

Equations of the first Order, But not of first degree :-

The equation of the first order and n^{th} degree is

$$p^n + a_1 p^{n-1} + a_2 p^{n-2} + \dots + a_{n-1} p + a_n = 0 \quad (1)$$

where $p = \frac{dy}{dx}$ and $a_1, a_2, \dots, a_n$ are functions of x and y .

To find solution of eqn (1) we will discuss following cases :-

Case (I) :- If equation (1) that can be resolved into component equations of the first degree, or if equation (1) can take the form

$$(p - R_1)(p - R_2) \dots (p - R_n) = 0 \quad (2)$$

Eqn (1) is satisfied by a value of y that will make any factor of the eqn (2) equal to zero. Therefore, to obtain the solⁿ of (1), equate each of the factors in eqn (2) to zero, and obtain the solⁿ of the n equations. The n solutions can be left distinct or combined into one.

Suppose solⁿ derived for (2) are

$f_1(x, y, c_1) = 0, f_2(x, y, c_2) = 0, \dots, f_n(x, y, c_n) = 0$, where $c_1, c_2, \dots, c_n$ are the arbitrary constants of integration. Then solⁿ are evidently just as general, if

$c_1 = c_2 = \dots = c_n$, since all the c 's can have any one of an infinite number of values; and the solⁿs will be

$$f_1(x, y, c) = 0, f_2(x, y, c) = 0, \dots, f_n(x, y, c) = 0.$$

These can be combined into one eqⁿ,

$$f_1(x, y, c) f_2(x, y, c) \dots f_n(x, y, c) = 0 \quad \text{--- (3)}$$

eqⁿ (3) is a general solⁿ of eqⁿ (1).

Example: (1) $p^3 + 2xp^2 - y^2p^2 - 2xy^2p = 0$ Can be written as (1)

$$p(p + 2x)(p - y^2) = 0$$

its component eqⁿs are

$$p = 0, \quad p + 2x = 0, \quad p - y^2 = 0$$

~~these~~

$$\frac{dy}{dx} = 0, \quad \frac{dy}{dx} = -2x, \quad \frac{dy}{dx} = y^2$$

solⁿs are

$$y = c, \quad y + x^2 = c, \quad xy + (y + 1) = 0$$

Then, the solⁿ of (1) is (combined solⁿ)

$$(y - c)(y + x^2 - c)(xy + (y + 1)) = 0$$

Example 2:- $\left(\frac{dy}{dx}\right)^2 - ax^3 = 0$ — (1)

then

$$\frac{dy}{dx} = \pm a^{1/2} x^{3/2} \quad \text{--- (2)}$$

By Integrating (2), we get

$$y + C = \pm \frac{2}{5} a^{1/2} x^{5/2}$$

$$(y + C)^2 = \frac{4}{25} a x^5$$

$$\boxed{25(y + C)^2 - 4ax^5 = 0} \quad \text{or}$$

Exercise:- (1) Solve $p^3(x+2y) + 3p^2(x+y) + (y+2x)p = 0$.

(2) $\left(\frac{dy}{dx}\right)^3 = ax^4$.

(3) $4y^2p^2 + 2pxy(3x+1) + 3x^3 = 0$

(4) $p^2 - 7p + 12 = 0$.

Case (II):- Equations not solvable for y :-

If the equation $f(x, y, p) = 0$, can not be resolved into component equations and can be put in the form $y = F(x, p)$, — (1)

differentiation with respect to x gives

$$p = \phi\left(x, p, \frac{dp}{dx}\right), \quad \text{--- (2) which is an equation}$$

in two variables x and p . By solving eqn (2)

We can find relation

$$\psi(x, p, c) = 0 \quad \text{--- (3)}$$

Now, eliminate 'p' between the latter ^{eqn} (3) and the original equation (1), we can find solⁿ.

When elimination of p between ^{eqn} (1) & (3) is not easily possible, the values of x and y in terms of p as a parameter can be found, and these together will constitute the solⁿ.

Example:- $x - yp = ap^2 \quad \text{--- (1)}$

Here $y = \frac{x - ap^2}{p} \quad \text{--- (2)}$

Differentiating (2) with respect to x,

$$\frac{dy}{dx} = \frac{p(1 - 2ap \frac{dp}{dx}) - (x - ap^2) \frac{dp}{dx}}{p^2}$$

$$p = \frac{p - 2ap^2 \frac{dp}{dx} - (x - ap^2) \frac{dp}{dx}}{p^2}$$

$$p^3 = p - (x + ap^2) \frac{dp}{dx}$$

or

$$(x + ap^2) \frac{dp}{dx} = p - p^3$$

or

$$(x + ap^2) \frac{dp}{dx} = p(1 - p^2) \quad \text{--- (3)}$$

or

$$\boxed{\frac{dx}{dp} - \frac{1}{p(1-p^2)} x = \frac{ap}{1-p^2}} \quad \text{--- (4)}$$

eqn (4) is in the form $\left[\frac{dy}{dx} + f(x)y = g(x) \right]$ which is linear differential eqn of 1st order.

Soln of I.F. of L.D.E. is $e^{\int f(x) dx}$

and soln of L.D.E. is

$$y \times e^{\int f(x) dx} = \int [e^{\int f(x) dx} \times g(x)] dx + C$$

Now I.F. of eqn (4) is $e^{-\int \frac{1}{p(1-p^2)} dp}$

$$= e^{-\int \left[\frac{1}{p} - \frac{1}{2(1+p)} + \frac{1}{2(1-p)} \right] dp}$$

$$= e^{-\left[\log p - \frac{1}{2} \log(1+p) + \frac{1}{2} \log(1-p) \right]}$$

$$= e^{-\left[\log p - \frac{1}{2} \log(1-p^2) \right]}$$

$$= e^{-\left[\log p - \log(1-p^2)^{\frac{1}{2}} \right]}$$

$$\text{I.F.} = e^{-\log \frac{p}{(1-p^2)^{\frac{1}{2}}}} = \frac{(1-p^2)^{\frac{1}{2}}}{p}$$

then soln of (4) is

$$x \times \frac{(1-p^2)^{\frac{1}{2}}}{p} = \int \frac{ap}{(1-p^2)} \times \frac{(1-p^2)^{\frac{1}{2}}}{p} dp + C$$

$$x \frac{(1-p^2)^{\frac{1}{2}}}{p} = \int \frac{a}{(1-p^2)^{\frac{1}{2}}} dp + C$$

$$\frac{x(1-p^2)^{\frac{1}{2}}}{p} = a \sin^{-1} p + C$$

$$\boxed{x = \frac{p}{(1-p^2)^{\frac{1}{2}}} [a \sin^{-1} p + C]} \quad \text{--- (5)}$$

Putting the value of x in eqn (2), we get

$$y = -ap + \frac{1}{(1-p^2)^{3/2}} (a \sin^{-1} p + C) \quad \text{--- (6)}$$

eqn (5) & (6) together give the soln of eqn (1),

Exercise:- (1) Solve $y = x + a \tan^{-1} p$.

(2) Solve $4y = x^2 + p^2$.

(3) Solve $xp^2 - 2yp + ax = 0$,

Exam III:- Equations solvable for x :-

When it is difficult to resolved eqn $f(x, y, p) = 0$ into components eqn's but can be put in the form --- (1)

$$x = F(y, p) \quad \text{--- (2)}$$

Differentiation of (2) with respect to y gives.

$$\frac{1}{p} = \phi(y, p, \frac{dp}{dy}) \quad \text{--- (3)}$$

after solving eqn (3) we can get
~~Now, eliminating p from eqn (1) & (3) we get~~

$$\psi(y, p, C) = 0 \quad \text{--- (4)}$$

Now eliminate p from eqn (1) & (4) we can get required soln

If elimination of p is not possible then x and y expressed in term of p as in case (I) will give required soln,

Example:- $x = y + p^2$ — (1)

Differentiation of (1) with respect to y , gives

$$\frac{1}{p} = \frac{dx}{dy} = 1 + 2p \frac{dp}{dy}$$

$$\frac{1}{p} = 1 + 2p \frac{dp}{dy}$$

or $2p \frac{dp}{dy} = \frac{1}{p} - 1$

$$\frac{dp}{dy} = \frac{1}{2p^2} - \frac{1}{2p}$$

or $dy = \frac{2p^2}{1-p} dp$

$$dy = -\left[2(p+1) + \frac{2}{p-1}\right] dp$$

By Integrating $y = -\left[2\left(\frac{p^2}{2} + p\right) - 2 \log(p-1)\right] + C$

$$y = -p^2 - 2p + 2 \log(p-1) + C$$

$$y = -p(p-2) + 2 \log(p-1) + C \quad \text{--- (2)}$$

putting value of y in (1) we get

$$x = -2p + 2 \log(p-1) + C \quad \text{--- (3)}$$

eqⁿ (2) & (3) together give solⁿ of (1).

Exercise:- (1) Solve $x = y + p \log p$

(2) Solve $p^2 y + 2px = y$