# **Differential Equations**



# HOMOGENEOUS FUNCTIONS

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A Tutorial Module for learning to solve differential equations that involve homogeneous functions

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# 1. Theory

 $M(x,y)=3x^2+xy$  is a **homogeneous function** since the sum of the powers of x and y in each term is the same (i.e.  $x^2$  is x to power 2 and  $xy=x^1y^1$  giving total power of 1+1=2).

The **degree** of this homogeneous function is 2.

Here, we consider differential equations with the following standard form:

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

where M and N are homogeneous functions of the same degree.









To find the solution, change the dependent variable from y to v, where

$$y = vx$$
.

The LHS of the equation becomes:

$$\frac{dy}{dx} = x\frac{dv}{dx} + v$$

using the product rule for differentiation.

Solve the resulting equation by separating the variables v and x. Finally, re-express the solution in terms of x and y.

<u>Note</u>. This method also works for equations of the form:

$$\frac{dy}{dx} = f\left(\frac{y}{x}\right) .$$









### 2. Exercises

Click on Exercise links for full worked solutions (there are 11 exercises in total)

### Exercise 1.

Find the general solution of  $\frac{dy}{dx} = \frac{xy + y^2}{x^2}$ 

### Exercise 2.

Solve  $2xy\frac{dy}{dx} = x^2 + y^2$  given that y = 0 at x = 1

### Exercise 3.

Solve  $\frac{dy}{dx} = \frac{x+y}{x}$  and find the particular solution when y(1) = 1

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#### Exercise 4.

Solve 
$$x \frac{dy}{dx} = x - y$$
 and find the particular solution when  $y(2) = \frac{1}{2}$ 

### Exercise 5.

Solve 
$$\frac{dy}{dx} = \frac{x-2y}{x}$$
 and find the particular solution when  $y(1) = -1$ 

### Exercise 6.

Given that 
$$\frac{dy}{dx} = \frac{x+y}{x-y}$$
, prove that  $\tan^{-1}\left(\frac{y}{x}\right) = \frac{1}{2}\ln\left(x^2+y^2\right) + A$ , where A is an arbitrary constant

### Exercise 7.

Find the general solution of  $2x^2 \frac{dy}{dx} = x^2 + y^2$ 

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#### Exercise 8.

Find the general solution of  $(2x-y)\frac{dy}{dx} = 2y-x$ 

<u>Note</u>. The key to solving the next three equations is to recognise that each equation can be written in the form  $\frac{dy}{dx} = f\left(\frac{y}{x}\right) \equiv f(v)$ 

### Exercise 9.

Find the general solution of  $\frac{dy}{dx} = \frac{y}{x} + \tan\left(\frac{y}{x}\right)$ 

# Exercise 10.

Find the general solution of  $x \frac{dy}{dx} = y + xe^{\frac{y}{x}}$ 

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#### Exercise 11.

Find the general solution of  $x \frac{dy}{dx} = y + \sqrt{x^2 + y^2}$ 

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### 3. Answers

- 1. General solution is  $y = -\frac{x}{\ln x + C}$ ,
- 2. General solution is  $x = C(x^2 y^2)$ , and particular solution is  $x = x^2 y^2$ ,
- 3. General solution is  $y = x \ln(kx)$ , and particular solution is  $y = x + x \ln x$ ,
- 4. General solution is 1 = Kx(x 2y), and particular solution is  $2xy x^2 = -2$ ,
- 5. General solution is  $x^2(x-3y)=K$ , and particular solution is  $x^2(x-3y)=4$ ,
- 6. HINT: Try changing the variables from (x, y) to (x, v), where y = vx,









- 7. General solution is  $2x = (x y)(\ln x + C)$ ,
- 8. General solution is  $y x = K(x + y)^3$ ,
- 9. General solution is  $\sin\left(\frac{y}{x}\right) = kx$ ,
- 10. General solution is  $y = -x \ln(-\ln kx)$ ,
- 11. General solution is  $\sinh^{-1}\left(\frac{y}{x}\right) = \ln x + C$ .









# 4. Standard integrals

f(x)	$\int f(x)dx$	f(x)	$\int f(x)dx$
$x^n$	$\frac{x^{n+1}}{n+1}  (n \neq -1)$	$\left[g\left(x\right)\right]^{n}g'\left(x\right)$	$\frac{[g(x)]^{n+1}}{n+1}  (n \neq -1)$
$\frac{1}{x}$	$\ln  x $	$\frac{g'(x)}{g(x)}$	$\ln  g(x) $
$e^x$	$e^x$	$a^x$	$\frac{a^x}{\ln a}$ $(a>0)$
$\sin x$	$-\cos x$	$\sinh x$	$\cosh x$
$\cos x$	$\sin x$	$\cosh x$	$\sinh x$
$\tan x$	$-\ln \cos x $	$\tanh x$	$\ln \cosh x$
$\csc x$	$\ln \left  \tan \frac{x}{2} \right $	$\operatorname{cosech} x$	$\ln \left  \tanh \frac{x}{2} \right $
$\sec x$	$\ln  \sec x + \tan x $	$\operatorname{sech} x$	$2\tan^{-1}e^x$
$\sec^2 x$	$\tan x$	$\operatorname{sech}^2 x$	$\tanh x$
$\cot x$	$\ln  \sin x $	$\coth x$	$\ln  \sinh x $
$\sin^2 x$	$\frac{x}{2} - \frac{\sin 2x}{4}$	$\sinh^2 x$	$\frac{\sinh 2x}{4} - \frac{x}{2}$
$\cos^2 x$	$\frac{x}{2} + \frac{\sin 2x}{4}$	$\cosh^2 x$	$\frac{\sinh 2x}{4} + \frac{x}{2}$









f(x)	$\int f(x)  dx$	f(x)	$\int f(x)  dx$
$\frac{1}{a^2 + x^2}$	$\frac{1}{a} \tan^{-1} \frac{x}{a}$	$\frac{1}{a^2 - x^2}$	$\frac{1}{2a} \ln \left  \frac{a+x}{a-x} \right  \ (0 <  x  < a)$
	(a > 0)	$\frac{1}{x^2 - a^2}$	$\left  \frac{1}{2a} \ln \left  \frac{x-a}{x+a} \right  ( x  > a > 0) \right $
$\frac{1}{\sqrt{a^2 - x^2}}$	$\sin^{-1}\frac{x}{a}$	$\frac{1}{\sqrt{a^2 + x^2}}$	$\left  \ln \left  \frac{x + \sqrt{a^2 + x^2}}{a} \right  \ (a > 0) \right $
		$\frac{1}{\sqrt{x^2 - a^2}}$	$\left  \ln \left  \frac{x + \sqrt{x^2 - a^2}}{a} \right  (x > a > 0) \right $
$\sqrt{a^2-x^2}$	$\frac{a^2}{2} \left[ \sin^{-1} \left( \frac{x}{a} \right) \right]$	$\sqrt{a^2+x^2}$	$\frac{a^2}{2} \left[ \sinh^{-1} \left( \frac{x}{a} \right) + \frac{x\sqrt{a^2 + x^2}}{a^2} \right]$
	$+\frac{x\sqrt{a^2-x^2}}{a^2}$	$\sqrt{x^2-a^2}$	$\frac{a^2}{2} \left[ -\cosh^{-1}\left(\frac{x}{a}\right) + \frac{x\sqrt{x^2 - a^2}}{a^2} \right]$









# 5. Tips on using solutions

- When looking at the THEORY, ANSWERS, INTEGRALS or TIPS pages, use the Back button (at the bottom of the page) to return to the exercises.
- Use the solutions intelligently. For example, they can help you get started on an exercise, or they can allow you to check whether your intermediate results are correct.
- Try to make less use of the full solutions as you work your way through the Tutorial.









### Full worked solutions

### Exercise 1.

RHS = quotient of homogeneous functions of same degree (=2)

Set 
$$y = vx$$
: i.e.  $\frac{d}{dx}(vx) = \frac{xvx + v^2x^2}{x^2}$   
i.e.  $x\frac{dv}{dx} + v = v + v^2$ 

Separate variables

$$x\frac{dv}{dx} = v^2 \text{ (subtract } v \text{ from both sides)}$$

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

and integrate:

i.e. 
$$-\frac{1}{v} = \ln x + C$$

Re-express in terms of x,y:  $-\frac{x}{y} = \ln x + C$ 

i.e. 
$$y = \frac{-x}{\ln x + C}$$
.

Return to Exercise 1

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#### Exercise 2.

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

i.e. quotient of homogeneous functions that have the  $\underline{\mathrm{same}}$  degree

Set 
$$y = xv$$
: 
$$\frac{d}{dx}(xv) = \frac{x^2 + x^2v^2}{2x \cdot xv}$$
i.e. 
$$x\frac{dv}{dx} + \frac{dx}{dx}v = \frac{x^2(1+v^2)}{2x^2v}$$
i.e. 
$$x\frac{dv}{dx} + v = \frac{1+v^2}{2v}$$

Separate variables

$$\underline{(x,v)}$$
 and integrate:  $x\frac{dv}{dx} = \frac{1+v^2}{2v} - \frac{v(2v)}{(2v)}$ 











i.e. 
$$x \frac{dv}{dx} = \frac{1 - v^2}{2v}$$

i.e. 
$$\int \frac{2v}{1-v^2} \, dv = \int \frac{dx}{x}$$

$$\left\{ \text{Note: } \frac{d}{dv}(1-v^2) = -2v \right\} \ \text{i.e.} \quad -\int \frac{-2v}{1-v^2} \ dv = \int \frac{dx}{x}$$

i.e. 
$$-\ln(1-v^2) = \ln x + \ln C$$

i.e. 
$$\ln[(1-v^2)^{-1}] = \ln(Cx)$$

i.e. 
$$\frac{1}{1-x^2} = Cx$$











Re-express in terms of 
$$x$$
 and  $y$ :

i.e. 
$$\frac{1}{1 - \frac{y^2}{x^2}} = Cx$$

i.e. 
$$\frac{x^2}{x^2 - y^2} = Cx$$

i.e. 
$$\frac{x}{C} = x^2 - y^2$$
.

Particular solution: 
$$x = 1$$
  
 $y = 0$ 

gives 
$$-\frac{1}{C} = 1 - 0$$

i.e. 
$$C = 1$$

gives 
$$x^2 - y^2 = x$$
.

Return to Exercise 2









#### Exercise 3.

$$\underline{\text{Set } y = xv}:$$

$$x \frac{dv}{dx} + v = \frac{x + xv}{x}$$

$$= \frac{x}{x} (1 + v) = 1 + v$$
i.e.  $x \frac{dv}{dx} = 1$ 

### Separate variables and integrate:

$$\int dv = \int \frac{dx}{x}$$
 i.e.  $v = \ln x + \ln k \quad (\ln k = \text{constant})$  i.e.  $v = \ln (kx)$ 









### Re-express in terms of x and y:

$$\begin{array}{rcl} \frac{y}{x} & = & \ln{(kx)} \\ \text{i.e.} & y & = & x \, \ln{(kx)} \end{array} \; .$$

### Particular solution with y = 1 when x = 1:

i.e. 
$$1 = \ln(k)$$
  
i.e.  $k = e^1 = e$   
i.e.  $y = x \ln(ex)$   
 $= x[\ln e + \ln x]$   
 $= x[1 + \ln x]$   
i.e.  $y = x + x \ln x$ .

Return to Exercise 3

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### Exercise 4.

$$\frac{dy}{dx} = \frac{x-y}{x}$$
: Set  $y = vx$ : i.e.  $x\frac{dv}{dx} + v = 1 - v$ 

i.e. 
$$x \frac{dv}{dx} + v = 1 - v$$

i.e. 
$$x \frac{dv}{dx} = 1 - 2v$$

i.e. 
$$x \frac{dv}{dx} = 1 - 2v$$
 i.e.  $\int \frac{dv}{1 - 2v} = \int \frac{dx}{x}$ 

i.e. 
$$-\frac{1}{2}\ln(1-2v) = \ln x + \ln k$$

i.e. 
$$\ln \left[ (1 - 2v)^{-\frac{1}{2}} \right] - \ln x = \ln k$$

i.e. 
$$\ln \left[ \frac{1}{(1-2v)^{\frac{1}{2}}x} \right] = \ln k$$









i.e. 
$$1 = kx(1-2v)^{\frac{1}{2}}$$

Re-express in 
$$x, y$$
: 
$$1 = kx \left(1 - \frac{2y}{x}\right)^{\frac{1}{2}}$$

i.e. 
$$1 = kx \left(\frac{x-2y}{x}\right)^{\frac{1}{2}}$$

(square both sides) 
$$1 = K x^2 \left(\frac{x-2y}{x}\right) , (k^2 = K)$$

i.e. 
$$1 = K x(x - 2y)$$

Particular solution: 
$$1 = K \cdot 2 \cdot (2 - 2(\frac{1}{2})) = K \cdot 2 \cdot 1$$
, i.e.  $K = \frac{1}{2}$ 

$$y(2) = \frac{1}{2}$$
 i.e.  $\begin{cases} x = 2 \\ y = \frac{1}{2} \end{cases}$  gives  $2 = x^2 - 2xy$ .

Return to Exercise 4

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#### Exercise 5.

$$\underline{\text{Set } y = xv}:$$

$$x \frac{dv}{dx} + v = \frac{x - 2xv}{x}$$

$$= 1 - 2v$$
i.e.  $x \frac{dv}{dx} = 1 - 3v$ 

### Separate variables and integrate:

$$\int \frac{dv}{1-3v} = \int \frac{dx}{x}$$
 i.e.  $\frac{1}{(-3)} \ln (1-3v) = \ln x + \ln k$  (ln  $k = \text{constant}$ )  
i.e.  $\ln (1-3v) = -3 \ln x - 3 \ln k$   
i.e.  $\ln [x^3(1-3v)] = -3 \ln k$   
i.e.  $\ln [x^3(1-3v)] = K$  ( $K = \text{constant}$ )











### Re-express in terms of x and y:

$$x^{3}\left(1 - \frac{3y}{x}\right) = K$$
i.e.  $x^{3}\left(\frac{x - 3y}{x}\right) = K$ 
i.e.  $x^{2}\left(x - 3y\right) = K$ .

### Particular solution with y(1) = -1:

$$1(1+3) = K$$
 i.e.  $K = 4$   
 $\therefore x^2(x-3y) = 4$ .

Return to Exercise 5









#### Exercise 6.

Already in standard form, with quotient of two first degree homogeneous functions.

Set 
$$y = xv$$
: 
$$x\frac{dv}{dx} + v = \frac{x + vx}{x - vx}$$
 i.e. 
$$x\frac{dv}{dx} = \frac{x(1+v)}{x(1-v)} - v$$
 
$$= \frac{1 + v - v(1-v)}{1-v}$$
 i.e. 
$$x\frac{dv}{dx} = \frac{1 + v^2}{1-v}$$









### Separate variables and integrate:

$$\int \frac{1-v}{1+v^2} dv = \int \frac{dx}{x}$$
 i.e. 
$$\int \frac{dv}{1+v^2} - \frac{1}{2} \int \frac{2v}{1+v^2} = \int \frac{dx}{x}$$
 i.e. 
$$\tan^{-1} v - \frac{1}{2} \ln(1+v^2) = \ln x + A$$

### Re-express in terms of x and y:

$$\tan^{-1}\left(\frac{y}{x}\right) - \frac{1}{2}\ln\left(1 + \frac{y^2}{x^2}\right) = \ln x + A$$
i.e. 
$$\tan^{-1}\left(\frac{y}{x}\right) = \frac{1}{2}\ln\left(\frac{x^2 + y^2}{x^2}\right) + \frac{1}{2}\ln x^2 + A$$

$$= \frac{1}{2}\ln\left[\left(\frac{x^2 + y^2}{x^2}\right) \cdot \cancel{x}^2\right] + A$$

Return to Exercise 6









### Exercise 7.

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

 $\underline{\text{Set } y = xv}:$ 

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

$$= \frac{1 + v^2}{2}$$
i.e.  $x \frac{dv}{dx} = \frac{1 + v^2}{2} - \frac{2v}{2}$ 

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







### Separate variables and integrate:

$$\int \frac{dv}{1 - 2v + v^2} = \frac{1}{2} \int \frac{dx}{x}$$
i.e. 
$$\int \frac{dv}{(1 - v)^2} = \frac{1}{2} \int \frac{dx}{x}$$

[Note: 1 - v is a linear function of v, therefore use standard integral and divide by coefficient of v. In other words,

$$w = 1 - v$$

$$\frac{dw}{dv} = -1$$
and
$$\int \frac{dv}{(1-v)^2} = \frac{1}{(-1)} \int \frac{dw}{w^2}.$$
i.e.
$$-\int \frac{dw}{w^2} = \frac{1}{2} \int \frac{dx}{x}$$
i.e.
$$-\left(-\frac{1}{w}\right) = \frac{1}{2} \ln x + C$$
i.e.
$$\frac{1}{1-v} = \frac{1}{2} \ln x + C$$









### Re-express in terms of x and y:

$$\frac{1}{1-\frac{y}{x}} = \frac{1}{2} \ln x + C$$
 i.e. 
$$\frac{x}{x-y} = \frac{1}{2} \ln x + C$$
 i.e. 
$$2x = (x-y)(\ln x + C'), \qquad (C'=2C).$$

Return to Exercise 7









#### Exercise 8.

$$\frac{dy}{dx} = \frac{2y - x}{2x - y}. \qquad \text{Set } y = vx, \quad x\frac{dv}{dx} + v = \frac{2v - 1}{2 - v}$$
$$\therefore x\frac{dv}{dx} = \frac{2v - 1 - v(2 - v)}{2 - v} = \frac{v^2 - 1}{2 - v} \; ; \; \int \frac{2 - v}{v^2 - 1} dv = \int \frac{dx}{x}$$

$$\underline{\text{Partial fractions:}} \quad \frac{2-v}{v^2-1} = \frac{A}{v-1} + \frac{B}{v+1} = \frac{A(v+1)+B(v-1)}{v^2-1}$$

i.e. 
$$A+B=-1$$

$$A-B=2$$

$$2A=1$$

i.e. 
$$A = \frac{1}{2}$$
,  $B = -\frac{3}{2}$ 

i.e. 
$$\frac{1}{2} \int \frac{1}{v-1} - \frac{3}{v+1} dv = \int \frac{dx}{x}$$

i.e. 
$$\frac{1}{2}\ln(v-1) - \frac{3}{2}\ln(v+1) = \ln x + \ln k$$









i.e. 
$$\ln \left[ \frac{(v-1)^{\frac{1}{2}}}{(v+1)^{\frac{3}{2}}x} \right] = \ln k$$

i.e. 
$$\frac{v-1}{(v+1)^3x^2} = k^2$$

Re-express in 
$$x, y$$
:

Re-express in 
$$x, y$$
: 
$$\frac{\left(\frac{y}{x} - 1\right)}{\left(\frac{y}{x} + 1\right)^3 x^2} = k^2$$

i.e. 
$$\frac{\left(\frac{y-x}{x}\right)}{\left(\frac{y+x}{x}\right)^3 x^2} = k^2$$

i.e. 
$$y - x = K(y + x)^3$$
.

Return to Exercise 8

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#### Exercise 9.

RHS is only a function of  $v = \frac{y}{x}$ , so substitute and separate variables.

Set y = xv:

$$x\frac{dv}{dx} + v = v + \tan v$$
 i.e. 
$$x\frac{dv}{dx} = \tan v$$

Separate variables and integrate:

$$\int \frac{dv}{\tan v} = \int \frac{dx}{x}$$
 { Note: 
$$\int \frac{\cos v}{\sin v} dx \equiv \int \frac{f'(v)}{f(v)} dv = \ln[f(v)] + C$$
 }









i.e. 
$$\ln[\sin v] = \ln x + \ln k$$
 ( $\ln k = \text{constant}$ )  
i.e.  $\ln \left[ \frac{\sin v}{x} \right] = \ln k$   
i.e.  $\frac{\sin v}{x} = k$   
i.e.  $\sin v = kx$ 

Re-express in terms of 
$$x$$
 and  $y$ :  $\sin\left(\frac{y}{x}\right) = kx$ .

Return to Exercise 9









### Exercise 10.

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

i.e. RHS is function of  $v = \frac{y}{x}$ , only.

Set y = vx:

$$x\frac{dv}{dx} + v = v + e^{v}$$
i.e. 
$$x\frac{dv}{dx} = e^{v}$$
i.e. 
$$\int e^{-v}dv = \int \frac{dx}{x}$$
i.e. 
$$-e^{-v} = \ln x + \ln k$$

$$= \ln(kx)$$
i.e. 
$$e^{-v} = -\ln(kx)$$









### Re-express in terms of x, y:

$$\begin{array}{rcl} e^{-\frac{y}{x}} & = & -\ln(kx) \\ \text{i.e.} & -\frac{y}{x} & = & \ln[-\ln(kx)] \\ \text{i.e.} & y & = & -x \, \ln[-\ln(kx)]. \end{array}$$

Return to Exercise 10









#### Exercise 11.

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

[Note RHS is a function of only  $v = \frac{y}{x}$ , so substitute and separate the variables

i.e. Set y = xv:

$$x\,\frac{dv}{dx}+v \quad = \quad v+\sqrt{1+v^2}$$
 i.e. 
$$x\,\frac{dv}{dx} \quad = \quad \sqrt{1+v^2}$$









### Separate variables and integrate:

$$\int \frac{dv}{\sqrt{1+v^2}} = \int \frac{dx}{x}$$
 { Standard integral: 
$$\int \frac{dv}{\sqrt{1+v^2}} = \sinh^{-1}(v) + C$$
 } i.e.  $\sinh^{-1}(v) = \ln x + A$ 

# Re-express in terms of x and y

$$\sinh^{-1}\left(\frac{y}{x}\right) = \ln x + A .$$

Return to Exercise 11







