

Let  $a$  be a positive parameter and consider the initial-value problem

$$\frac{dy}{dx} = \frac{-y}{\sqrt{a^2 - y^2}}, \quad y(x_0) = y_0, \quad 0 < y_0 < a. \quad (1)$$

By the existence and uniqueness theorem, we notice that

1. a solution  $y(x)$  exists, and
2. the solution  $y(x)$  must be decreasing and positive on its interval of definition and hence  $y$  is defined on  $[x_0, +\infty)$ .

The differential equation is separable, hence

$$\int_{y_0}^y \frac{\sqrt{a^2 - z^2}}{z} dz = - \int_{x_0}^x dt = x_0 - x. \quad (2)$$

To integrate the left-hand side, we make the trigonometric substitution

$$z = a \sin \theta \quad \text{and} \quad dz = a \cos \theta d\theta \quad \text{for} \quad 0 \leq \theta \leq \pi/2$$

to obtain

$$\begin{aligned} \int_{\phi_0}^{\phi} \frac{\sqrt{a^2 - a^2 \sin^2 \theta}}{a \sin \theta} a \cos \theta d\theta &= \int_{\phi_0}^{\phi} \frac{a \cos^2 \theta}{\sin \theta} d\theta \\ &= a \int_{\phi_0}^{\phi} \frac{1 - \sin^2 \theta}{\sin \theta} d\theta \\ &= a \int_{\phi_0}^{\phi} (\csc \theta - \sin \theta) d\theta \\ &= a(\cos \theta - \ln(\csc \theta + \cot \theta)) \Big|_{\phi_0}^{\phi} \end{aligned}$$

A straightforward trigonometric analysis shows that

$$\cos \theta = \frac{\sqrt{a^2 - z^2}}{a}, \quad \cot \theta = \frac{\sqrt{a^2 - z^2}}{z}, \quad \text{and} \quad \csc \theta = \frac{a}{z}.$$

Hence the left-hand side of (2) reduces to

$$\sqrt{a^2 - z^2} + a \ln(z) - a \ln \left( a + \sqrt{a^2 - z^2} \right) \Big|_{y_0}^y.$$

And thus the solution of the initial-value problem (1) is given implicitly by

$$\sqrt{a^2 - y_0^2} - \sqrt{a^2 - y^2} - a \ln(y/y_0) + a \ln \left( \frac{a + \sqrt{a^2 - y^2}}{a + \sqrt{a^2 - y_0^2}} \right) = x - x_0.$$