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Integratio aequationis differentialis huius dy + yy dx = (Adx)/(a+2bx+cxx)²

Leonhard Euler

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INTEGRATIO

AEQUATIONIS DIFFERENTIALIS HUJUS

$$dy + yy dx = \frac{A dx}{(a+abx+cxx)^2}.$$

AUCTORE

L. EULERO.

Conventui exhibita die 23 Februarii 1779.

§. 1.

Integrale rationale, id necessario hanc speciem habere determines: $y = \frac{v}{a + 2bx + cxx}$, cujus formulae differentiale est $dy = \frac{dv(a + 2bx + cxx) - 2vdx(b + cx)}{(a + 2bx + cxx)^2}$.

Hinc igitur, sublato denominatore, oritur hacc aequatio: dv(a + 2bx + cxx) - 2vdx(b + cx) + vvdx = Adx. Quaeritur ergo, qualis quantitas pro v accipi debeat, ut isti aequationi satisfiat.

§. 2. Hic iterum facile intelligitur, istum valorem ipsius v aliam formam habere non posse praeter $v=f+2gx+hx^2$, et cum hinc sit dv=2dx(g+hx), facta substitutione ac divisione per dx resultabit haec aequatio:

Ut jam ista aequatio evadat identica, necesse est, ut singulae potestates ipsius x seorsim se destruant; quare propotestate quarta tollenda debet esse h = 0, hocque modo etiam tertia potestas abscedit, at pro secunda tollenda debet esse 4gg-2cg=0, unde fit $g=\frac{1}{2}c$. Porro si ad nihilum redigantur termini ipsa quantitate x affecti, habebimus 4fg-2cf=0, unde fit $g=\frac{1}{2}c$, quae conditio jam sponte est adimpleta, sicque tantum superest ut reddatur ff+2ag-2bf=A; quare cum sit $g=\frac{1}{2}c$, statui oportet ff+ac-2bf=A, unde determinatur duplici modo quantitas f, erit enim $f=b\pm\sqrt{bb-ac+A}$.

§. 3. Quo nunc aequatio proposita commodior reddatur, loco $\sqrt{bb-ac+A}$ scribamus k, ut fiat A=kk-bb+ac, atque nostra aequatio integranda habebit hanc formam:

 $dy + yy dx = \frac{(kk - bb + ac) dx}{(a + 2bx + cxx)^2}$

et nunc huic aequationi satisfacere vidimus hunc valorem: $y = \frac{b \pm k + cx}{a + 2bx + cxx}$, ita ut jam duos valores simus adepti aequationi nostrae satisfacientes, propter signum ambiguum litterae k assignatum, qui autem non erunt reales nisi k

fuerit reale, hoc est nisi fuerit bb-ac+A quantitas positiva. Hic autem probe tenendum est, in his formis neutiquam contineri integrale completum aequationis propositae, propterea quod nulla nova constans arbitraria est introducta, ita ut ista integratio tantum pro particulari sit habenda. Verum aequatio proposita ita est comparata, ut ex quolibet integrali particulari facili integrale completum erui possit, quod quomodo fieri debeat, in aequatione multo generaliori dy + yy dx = V dx ostendisse juvabit, ubi V denotet functionem quamcunque ipsius x, cuique satisfacere inventus sit hic valor particularis y=p, ita ut haec aequatio dp + pp dx = V dx sit identica, atque nunc ex ipso hoc valore p elici debeat integrale completum.

§. 4. Hunc in finem statuamus integrale completum esse y=p+z, factaque substitutione orietur haec aequatio:

dp + dz + (pp + 2pz + zz) dx = V dx, unde si illa aequatio subtrahatur, remanebit ista: dz + 2pzdx + zzdx = 0, quae posito $z = \frac{1}{v}$ transformatur in hanc: dv - 2pvdx = dx, quae per $e^{-z/pdx}$ multiplicata evadit integrabilis, quippe cujus integrale erit $ve^{-z/pdx} = \int e^{-z/pdx} dx$, quod integrale constantem arbitrariam involvit, ita ut habeamus

 $v = e^{2 \int p dx} \int e^{-2 \int p dx} dx + C e^{+2 \int p dx}.$

quo valore invento erit nostrum integrale completum $y = p + \frac{2}{v}$.

s. 5. Applicemus hanc operationem ad aequationem nostram $dy + yy dx = \frac{(kk - bb + ac) dx}{(a + 2bx + cxx)^2}$, pro qua invenimus integrale particulare $y = p = \frac{b \pm k + cx}{a + 2bx + cxx}$, ex quo fit $2p dx = \frac{2(b \pm k + cx) dx}{a + 2bx + cxx}$, cujus integratio nulla laborat difficultate. Ponamus igitur hoc integrale $\int 2p dx = lq$, ut fiat $e^{-2\int p dx} = e^{-lq} = \frac{1}{q}$ et $e^{2\int p dx} = q$, sicque integrale com-

pletum jam erit $y = p + \frac{1}{q \int_{-q}^{4x} + Cq}$.

§. 6. Quoniam vero geminum integrale particulare sumus adepti, propter signum ambiguum quantitatis k, inde integrale completum multo facilius eruitur, id quod etiam in aequatione generali dy+yydx=Vdx ostendamus, cui bina integralia particularia satisfacere assumamus, scilicet primo y=p et secundo y=q, ita ut sit

tam dp + ppdx = Vdx

quam dq + qq dx = V dx

subtrahendo ergo utramque ab ipsa aequatione proposita hae duae aequationes orientur:

1°.
$$dy - dp + (\dot{y}y - pp) dx = 0$$
 et

2°.
$$dy - dq + (yy - qq) dx = 0$$

unde eliciuntur binae sequentes:

$$\frac{dy-dp}{y-p} + (y+p) dx = 0 \text{ et}$$

$$\frac{dy-dq}{y-q} + (y+q) dx = 0$$

quarum haec ab illa subtracta relinquit

 $\frac{dy-dp}{y-p} = \frac{(dy-dq)}{y-q} := (p-q) dx = 0,$ cujus integrale manifesto est $l\frac{y-p}{y-q} + \int (p-q) dx = C;$ unde integrale completum jam facile colligitur.

S. 7. Cum enim pro nostra aequatione sit $dy + yy dx = \frac{(kk - bb + ac)dx}{(a + abx + cxx)^2}$, ubi ex superioribus patet esse $p = \frac{b + k + cx}{a + abx + cxx}$ et $q = \frac{b - k + cx}{a + abx + cxx}$, erit $p - q = \frac{ak}{a + abx + cxx}$; unde si ponamus $\int \frac{akdx}{a + abx + cxx} = s$, habebimus $l \frac{y - p}{y - q} + s = C$. Hinc colligimus $\frac{y - p}{y - q} = \Delta e^{-s}$, ubi Δ denotat constantem arbitrariam, hincque porro concluditur $y = \frac{\Delta q e^{-s} - p}{\Delta e^{-s} - 1}$, sive $y = \frac{\Delta q - pe^s}{\Delta - e^s}$, quod est integrale completum nostrae aequationis.

Quo ista integratio clarior reddatur, eam aliquot exemplis illustremus.

Exemplum I.

Hujus aequationis $dy + yy dx = \frac{A dx}{(1+xx)^2}$.

§. 8. Hic igitur ante omnia est a = 1, b = 0 et c = 1, hincque erit A = kk + 1, ideoque $k = \sqrt{(A-1)}$; quam ob rem pro integralibus particularibus habebimus

 $s = 2\sqrt{(A-1)} \int_{\frac{1+xx}{1+xx}}^{\frac{dx}{1+xx}} = 2\sqrt{(A-1)} A. \text{ tg. } x.$ Porro vero est $p = \frac{x+\sqrt{A+1}}{1+xx}$ et $q = \frac{x-\sqrt{A-1}}{1+xx}$; undé colligitur integrale completum $y = \frac{\Delta(x-\sqrt{A-1})-e^{s}(x+\sqrt{A-1})}{(1+xx)(\Delta-e^{s})}$.

§. 9. Quo haec propius ad usum accommodemus, ponamus integrale ita capi debere, ut evanescat posito x=0;

hoc autem casu erit s=0, unde constans Δ ita definiri debet, ut fiat $0 = \frac{-\Delta \sqrt{\lambda - 1} - \sqrt{\lambda - 1}}{\Delta - 1}$, unde fit $\Delta = -1$, sicque erit $y = \frac{x - \sqrt{\lambda - 1} + e^{s}(x + \sqrt{\lambda - 1})}{(1 + xx)(1 + e^{s})}$, quae expressio semper erit realis, quoties A = 1 fuerit quantitas positiva.

f. 10. Cum autem hoc integrale semper debeat esse reale etiamsi $\sqrt{A-1}$ fuerit imaginarium, ostendendum est quomodo his casibus imaginaria se mutuo destruant. Quo autem hic calculus facilius expediri possit, ponamus esse $\sqrt{A-1} = \alpha \sqrt{-1}$, tum vero sit brevitatis gratia A. tg. $x = \varphi$, ut sit $x = \text{tg.} \varphi$ et $1 + xx = \frac{1}{\cos \varphi^2}$, sicque nostra aequatio erit

 $y = \frac{(tg. \phi - \alpha \gamma - 1 + e^2 \alpha \phi \gamma - 1 (tg. \phi + \alpha \gamma - 1)) \cos. \phi^2}{1 + e^2 \alpha \phi \gamma - 1}$

§. 11. Quia hic ubique imaginaria occurrunt, atque adeo etiam in exponentibus, ea inde tolli oportet, quod fit ope formulae generalis $e^{\omega \sqrt{-1}} = \cos \omega + \sqrt{-1} \sin \omega$. Nostro casu erit $e^{2\alpha \Phi \sqrt{-1}} = \cos 2\alpha \Phi + \sqrt{-1} \sin 2\alpha \Phi$, ubi brevitatis gratia loco $2\alpha \Phi$ scribamus tantisper ω . Hoc valore substituto numerator fractionis inventae hanc induet formam:

tg. $\Phi - \alpha \sqrt{-1 + (\text{tg.} \Phi + \alpha \sqrt{-1})}$ (cos. $\omega + \sqrt{-1} \sin \omega$). Sive hanc: tg. $\Phi(1 + \cos \omega + \sqrt{-1} \sin \omega) - \alpha \sqrt{-1} (1 - \cos \omega - \sqrt{-1} \sin \omega)$. Hinc ergo si utrinque multiplicemus per $1 + \cos \omega - \sqrt{-1} \sin \omega$, ut denominator fiat $= 2 + 2\cos \omega = 2(1 + \cos \omega)$, numerator, calculo subducto, evadet $2 + \cos \omega = 2(1 + \cos \omega)$, numerator, calculo subducto, evadet $2 + \cos \omega = 2(1 + \cos \omega)$, $\cos \omega = 2\alpha \sin \omega$. Hocque modo tam numerator quam denominator est realis, quocirca integrale nostrum erit $y = \frac{ig.\varphi(1 + \cos \omega) - u \sin \omega}{1 + \cos \omega} \cos \varphi^2$, in quo ergo integrali est tang. $\varphi = x$; $\alpha = -\sqrt{1 - A}$; $\omega = 2\alpha \varphi = -2\varphi \sqrt{1 - A}$.

§. 12. Quando igitur in aequatione nostra proposita $dy + yydx = \frac{Adx}{(1+xx)^2}$ fuerit $A = 1 - \alpha \alpha$, tum posito $\alpha = \tan \alpha$, sumptoque angulo $\omega = 2\alpha \varphi$, erit $y = \frac{x(1+\cos \omega) - \alpha \sin \omega}{(1+xx)(1+\cos \omega)}$, quae expressio adhuc simplicior reddi potest. Cum enim sit $\frac{\sin \omega}{1+\cos \omega} = \tan \alpha$, erit $y = \frac{x-\alpha \tan \alpha \varphi}{1+xx}$, qui valor, posito x = 0, evanescit.

Exemplum II. Hujus aequationis $dy + yydx = \frac{Adx}{(x-xx)^2}$.

fit A = kk - 1, ideoque $k = \sqrt{A + 1}$, consequenter $s = 2\sqrt{(A + 1)} \int \frac{dx}{1-xx} = \sqrt{A+1} \times l \frac{1+x}{1-x}$. Hinc ergo erit $e^s = (\frac{1+x}{1-x})^k$, unde ob $p = \frac{k-x}{1-xx}$ et $q = -\frac{k-x}{1-xx}$, integrale mostrum fiet:

$$y = \frac{\Delta q - p \left(\frac{1+x}{1-x}\right)^k}{\Delta - \left(\frac{1+x}{1-x}\right)^k}$$
sive
$$y = \frac{\Delta(k+x)\left(1-x\right)k + (k-x)\left(1+x\right)k}{1-xx\left((1+x)k - \Delta(1-x)k\right)}.$$

Mémoires de l'Acad. T. III.

Quo hanc expressionem ad formam commodiorem redigamus, statuamus $\int \frac{dx}{xx-1} = \omega$, ut flat $s = 2h\omega$, at que pro integrali completo nacti sumus $y = \frac{\Delta q - p e^2 k \omega}{\Delta - e^2 k \omega}$, existente $p = \frac{k-x}{1-xx}$ et $q = \frac{-k-x}{1-xx}$, ita ut sit $y = \frac{\Delta(k+x) + (k-x)e^2 k \omega}{(1-xx)(e^2 k \omega - \Delta)}$. Hic jam l'oco Δ scribamus $\frac{m}{n}$ et supra et infra multiplicemus per $e^{-k\omega}$, eritque $y = \frac{me^{-k\omega}(k+x) + n(k-x)e^k\omega}{(1-xx)(ne^k\omega - me^{-k\omega})}$, quae forma facilius applicari poterit ad casus, quibus $k = \sqrt{A+1}$ fit quantitas imaginaria, quem casum hic jam omni cura evolvamus.

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$$Y = \frac{ \left\{ \begin{array}{l} +m(\cos,\alpha\omega-V-1\sin,\alpha\omega)(\omega+\alpha V-1) \\ -n(\cos,\alpha\omega+V-1\sin,\alpha\omega)(x-\alpha V-1) \end{array} \right\}}{ (1-xx)(n\cos,\alpha\omega+nV-1\sin,\alpha\omega) - m\cos,\alpha\omega+mV-1\sin,\alpha\omega}$$

ssumi convenit, ut saltem denominator evadat realis, quod eveniet ponendo $m = \lambda + \mu \sqrt{-1}$ et $n = -\lambda + \mu \sqrt{-1}$, ita ut fiat $m+n = 2\mu \sqrt{-1}$ et $m-n = 2\lambda$. Hoc enim modo denominator evadet $-2(1-xx)(\lambda \cos \alpha \omega + \mu \sin \alpha \omega)$. Pro numeratore autem evolvendo notetur fore:

$$m(x+\alpha \sqrt{-1}) = \lambda x - \alpha \mu + (\lambda \alpha + \mu x) \sqrt{-1} \text{ et}$$

$$m(x-\alpha \sqrt{-1}) = -\lambda x + \alpha \mu + (\lambda \alpha + \mu x) \sqrt{-1}$$

atque ipse numerator erit:

 $2\cos \alpha \omega (\lambda x - \mu \alpha) + 2\sin \alpha \omega (\lambda \alpha + \mu x)$

hocque modo tota expressio reddita est realis, fit enim:

 $y = \frac{-\cos \alpha \omega (\lambda x - \mu \alpha) - \sin \alpha \omega (\lambda \alpha + \mu x)}{(1 - x \omega)(\lambda \cos \alpha \omega + \mu \sin \alpha \omega)}$

quod ergo est integrale completum hujus aequationis differentialis: $dy + \gamma y dx = \frac{-(\alpha \alpha + 1) dx}{(\alpha - \alpha x)^2}$.

Imus, ut evanescat casu x = 0, quoniam posuimus: $\omega = \int \frac{dx}{1-x} = \frac{1}{2} C \frac{1+x}{1-x}$, hoc casu etiam evadit $\omega = 0$. Sicque esse debebit $0 = \frac{\mu \alpha}{\lambda}$; unde patet statui debere $\mu = 0$; hocque modo integrale desideratum erit: $y = \frac{x \cos \alpha \omega - \alpha \sin \alpha \omega}{(1-x\alpha)\cos \alpha \omega}$, sive $y = \frac{-2-\alpha \log \alpha \omega}{1-x\alpha}$. Quomodo autem haec expressio satisfaciat, operae pretium erit examinare. Hunc in finem ante omnia notari oportet, ob $d\omega = \frac{dx}{1-x\alpha}$ fore

 $d \operatorname{tg.} \alpha \omega = \frac{\alpha dx}{(1-xx)\cos \alpha \omega}$; tum vero $dy = \frac{-dx(1+xx)-\alpha \alpha dx \int \alpha \omega^2 - 2\alpha x dx \operatorname{tg.} \alpha \omega}{(1-xx)^2}$. Quare cum sit $yy = \frac{xx + 2\alpha x \operatorname{tg.} \alpha \omega + \alpha \alpha \operatorname{tg.} \alpha \omega^2}{(1-xx)^2}$, erit

 $\frac{dy}{dx} + yy = \frac{-1 - u\dot{a}}{(1 - xx)^2}.$

a

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Integratio

generalis aequationis propositae.

§. 17. Quoniam in solutione supra data posuimus A = kk - bb + ac, duos casus evolui oportet, alterum quo A > ac - bb, alterum vero quo A < ac - bb. Pro priore ergo casu poni poterit A = kk - bb + ac, uti supra (§. 3.) fecimus, tum vero cum supra §. 7. posuerimus $\int_{c} \frac{2kdx}{c+2bx+c+x} = s$, c > c

nunc statuamus $\int \frac{dx}{a+2bx+cxx} = \omega$, ita ut fiat $s=2k\omega$, atque integrale completum, quod §. 13. ita invenimus expressum: $\gamma = \frac{\Delta q - p e^{2k\omega}}{\Delta - e^{2k\omega}}$, nunc, posito $\Delta = \frac{m}{n}$, transformabitur in hanc formam: $y = \frac{mqe^{-k\omega} - npe^{+k\omega}}{me^{-k\omega} - ne^{+k\omega}}$, existente $p = \frac{b+k+cx}{a+2bx+cxx} \text{ et } q = \frac{b-k+cx}{a+2bx+cxx}$

ubi constans arbitraria continetur in litteris m et n. Hocque modo casu priori est satisfactum, quo est A = kk - bb + ac.

Aggrediamur nunc alterum casum, quo fit A < ac - bb, ac propterea statuamus A = ac - bb - aa, qui casus ex praecedente nascitur, ponendo $k = \alpha \gamma - 1$. Ante autem vidimus, esse $e^{\alpha\omega\nu-1} = \cos \alpha\omega + \nu - 1\sin \alpha\omega$ et $e^{-\alpha\omega \sqrt{-1}} = \cos \alpha\omega - \sqrt{-\sin \alpha\omega}$, unde denominator praecedentis fractionis evadet:

 $m (\cos \alpha \omega - \sqrt{-1} \sin \alpha \omega) - n (\cos \alpha \omega + \sqrt{-1} \sin \alpha \omega)$ et jam constantes m et n ita accipiamus, ut iste denominator evadat realis, quod fiet sumendo $m = \lambda + \mu \sqrt{-1}$ et $n = -\lambda + \mu \sqrt{-1}$. Sic enim iste denominator induet hanc formam realem: 2λcos. αω + 2μsin. αω.

§. 19. Pro numeratore autem nunc habebimus: $mq = \frac{\lambda(b+cx) + \mu\alpha + (\mu(b+cx) - \lambda\alpha)\nu' - \epsilon}{\alpha + 2bx + cx\alpha}$

Simili modo reperiemus:
$$np = \frac{-\lambda(b+cx) - \mu\alpha + (\mu(b+cx) - \lambda\alpha)\nu' - \epsilon}{a+2bx+cxx}.$$

Ponamus autem brevitatis gratia $mq = M + N \sqrt{-1}$ et

 $n p = -M + N \sqrt{-1}, \text{ ita ut sit } M = \frac{\lambda (b + cx) + \mu \alpha}{a + 2bx + cxx} \text{ et}$ $N = \frac{\mu (b + cx) - \lambda \alpha}{a + 2bx + cxx}. \text{ Hocque modo numerator noster erit}$ $(\cos \alpha \omega - \sqrt{-1} \sin \alpha \omega) (M + N \sqrt{-1})$ $+ (\cos \alpha \omega + \sqrt{-1} \sin \alpha \omega) (M - N \sqrt{-1})$ $= (2M \cos \alpha \omega + 2N \sin \alpha \omega)$

ita ut nunc etiam numerator habeat formam realem.

§. 20. Cum igitur integrale nostrum completum sit $y = \frac{M \cdot \cos \cdot \alpha \omega + N \sin \cdot \alpha \omega}{\lambda \cdot \cos \cdot \alpha \omega + \mu \sin \cdot \alpha \omega}$, si loco M et N valores assumtos restituamus, istud integrale evadet:

 $y = \frac{\lambda(b+cx)\cos\alpha\omega + \mu\alpha\cos\alpha\omega + \mu(b+cx)\sin\alpha\omega - \lambda\alpha\sin\alpha\omega}{(a+2bx+cxx)(\lambda\cos\alpha\omega + \mu\sin\alpha\omega)}$ ubi ratio inter quantitates λ et μ constantem arbitrariam involvit. Quod si integrale debeat evanescere, sumto x = 0, quo casu etiam integrale $\omega = \int \frac{dx}{a+2bx+cxx}$ evanescet, constantes λ er μ ita determinabuntur, ut fiat $0 = \frac{\lambda b + \mu\alpha}{\lambda a}$, sive $\lambda = \alpha$ et $\mu = -b$, hocque modo integrale nostrum erit $y = \frac{\alpha cx \cos\alpha\omega - \sin\alpha\omega(\alpha\alpha + bb + bcx)}{(\alpha + 2bx + cxx)(\alpha\cos\alpha\omega - b\sin\alpha\omega)}$.

§. 21. His expeditis geminam integrationem hic subfinem uni obtutui exponamus.

I. Hujus aequationis: $dy + \gamma y dx = \frac{(ac - bb + kk) dx}{(a + abx + cxx)^2}$, integrale completum est:

$$\hat{y} = \frac{m(b + cx - k)e^{-k\omega} - n(b + cx + k)e^{k\omega}}{(a + abx + cxx)(me^{-k\omega} - ne^{k\omega})}$$

ubi litterae m et n arbitrio nostro relinquuntur.

II. Hujus aequationis: $dy + yy dx = \frac{(ac - bb - aa)dx}{(a + abx + axx)^2}$

integrale completum est:

 $y = \frac{\lambda (b + cx) \cos \alpha \omega + \mu \alpha \cos \alpha \omega + \mu (b + cx) \sin \alpha \omega - \lambda \alpha \sin \alpha \omega}{(a + 2bx + cxx) (\lambda \cos, \alpha \omega + \mu \sin \alpha \omega)}$ ubi litterae a et µ arbitrio nostro reliquuntur. que autem casu ω exprimit integrale formulae $\int \frac{dx}{a+2bx+cxx}$. quod ita sumi censendum est, ut evanescat posito x=0.

Neque vero totum negotium adhuc est confectum, sed unicus adhuc casus evoluendus restat, quo sive k=0, sive a=0, ideoque A=ac-bb, quandoquidem hic casus medium interiacet inter binos tractatos, atque ex neutro, non nisi per longas ambages, deduci potest; multo autem magis expediet eum ex primis principiis repetere, ubi bina integralia particularia ita sunt constituta, ut esset $p = \frac{b+cx+k}{a+2bx+cxx}$ et $q = \frac{b+cx-k}{a+2bx+cxx}$, unde fit $p-q=\frac{2h}{a+2bx+cxx}$, atque pro praesenti casu statui debebit k=0.

§. 23. Spectemus igitur k tanquam quantitatem minimam, ac ponamus brevitatis gratia p = q + o, ut sit $o = \frac{e^k}{a + e^k + e^k}$, tum vero prima operatio nobis suppeditavit hoc integrale: $l_{y-q}^{y-p} + \int (p-q) dx = C$, quod igitur nunc erit $l_{\frac{y-q}{dx}} + \int \frac{2kdx}{a+2bx+cxx} = 2\Delta k$, quae ergo expressio, ob $\int \frac{dx}{a+abx+cxx} = \omega$, abit in hanc formam:

 $\frac{-o}{y-q} + 2k\omega = 2\Delta k$, ita ut jam sit $\frac{1}{y-q} = \frac{2k}{(y-q)(a+abx+cxx)} = 2k\omega - 2\Delta k = 2k(\omega-\Delta),$ hincque fit $y-q=\frac{1}{(\omega-\Delta)(a+abx+cxx)}$, consequenter loco q valore substituto prodibit: 1

sive $y = \frac{b + cx}{a + 2bx + cxx}$, quod est integrale completum hujus casus desiderati, quod ergo neque exponentialia neque circularia involvit.