MATH 261.005 Instr. K. Ciesielski Fall 2011

Bernouli Equations

Format: $y' + p(t)y = g(t)y^n$. Solution:

- (a) For n = 0 and n = 1 this is linear equation. For other n use substitution $v = y^{1-n}$.
- (b) Since $y = v^{\frac{1}{1-n}}$, taking the derivative we get $y' = \frac{1}{1-n}v^{\frac{1}{1-n}-1}v' = \frac{1}{1-n}v^{\frac{n}{1-n}}v'$.
- (c) Substituting this to $y' + p(t)y = g(t)y^n$ we get $\frac{1}{1-n}v^{\frac{n}{1-n}}v' + p(t)v^{\frac{1}{1-n}} = g(t)\left(v^{\frac{1}{1-n}}\right)^n$.
- (d) Multiplying this by the reciprocal of $\frac{1}{1-n}v^{\frac{n}{1-n}}$, that is by $(1-n)v^{-\frac{n}{1-n}}$, we get $v' + (1-n)p(t)v^{\frac{1}{1-n}}v^{-\frac{n}{1-n}} = (1-n)g(t)v^{\frac{n}{1-n}}v^{-\frac{n}{1-n}}$, that is, v' + (1-n)p(t)v = (1-n)g(t), since $\frac{1}{1-n} \frac{n}{1-n} = 1$. Algebra always leads to the linear equation!
- (e) Next, solve (for v) the linear equation v' + (1-n)p(t)v = (1-n)g(t).
- (f) Using again equation $y = v^{\frac{1}{1-n}}$, find the formula for y from the formula for v found in (e).

Types of First Order Differential Equations we studied:

linear: y' + p(t)y = g(t)

separable: $M(x) = N(y) \frac{dy}{dx}$, leading to $\int M(x) dx = \int N(y) dy$

homogenous: $\frac{dy}{dx} = h(y/x)$; use substitution v = y/x and fact that $\frac{dy}{dx} = v + x \frac{dv}{dx}$;

the resulted equation is separable (in terms of v and x)

Bernouli: $y' + p(t)y = g(t)y^n$; appropriate substitution (see above) leads to linear ODE exact: M(x,y) + N(x,y)y' = 0 (or M(x,y) dx + N(x,y) dy = 0), when $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$;

then the solution is of the form $\Psi(x, y) = c$, where $\frac{\partial \Psi}{\partial x} = M$ and $\frac{\partial \Psi}{\partial y} = N$.