

4. Differential Equations

4.4 Solving Separable Equations

To solve $\frac{dy}{dt} = t$ we write the equation in differential form

$$\begin{aligned} dy &= t dt \\ \text{and integrate } \int dy &= \int t dt \\ \implies y &= \frac{t^2}{2} + c. \end{aligned}$$

We can do essentially the same thing with a whole class of more general equations. These are called *separable equations*. For example if $\frac{dy}{dt} = 2y$ then $\frac{dy}{y} = 2dt$. Now integrate

$$\begin{aligned} \int \frac{dy}{y} &= \int 2 dt \\ \ln|y| &= 2t + c \\ |y| &= e^{2t+c} = e^c e^{2t} \\ y &= Ae^{2t}, \quad \text{where } A = \pm e^c. \end{aligned}$$

In fact any equation that can be put in the form $\frac{dy}{dt} = \frac{f(t)}{g(y)}$ can be separated, i.e.

$$g(y)dy = f(t)dt.$$

Then we integrate.

Example. Solve the initial value problem $\frac{dy}{dt} = te^y$ with $y(0) = 0$

$$\begin{aligned} \frac{dy}{e^y} &= t dt \\ \implies \int e^{-y} dy &= \int t dt \\ \implies -e^{-y} &= \frac{t^2}{2} + c \\ \implies y &= -\ln \left| -c - \frac{t^2}{2} \right| \\ y(0) = 0 &\implies c = -1. \quad \text{So } y = \ln \left| 1 - \frac{t^2}{2} \right|. \end{aligned}$$

Quiz: Which of the following equations are separable?

(a) $\frac{dy}{dt} = y(1 - y)$

(b) $\frac{dy}{dt} = e^{t+y}$

(c) $\frac{dy}{dt} = e^{(t+y)^2}$

(d) $\frac{dy}{dt} = \frac{ty + y}{t^2}$

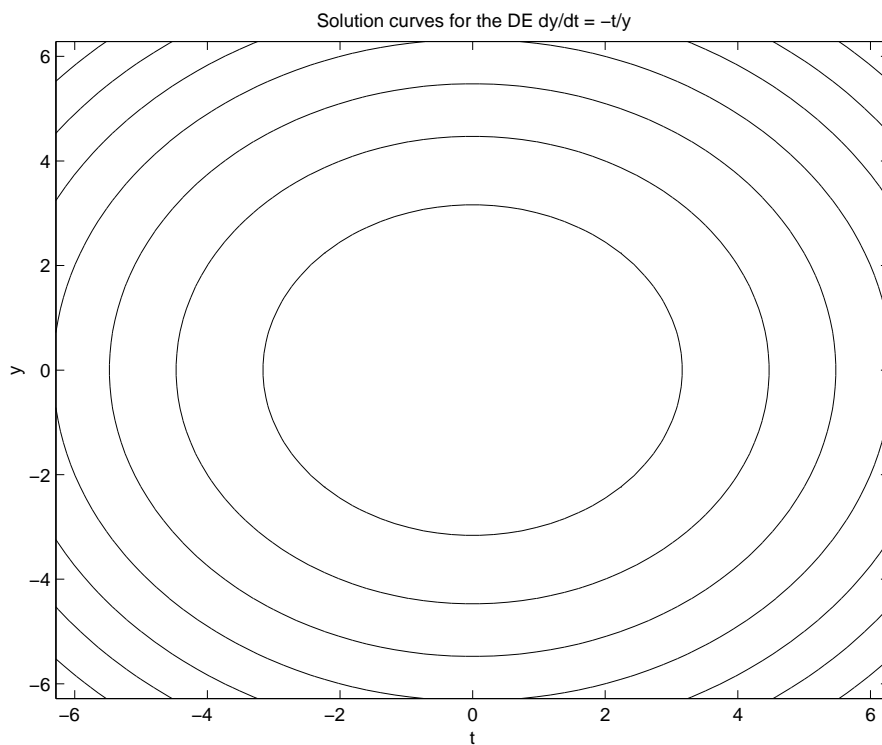
(e) $\frac{dy}{dt} = ty + y^2$.

Example. Solve $\frac{dy}{dt} = \frac{-t}{y}$ and sketch the solution curves in (t, y) space

Separate: $ydy = -tdt$

Integrate: $\frac{y^2}{2} = -\frac{t^2}{2} + c$

$\Rightarrow y^2 + t^2 = 2c$ circles with radius $\sqrt{2c}$.



Example. Solve the following initial value problem

$$\begin{aligned}\frac{dy}{dx} &= \frac{\sin x}{y}, & y(0) &= 1 \\ \Rightarrow \int y \, dy &= \int \sin x \, dx \Rightarrow \frac{y^2}{2} &= -\cos x + c \\ &\Rightarrow y = \pm\sqrt{2c - 2\cos x} \\ y(0) = 1 &\Rightarrow 1 = \pm\sqrt{2c - 2}.\end{aligned}$$

This means we must take the + square root and $c = \frac{3}{2}$.

Example. Solve the logistic equation

$$\frac{dy}{dt} = y(1 - y) \quad \text{with} \quad y(0) = y_0.$$

Separate

$$\int \frac{dy}{y(1 - y)} = \int dt.$$

Now use partial fractions

$$\begin{aligned}\frac{1}{y(1 - y)} &= \frac{A}{y} + \frac{B}{1 - y} \Rightarrow 1 = A(1 - y) + By \quad \text{for all } y \\ &\Rightarrow 1 = A + (B - A)y.\end{aligned}$$

So $A = 1$ and $B - A = 0 \Rightarrow B = 1$.

So $\frac{1}{y(1 - y)} = \frac{1}{y} + \frac{1}{1 - y}$ and the equation becomes

$$\begin{aligned}\int \frac{dy}{y} + \int \frac{dy}{1 - y} &= \int dt \\ \Rightarrow \ln|y| - \ln|1 - y| &= t + c \\ \Rightarrow \ln\left|\frac{y}{1 - y}\right| &= t + c \\ \Rightarrow \left|\frac{y}{1 - y}\right| &= e^c e^t \\ \Rightarrow \frac{y}{1 - y} &= Ae^t, \quad \text{where } A = \pm e^c \\ \Rightarrow y &= Ae^t(1 - y) \\ \Rightarrow y(1 + Ae^t) &= Ae^t \\ \Rightarrow y &= \frac{Ae^t}{1 + Ae^t}.\end{aligned}$$

Now we use the initial condition to find A .

Since

$$\frac{y}{1-y} = Ae^t \quad \Rightarrow \quad \frac{y_0}{1-y_0} = A.$$

So

$$y = \frac{y_0 e^t}{(1-y_0) + y_0 e^t}$$

after multiplying top and bottom by $(1-y_0)$.

Note as $t \rightarrow +\infty$ we obtain $y \rightarrow 1$.