10.1 First Order Ordinary Differential Equations

1164. Linear Equations
$$\frac{dy}{dx} + p(x)y = q(x).$$

The general solution is
$$y = \frac{\int u(x)q(x)dx + C}{u(x)},$$
where
$$u(x) = \exp\left(\int p(x)dx\right).$$

1165. Separable Equations
$$\frac{dy}{dx} = f(x,y) = g(x)h(y)$$

The general solution is given by
$$\int \frac{dy}{h(y)} = \int g(x)dx + C,$$
or
$$H(y) = G(x) + C.$$

1166. Homogeneous Equations

The differential equation $\dfrac{dy}{dx} = f(x,y)$ is homogeneous, if the function $f(x,y)$ is homogeneous, that is $f(tx, ty) = f(x,y)$.

The substitution $z = \dfrac{y}{x}$ (then $y = zx$) leads to the separable equation

$$x\frac{dz}{dx} + z = f(1,z).$$

1167. Bernoulli Equation

$$\frac{dy}{dx} + p(x)y = q(x)y^n.$$

The substitution $z = y^{1-n}$ leads to the linear equation

$$\frac{dz}{dx} + (1-n)p(x)z = (1-n)q(x).$$

1168. Riccati Equation

$$\frac{dy}{dx} = p(x) + q(x)y + r(x)y^2$$

If a particular solution y_1 is known, then the general solution can be obtained with the help of substitution

$z = \dfrac{1}{y - y_1}$, which leads to the first order linear equation

$$\frac{dz}{dx} = -[q(x) + 2y_1 r(x)]z - r(x).$$

1169. Exact and Nonexact Equations

The equation

$$M(x,y)dx + N(x,y)dy = 0$$

is called exact if

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x},$$

and nonexact otherwise.

The general solution is

$$\int M(x,y)dx + \int N(x,y)dy = C.$$

1170. Radioactive Decay

$$\frac{dy}{dt} = -ky,$$

where $y(t)$ is the amount of radioactive element at time t, k is the rate of decay.

The solution is

$$y(t) = y_0 e^{-kt}, \text{ where } y_0 = y(0) \text{ is the initial amount.}$$

1171. Newton's Law of Cooling

$$\frac{dT}{dt} = -k(T - S),$$

where $T(t)$ is the temperature of an object at time t, S is the temperature of the surrounding environment, k is a positive constant.

The solution is

$$T(t) = S + (T_0 - S)e^{-kt},$$

where $T_0 = T(0)$ is the initial temperature of the object at time $t = 0$.

1172. Population Dynamics (Logistic Model)

$$\frac{dP}{dt} = kP\left(1 - \frac{P}{M}\right),$$

where $P(t)$ is population at time t, k is a positive constant, M is a limiting size for the population.

The solution of the differential equation is

$$P(t) = \frac{MP_0}{P_0 + (M - P_0)e^{-kt}},$$ where $P_0 = P(0)$ is the initial population at time $t = 0$.