

Solved Differential Equations

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Difeq - 1

$$\frac{dy}{dx} \frac{d^3y}{dx^3} + \left(\frac{dy}{dx}\right)^2 = 2 \left(\frac{d^2y}{dx^2}\right)^2 \implies y(x) = c_1 + c_2 \tanh^{-1}(c_3 e^x) \quad (1.1)$$

Solution: The lowest order derivative is 1st-order, so substitute $\frac{dy}{dx} = u$, such that

$$\frac{d^2y}{dx^2} = \frac{du}{dx} = u \frac{du}{dy}, \quad \frac{d^3y}{dx^3} = \frac{du}{dx} \frac{du}{dy} + u \frac{d^2u}{dx dy} = u \left(\frac{du}{dy}\right)^2 + u^2 \frac{d^2u}{dy^2}. \quad (1.2)$$

are the transformations of the higher order derivatives. Thus, (1.1) becomes

$$u^2 \left[\left(\frac{du}{dy}\right)^2 + u \frac{d^2u}{dy^2} \right] + u^2 = 2u^2 \left(\frac{du}{dy}\right)^2 \quad (1.3)$$
$$u \frac{d^2u}{dy^2} = \left(\frac{du}{dy}\right)^2 - 1,$$

and we successively dropped an order. Continuing with this process, let $\frac{du}{dy} = v$ such that $\frac{d^2u}{dy^2} = v \frac{dv}{du}$ and (1.3) becomes

$$uv \frac{dv}{du} = v^2 - 1$$
$$\iff \int \frac{v dv}{v^2 - 1} = \int \frac{du}{u} \quad (1.4)$$
$$\frac{1}{2} \ln |v^2 - 1| = \ln |u| + C$$
$$\ln \left| \frac{v^2 - 1}{u^2} \right| = C \implies \frac{v^2 - 1}{u^2} = C,$$

where I changed the arbitrary constant $C \in \mathbb{R}$ many times. Solving this equation for $v = \frac{du}{dy}$ gives

$$\frac{du}{dy} = \sqrt{1 + Cu^2}$$
$$\iff \int \frac{du}{\sqrt{1 + Cu^2}} = \int dy \quad (1.5)$$
$$\frac{1}{\sqrt{C}} \sinh^{-1}(\sqrt{C}u) = y + D$$
$$u = \frac{1}{\sqrt{C}} \sinh(Cy + D).$$

where I changed the constant $\sqrt{C} \rightarrow C$ and absorbed it into the second constant $D \in \mathbb{R}$. Since we know that $u = \frac{dy}{dx}$, we

actually have

$$\begin{aligned}
& \frac{dy}{dx} = \frac{1}{C} \sinh(Cy + D) \\
\iff & \int \operatorname{csch}(Cy + D) dy = \frac{1}{C} \int dx \\
& \xrightarrow{z=Cy+D} \frac{1}{C} \int \operatorname{csch} z dz = \frac{1}{C} x + E \\
& \int \frac{dz}{e^z - e^{-z}} = \frac{x}{2} + E.
\end{aligned} \tag{1.6}$$

Where I absorbed arbitrary constants into one another and defined $z = Cy + D$ to simplify the remaining integral. Continuing, multiply the top and bottom of the integrand by e^z to make use of a u-sub,

$$\begin{aligned}
\frac{x}{2} + E &= \int \frac{e^z dz}{e^{2z} - 1} \\
& \xrightarrow{\zeta=e^z} \int \frac{d\zeta}{\zeta^2 - 1} \\
&= \frac{1}{2} \int \frac{d\zeta}{\zeta - 1} - \frac{1}{2} \int \frac{d\zeta}{\zeta + 1} \\
&= \frac{1}{2} \ln |\zeta - 1| - \frac{1}{2} \ln |\zeta + 1|.
\end{aligned} \tag{1.7}$$

Making use of a trivial log property and multiplying by 2 (absorbing it into constants),

$$\begin{aligned}
x + E &= \ln \left| \frac{\zeta - 1}{\zeta + 1} \right| \\
&= \ln \left| \frac{e^z - 1}{e^z + 1} \right| \\
&= \ln |\tanh(z)| \\
&= \ln |\tanh(Cy + D)|.
\end{aligned} \tag{1.8}$$

Taking the exponential and the hyperbolic arc-tangent gives

$$\begin{aligned}
\tanh(Cy + D) &= Ee^x \\
Cy + D = \tanh(Ee^x) &\implies y(x) = c_1 + c_2 \tanh^{-1}(c_3 e^x)
\end{aligned} \tag{1.9}$$

which is the solution for arbitrary constants c_1, c_2, c_3 .

Difeq - 2

$$y \frac{d^2 y}{dx^2} - \left(\frac{dy}{dx} \right)^2 = 4y^2 \ln(y) \implies y(x) = e^{c_1 e^{2x} + c_2 e^{-2x}} \quad (2.1)$$

Solution: Make the substitution $u = \frac{dy}{dx}$, from which

$$\frac{d^2 y}{dx^2} = \frac{du}{dx} = \frac{dy}{dx} \frac{du}{dy} = u \frac{du}{dy}, \quad (2.2)$$

such that

$$yu \frac{du}{dy} - u^2 = 4y^2 \ln(y) \iff \frac{u}{y} \frac{du}{dy} - \left(\frac{u}{y} \right)^2 = 4 \ln(y). \quad (2.3)$$

The trick is to recognize the simplification $v = u/y$,

$$\frac{dv}{dy} = -\frac{u}{y^2} + \frac{1}{y} \frac{du}{dy} \iff vy \frac{dv}{dy} = \frac{u}{y} \frac{du}{dy} - \left(\frac{u}{y} \right)^2, \quad (2.4)$$

where I multiplied both sides by $u = vy$ in the second line. This simplifies things to a separable differential equation,

$$vy \frac{dv}{dy} = 4 \ln(y) \iff \int v dv = 4 \int \frac{\ln(y)}{y} dy \iff \frac{1}{2} v^2 = 2 \ln^2(y) + c_1 \quad (2.5)$$

$$u = y \sqrt{4 \ln^2(y) + c_1},$$

where I redefined arbitrary constants and recognized $v = u/y$. Since I started things off with $u = dy/dx$, this maps to

$$x + c_2 = \int \frac{dy}{y \sqrt{4 \ln^2(y) + c_1}}, \quad (2.6)$$

which looks insane but simplifies with $\alpha = \ln(y)$:

$$\begin{aligned} x + c_2 &= \int \frac{d\alpha}{\sqrt{4\alpha^2 + c_1}} \implies 2x + c_2 = \int \frac{d\alpha}{\sqrt{\alpha^2 + c_1^2}} \\ &= \sinh^{-1} \left(\frac{\alpha}{c_1} \right) \\ &= \sinh^{-1} \left(\frac{\ln(y)}{c_1} \right), \end{aligned} \quad (2.7)$$

where I again freely redefined arbitrary constants. Inverting this equation, it's clear that

$$\begin{aligned} y(x) &= e^{c_1 \sinh(c_2 + 2x)} \\ &= \exp \left(c_1 \left(\frac{e^{c_2 + 2x} + e^{-c_2 - 2x}}{2} \right) \right) \\ &= e^{c_1 \left(c_2 e^{2x} + \frac{1}{c_2} e^{-2x} \right)}, \end{aligned} \quad (2.8)$$

or continuing my journey of renaming constants,

$$y(x) = e^{c_1 e^{2x} + c_2 e^{-2x}} \quad (2.9)$$

is the most general solution of the dif-eq (2.1).