

$$Mdx + Ndy = 0$$

Solve for $f(x,y)$ such that $M = \frac{\partial f}{\partial x}$ and $N = \frac{\partial f}{\partial y}$

Then $f(x,y) = C$ is a family of solutions...

Example

$$2xy dx + (x^2 - 1) dy = 0$$

$$M = 2xy$$

$$N = x^2 - 1$$

Check that it's possible to find f . How.

$$\frac{\partial}{\partial y} \frac{\partial f}{\partial x} = \frac{\partial M}{\partial y} = \frac{\partial}{\partial y} (2xy) = 2x$$

$$\frac{\partial}{\partial x} \frac{\partial f}{\partial y} = \frac{\partial N}{\partial x} = \frac{\partial}{\partial x} (x^2 - 1) = 2x$$

Since these agree we say the equation is exact.

Since exact we can find the f .

$$\frac{\partial f}{\partial x} = M = 2xy$$

$$f(x,y) = \int 2xy dx = x^2 y + C$$

holding y constant...

since y is constant then C could be a function of y

$$f(x,y) = x^2 y + g(y)$$

$$\frac{\partial f}{\partial y} = N = x^2 - 1 = \frac{\partial}{\partial y} (x^2 y + g(y)) = x^2 + g'(y)$$

$$\text{so } g'(y) = -1$$

$$g(y) = -y + C_1$$

$$f(x,y) = x^2 y - y + C_1 \quad \text{take } C_1 = 0 \text{ for convenience}$$

$$f(x,y) = x^2 y - y$$

General solutions are $f(x,y) = C$

or

$$x^2 y - y = C$$

different C

General solution is always $f(x,y) = 0$, since this is what we started with...

Example:

$$\frac{dy}{dx} = \frac{xy^2 - \cos x \sin x}{y(1-x^2)}$$

put into the form $Mdx + Ndy = 0$

$$y(1-x^2) dy = (xy^2 - \cos x \sin x) dx$$

$$(xy^2 - \cos x \sin x) dx - y(1-x^2) dy = 0$$

$$M = xy^2 - \cos x \sin x$$

$$N = y(x^2 - 1)$$

Is finding f possible? Is the eqn. exact?

$$\frac{\partial M}{\partial y} = \frac{\partial}{\partial y} (xy^2 - \cos x \sin x) = 2xy$$

$$\frac{\partial N}{\partial x} = \frac{\partial}{\partial x} y(x^2 - 1) = 2xy$$

YES!

so the eqn. is exact.

partial derivatives hold x constant so x is constant here?

and can appear here?

$$\frac{\partial f}{\partial y} = N = y(x^2 - 1) \quad f = \int y(x^2 - 1) dy = \frac{1}{2} y^2 (x^2 - 1) + h(x)$$

$$\frac{\partial f}{\partial x} = M = xy^2 - \cos x \sin x = \frac{\partial}{\partial x} \left(\frac{1}{2} y^2 (x^2 - 1) + h(x) \right)$$

Therefore $xy^2 - \cos x \sin x = \frac{1}{2} y^2 (2x - 0) + h'(x)$

$$h'(x) = -\cos x \sin x$$

$$h(x) = - \int \cos x \sin x \, dx = - \int u \, du = -\frac{1}{2} u^2$$

$u = \sin x \quad du = \cos x \, dx$

$$= -\frac{1}{2} \sin^2 x$$

Solution: $f(x, y) = C$ where $f(x, y) = \frac{1}{2} y^2 (x^2 - 1) - \frac{1}{2} \sin^2 x$

$$\frac{1}{2} y^2 (x^2 - 1) - \frac{1}{2} \sin^2 x = C$$

Integrating factors to make equations exact..

$$M dx + N dy = 0 \quad \text{but} \quad \frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$$

Idea multiply by $\mu = \mu(x, y)$ both sides.

$$\mu M dx + \mu N dy = 0$$

Solve for μ so that this is exact.

$$\frac{\partial(\mu M)}{\partial y} = \frac{\partial(\mu N)}{\partial x} \quad \leftarrow \text{solve this...}$$

$$\mu_y M + \mu M_y = \mu_x N + \mu N_x$$

$$\mu_x N - \mu_y M = \mu (M_y - N_x)$$

$\leftarrow$ solve for μ , but this is a partial differential equation.

Simplify by considering $\mu = \mu(x)$

$$\cancel{\mu_x} N - \mu_y M = \mu (M_y - N_x)$$

$$\mu_x = \frac{(M_y - N_x)}{N} \mu$$

← should be eq of x

← shouldn't have any y's.

OR

Simplify by considering $\mu = \mu(y)$

$$\cancel{\mu_x} N - \mu_y M = \mu (M_y - N_x)$$

$$\mu_y = \frac{N_x - M_y}{M} \mu$$

← should be eq of y

↑
no x's here