

Non linear differential quation

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0.1 Introduction

This essay deals with 1st order non linear differential equations without second member. Here is the equation :

$$ay' + by^n = 0, a, b, n \in R \quad (1)$$

It's known that for every 1st order ODE without second member, the solutions are exprimed by an exponential function like $y = Ae^{kx}$.

We can try this approach for our problem.

0.2 Resolution

Then we have :

$$ay' + by^n = 0 \quad (2)$$

$$a(Ae^{kx})' + b(Ae^{kx})^n = 0 \quad (3)$$

Remind the derivate of the function e^x is particular : $(e^x)' = e^x$ Applying the derivate's laws and after simplification, we have :

$$ke^k x + \frac{b}{a}A^{n-1}e^{nkx} = 0 \quad (4)$$

In order to clarify the next calculations, we set $r = e^{kx}$:

$$kr + \frac{b}{a}A^{n-1}r^n = 0 \quad (5)$$

We can factorize yet :

$$r(k + \frac{b}{a}A^{n-1}r^{n-1}) = 0 \quad (6)$$

A product of two factors is zero if and only if at least one of the two factors is zero. However, r can not be zero here.

Indeed, if $r = 0$, then $e^{kx} = 0$ or also $k = \frac{\ln(0)}{x}$ but $\ln(0)$ does not exist, so $r \neq 0$ and the second part of this product is necessarily zero.

Then the equation become :

$$k + \frac{b}{a}A^{n-1}r^{n-1} = 0 \quad (7)$$

And we can reintroduce $e^{kx} = r$:

$$k + \frac{b}{a}A^{n-1}e^{(n-1)kx} = 0 \quad (8)$$

Here is an equation solvable via the Lambert function, denoted $W(x)$.

For the next calculations, we set :

- $xe^x = y \rightarrow W(y) = x$

$$- \lambda = \frac{b}{a} A^{n-1}$$

So :

$$k + \lambda e^{(n-1)kx} = 0 \quad (9)$$

After some rearrangements, we obtain an issue to use the Lambert function :

$$\lambda e^{(n-1)kx} = -k \quad (10)$$

$$\lambda = \frac{-k}{e^{(n-1)kx}} \quad (11)$$

$$\lambda = -k e^{-(n-1)kx} \quad (12)$$

$$\lambda(n-1)x = -(n-1)kx e^{-(n-1)kx} \quad (13)$$

Remind we don't care about x , but about k .

Then we find :

$$W(\lambda(n-1)x) = -(n-1)kx \quad (14)$$

It is now enough to isolate k :

$$k = \frac{W(\lambda(n-1)x)}{-(n-1)x} \quad (15)$$

Finally :

$$k = \frac{W\left(\frac{b}{a} A^{n-1} (n-1)x\right)}{-(n-1)x} \quad (16)$$

We succeed to determine k , but a problem survive : k depends on A .

$y(x)$ does not look like the exponential function Ae^{kx} . To solve the problem, it is assumed that $A = 1$.

So $y = e^{kx}$ and k become :

$$k = \frac{W\left(\frac{b}{a} (n-1)x\right)}{-(n-1)x} \quad (17)$$

We can introduce k in the function's expression, and we notice that x can be simplified, x supposed different than zero.

$$y(x) = e^{-\frac{W\left(\frac{b}{a} (n-1)x\right)}{n-1}} \quad (18)$$