $x^2 y' = y^2 + xy$ ,  $y(1) = 1$ .

Write  $y' = (y/x)^2 + y/x$ , so  $F(v) = v^2 + v$

Assume  $x > 0$  due to the initial condition.

Substituting  $v = y/x$  as above gets  $xv' = v^2 + v - v = v^2$

$$\text{Solve: } \int \frac{1}{F(v) - v} dv = \int \frac{1}{v^2} dv = \ln|x| + C \Rightarrow \frac{-1}{v} = \ln x + C \Rightarrow v = \frac{-1}{\ln x + C}$$

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

$$1 = y(1) = \frac{-1}{\ln 1 + C} = \frac{-1}{C} \Rightarrow C = -1$$

$$\Rightarrow y = \frac{-x}{\ln x - 1}$$