

Today we will use  $t$  as our variable

Defn: A **Bernoulli Equation** has the form  $y' + p(t)y = f(t)y^r$ , where  $r$  is any real number except 0 or 1.

STEP 1: Let  $y_1(t)$  be a solution to the complementary equation  $y' + p(t)y = 0$ .

STEP 2: Guess a solution of the form  $y = u_1 \cdot y_1$ , where  $u_1(t)$  is some (unknown) function of  $t$ .

STEP 3: Substitute into the original equation and separate variables. Then integrate to find  $u$ .

$$\begin{aligned}f(x) &= x^2 \cdot x \\y(x) &= x^3 \\y'(x) &= \boxed{y'(x)}\end{aligned}$$

Defn. Bernoulli Equation

$$y' + p(t)y = f(t)y^r$$

( $r$  is any real number  
 $r \neq 0, r \neq 1$ )

Example 1

$$\text{Solve } y' - y = ty^2,$$

Diff Q

$$y(1) = e$$

Goal:

$$y = \underline{\hspace{2cm}}$$

Bernoulli Equation.

STEP 1 complementary equation, single solution  $y_1$ ,

$$y' - y = 0$$

+y +y

$$\frac{y'}{y} = \frac{y}{y}$$

$$\int \frac{y'}{y} dx = \int 1 dx$$

$$\ln|y| = x + K$$

solve for  $y$ :

$$e^{\ln|y|} = e^{x+K} \quad \text{constant}$$

$$|y| = e^x \cdot e^K \quad \text{constant } C$$

$$y = \boxed{\pm e^{x+K}} \quad \text{general soln to complementary equation}$$

to get a single solution, choose  $C = 1$

$$\boxed{y_1 = e^t}$$

→ End of Step 1 ←

You are free  
to choose any  
value of  $C$  to  
get a single  
solution. Choose  
something  
nice.

STEP 2 guess

$$\boxed{y = u \cdot y_1}$$

$$y = u \cdot e^t$$

$$\text{STEP 3} \quad \text{Substitute } y' = u \cdot e^t + e^t \cdot u' \\ y' - y = t y^2$$

$$ue^t + e^t u' - ue^t = t(u \cdot e^t)^2$$

$$e^t u' = t(u^2 e^{2t})$$

$$\frac{e^t u'}{e^t u^2} = \frac{t u^2 e^{2t}}{e^t u^2}$$

Separable - put u's on left, t's on right

$$\frac{u'}{u^2} = t e^t$$

$$\int \frac{1}{u^2} \cdot \frac{du}{dt} dt = \int t e^t dt$$

$$\int u^{-2} du = \int t e^t dt$$

$$\begin{aligned} p &= t & dq &= e^t dt \\ dp &= dt & q &= e^t \\ u^{-1} &= t e^t - \int e^t dt \\ &= t e^t - e^t + C \end{aligned}$$

Integration by parts

$$\int (pq)' = \int pq' + \int qp'$$

$$pq = \int pq' + \int qp'$$

$$- \int qp' - \int qp'$$

$$pq - \int qp' = \underline{\underline{\int pq'}}$$

$$\bar{u} = t e^t - e^t + C$$

$$\bar{u}' = -t e^t + e^t - C$$

$$\frac{1}{u} = -\frac{-t e^t + e^t - C}{1}$$

$$u = \frac{1}{-t e^t + e^t - C}$$

$$y = u \cdot y_1 = \frac{1}{-t e^t + e^t - C} \cdot e^t$$

$$y = \frac{e^t}{-t e^t + e^t - C}$$

General solution

this is a family of solutions.  
what is C?

initial condition  $y(1) = e$

↓  
t y

Substitute values

$$e = \frac{e^t}{-te^t + e^t - C}$$

$$(-c)e = \frac{e^t}{-c} \cdot (-c)$$

$$\frac{-Cq}{e} = \frac{e^t}{e}$$

$$\begin{aligned} -C &= 1 \\ C &= -1 \end{aligned}$$

$$y = \frac{e^t}{-te^t + e^t + 1}$$

Particular Solution

a new type of "homogeneous"

Defn a diffy Q is called homogeneous if it can be written  $y' = f\left(\frac{y}{t}\right)$

STEP 1: In this case, we always use  $y_1 = t$ . MEMORIZE IT!

STEP 2: Guess a solution of the form  $y = uy_1$  (so  $y = ut$ ).

STEP 3: Substitute into the original equation, rearranging to use  $u = \frac{y}{t}$  when necessary. Then integrate to find  $u$ .

Example  $y' = \frac{y + te^{-\frac{y}{t}}}{t}$

rewrite:  $y' = \frac{y}{t} + \frac{te^{-\frac{y}{t}}}{t} = \frac{y}{t} + e^{-\frac{y}{t}}$

Step 1  $y_1 = t$  always same for "homogeneous"

Step 2 Guess  $y = u \cdot y_1 = u \cdot t$   $\frac{y}{t} = u$

Step 3 substitute + solve.

Separate variables, integrate to find  $u$ ,  
 $y = u \cdot y_1$

START of Office Hours - finish the problem above

$$u' = \frac{y}{t} + e^{-\frac{y}{t}} //$$

STEP 1:

STEP 2:

$$y = t$$

$$y_1 = t$$

$$\text{Guess } y = u \cdot t$$

$$u = \frac{y}{t}$$

Step 3: Substitute and solve

$$y' = u_1 + t \cdot u'$$

$$u + tu' = u + e^{-u}$$

$$\frac{tu'}{e^{-u}} = \frac{e^u}{t}$$

$$\frac{u'}{e^{-u}} = \frac{1}{t}$$

$$\int e^u \cdot u' dt = \int \frac{1}{t} dt$$

$$e^u = \ln|t| + C$$

solve for  $u$ :

$$t \cdot e^u = \ln(|t| + C)$$

$$u = \ln(\ln|t| + C)$$

$$y = u \cdot t$$

$$y = \ln(\ln|t| + C) \cdot t$$

General solution

$$\begin{aligned}
 & \frac{d}{dx} (x^2 \cdot \sin x) \\
 & \frac{d}{dx} (f \cdot g) = f \cdot g' + g \cdot f' \\
 & = x^2 \cdot \cos x + \sin x \cdot 2x
 \end{aligned}$$

$f = x^2, f' = 2x$   
 $g = \sin x, g' = \cos x$