4- Lagrange's

Equation

Lagrange's Equation form

$$y = x g(p) + f(p)$$

Ex)
$$y = 2xp + p$$

 $\frac{dy}{dx} = 2p + 2x \frac{dp}{dx} + 2p \frac{dp}{dx}$
 $p = 2p(2x + 2p) \frac{dp}{dx} \Rightarrow -p = (2x + 2p) \frac{dp}{dx}$
 $1 = (-\frac{2x}{p} - 2) \frac{dp}{dx} \Rightarrow \frac{dx}{dp} = -\frac{2x}{p} - 2$
 $\frac{dx}{dp} + \frac{2x}{p} = -2$ linear differential equation $y = \exp\left(2\frac{dp}{dx}\right)$ integral factor

 $\mu = \exp \int 2\frac{dp}{p}$ integral factor $e^{2inp} = p^2 \Rightarrow p^2 x = \int -2p^2 dp$ $p^2 x = -\frac{2p^3}{2} + c$

Note the method of solution in the example

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James C. Robinson

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