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y = y 1 + 1 z.

{\displaystyle y=y_ {1}+ {\frac {1} {z}}} directly into the Riccati equation yields the linear equation.

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ze? + (q1 + 2 q 2 y 1) z = ? q 2. {\displaystyle z'+ (q_ {1}+2\,q_ {2}\,y_ {1})\,z=-q_ {2}} A set of solutions to the Riccati equation is then given by. y = y 1 + 1 z.

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Abstract. The Riccati differential equation is a well-known nonlinear differential equation and has different applications in engineering and science domains, such as robust stabilization, stochastic realization theory, network synthesis, and optimal control, and in financial mathematics.

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