

1. Scale independent

$$y' = \frac{y}{x} + \frac{y}{x} \ln\left(\frac{y}{x}\right)$$

Substitution $y = x \cdot u$ leads to

$$xu' = u \ln u$$

(separable)

$$\begin{aligned} \frac{du}{u \ln u} &= \frac{dx}{x} \\ \ln \ln u &= \ln x + \tilde{c} \\ \ln u &= cx \\ u &= e^{cx} \\ y &= xe^{cx} \end{aligned}$$

2. Clairaut

$$y = xy' - y' \ln(y')$$

Regular solutions

$$y = Cx - C \ln C$$

Since $g(p) = -p \ln p$, we get

$$\begin{aligned} x - g'(p) &= \ln p + 1 \\ p &= e^{x-1} \\ y &= xe^{x-1} - e^{x-1}(x-1) = e^{x-1} \end{aligned}$$

(singular).

3. Missing y (or Cauchy, but that makes it more difficult). Introducing $z = y'$

$$xz' = z + \ln x$$

(linear). Solving homogeneous

$$\begin{aligned} xz' &= z \\ \frac{dz}{z} &= \frac{dx}{x} \\ \ln z &= \ln x + \tilde{c} \\ z &= C \cdot x \end{aligned}$$

Substitute into full equation

$$\begin{aligned} x(C'x + C) &= Cx + \ln x \\ C' &= \frac{\ln x}{x^2} \\ C &= -\frac{\ln x}{x} - \frac{1}{x} + c_1 \end{aligned}$$

which implies

$$\begin{aligned}z &= y' = -\ln x - 1 + c_1 x \\y &= -x \ln x + c_1 \frac{x^2}{2} + c_2 = -x \ln x + \tilde{c}_1 x^2 + c_2\end{aligned}$$

4. Cauchy

$$x^2 y'' - xy' + y = x \ln x$$

Characteristic polynomial is

$$m(m-1) - m + 1 = m^2 - 2m + 1 = (m-1)^2$$

The two basic solutions (to homogeneous part) are x and $x \ln x$. Using undetermined coefficients:

$$y_p = (A \ln x + B)x \cdot (\ln x)^2$$

Substituting, one gets

$$(6A - 1) \ln x + 2B = 0$$

which implies that $A = \frac{1}{6}$ and $B = 0$. Answer:

$$y = c_1 x + c_2 x \ln x + \frac{x}{6} (\ln x)^3$$

5. Characteristic polynomial is

$$\lambda^4 + 4\lambda^3 - 2\lambda^2 - 12\lambda + 9$$

divided by $\lambda - 1$:

$$\lambda^3 + 5\lambda^2 + 3\lambda - 9$$

further divided by $\lambda - 1$:

$$\lambda^2 + 6\lambda + 9$$

so the four roots are 1, 1, 3 and 3. The homogeneous solution is

$$y_h = c_1 e^x + c_2 x e^x + c_3 e^{-3x} + c_4 x e^{-3x}$$

Using undetermined coefficients

$$y_p = (Ax + B)e^x \cdot x^2$$

Substituting (with the help of Maple), we get

$$(96A - 1)x + 48A + 32B = 0$$

implying that $A = \frac{1}{96}$ and $B = -\frac{48}{32}A = -\frac{1}{64}$. Solution:

$$y = c_1 e^x + c_2 x e^x + c_3 e^{-3x} + c_4 x e^{-3x} + \left(\frac{x^3}{96} - \frac{x^2}{64} \right) e^x$$

6. Cauchy. Characteristic polynomial is

$$\begin{aligned} & m(m-1)(m-2)(m-3) + 11m(m-1)(m-2) + 28m(m-1) + 8m - 8 \\ & = m^4 + 5m^3 + 6m^2 - 4m - 8 \end{aligned}$$

Dividing by $m-1$:

$$m^3 + 6m^2 + 12m + 8$$

The greatest common divisor of this polynomial and its derivative is

$$(m+2)^2$$

implying that 1 is a single root and -2 is a *triple* root. Thus

$$y = c_1x + x^{-2}[c_2 + c_3 \ln x + c_4(\ln x)^2]$$

To meet the initial conditions, we need (use Maple to evaluate derivatives)

$$\begin{aligned} c_1 + c_2 &= 3 \\ c_1 - 2c_2 + c_3 &= 2 \\ 6c_2 - 5c_3 + 2c_4 &= 0 \\ -24c_2 + 26c_3 - 18c_4 &= -1 \end{aligned}$$

which can be solved with the help of 'linsolve', to yield $c_1 = \frac{61}{27}$, $c_2 = \frac{20}{27}$, $c_3 = \frac{11}{9}$ and $c_4 = \frac{5}{6}$. Thus

$$y = \frac{61x}{27} + x^{-2} \left[\frac{20}{27} + \frac{11}{9} \ln x + \frac{5}{6} (\ln x)^2 \right]$$