If M and N are functions of x and y, the equation Mdn + Ndy = 0 is called exact when there exists a function f(x,y) such that

OY

Theorem: The necessary and sufficient condition for the differential equation M dx + N dy = 0

to be exact is

$$\frac{\partial \lambda}{\partial W} = \frac{\partial x}{\partial V} \qquad -0$$

Proof: The condition is necessary '=)

to the equation be exact, then

$$\frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy = M dx + N dy$$

Equating coefficients of dx & dy, we get:

$$M = \frac{\partial f}{\partial x}$$
 $N = \frac{\partial f}{\partial y}$

Assuming f to be continuous upto 2nd order partial derivatives, we obtain

$$\frac{\partial \lambda}{\partial W} = \frac{\partial \lambda}{\partial x^2} = \frac{\partial \lambda}{\partial x^2} = \frac{\partial \lambda}{\partial x}$$

$$\Rightarrow \frac{\partial \lambda}{\partial W} - \frac{\partial x}{\partial N}$$

Thus the equation is exact then M&N satisfy 1).

Now we show that the conclition (1) is sufficient.

We assume the $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$ and show that the equation Mdx+ Ndy is exact.

That means we find a function f(x,y) such that df = Mdx + Ndy.

tet $g(x,y) = \int M dx$ be the partial integral of M such that $\frac{\partial g}{\partial x} = M$.

We first prove that $\left(N-\frac{29}{29}\right)$ is a function of y only.

Consider $\frac{\partial}{\partial x} \left(N - \frac{\partial g}{\partial y} \right) = \frac{\partial N}{\partial x} - \frac{\partial^2 g}{\partial x \partial y}$

 $= \frac{9x}{9N} - \frac{9\lambda}{9} \left(\frac{9x}{9\lambda} \right)$ $= \frac{9x}{9N} - \frac{9\lambda}{95} \left(\frac{9x}{9\lambda} \right)$ $= \frac{9x}{9N} - \frac{9\lambda}{95} \left(\frac{9x}{9\lambda} \right)$ $= \frac{9x}{9N} - \frac{9\lambda}{95} \left(\frac{9x}{9\lambda} \right)$

Now consider: $= \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} = 0.$

 $df = dg + d\left(\int (N - \frac{\partial g}{\partial y}) dy\right) = \frac{\partial g}{\partial x} dx + \frac{\partial g}{\partial y} dy + \frac{\partial g}{\partial x} (N - \frac{\partial g}{\partial y}) dy$ $= \frac{\partial g}{\partial x} dx + \frac{\partial g}{\partial y} dy + \frac{\partial g}{\partial x} dy + \frac{\partial g}{\partial x} dy$ $= \frac{\partial g}{\partial x} dx + \frac{\partial g}{\partial y} dy + \frac{\partial g}{\partial x} dy + \frac{\partial g}{\partial x} dy$ $= \frac{\partial g}{\partial x} dx + \frac{\partial g}{\partial y} dy + \frac{\partial g}{\partial x} dy + \frac{\partial g}{\partial x} dy$ $= \frac{\partial g}{\partial x} dx + \frac{\partial g}{\partial x} dy + \frac{\partial g}{\partial x} dy + \frac{\partial g}{\partial x} dy$

=> The given differential equation is exact.

Remark: The solution of on exact differential equation Man+Nay =0 can be written as

i-e.,

$$\int M dx + \int \left(N - \frac{\partial g}{\partial y}\right) dy = C$$
function of y alone

OR

 $\int_{(4)}^{M} dx + \int_{(4)}^{\infty} (\text{terms of N not containing } x) dy = C.$

Example: Solve (x2-4xy-2y2) dx + (y2-4xy-2x2) dy = 0

$$M = x^2 - 4xy - 2y^2$$
 $N = y^2 - 4xy - 2x^2$

 $\frac{\partial M}{\partial y} = -4x - 4y = \frac{\partial N}{\partial x} \Rightarrow \text{the equation is exact.}$

Hence, there exists a function foxig) such that

$$d(f(x_1y)) = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy = M dx + N dy$$

 $\Rightarrow \frac{\partial f}{\partial x} = x^2 - 4xy - 2y^2 + \frac{\partial f}{\partial y} = y^2 - 4xy - 2x^2$ Int. of 1st wrt. x = 23 - 2x2y - 2xy2+ Ca(y)

On differentiation w.r.ty:

$$\frac{\partial f}{\partial y} = -2n^2 - 4ny + C_1(y) = y^2 - 4ny - 2n^2$$

$$\Rightarrow$$
 $C_1(y) = y^2 \Rightarrow C_1(y) = \frac{y^3}{3} + C_2$

 $f=c_3 \Rightarrow \frac{2^3}{3} - 2x^2y - 2xy^2 + \frac{y^3}{2} + c_2 = c_3$ =) 23 - 62y(x+y) + y3 = C

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Example: Show that the differential equation

$$(3xy + y^2) dx + (x^2 + xy) dy = 0$$

is not exact and hence it cannot be solved by the method cliscussed above.

Sol :

So the given equation is not exact.

However, if we proceed with the method given above, we get

$$\frac{\partial f}{\partial x} = 3xy + y^2 \qquad \frac{\partial f}{\partial y} \cdot = x^2 + xy$$

=)
$$f'(y) = -\frac{\chi^2}{2} - \chi y$$

depends on 224. (Not possible to solve)

Thus, those is no ferry) exists and hence it can not be solved in this way.

Exact Differential Equations: Integrating Factors

If an equation of the form Mdx+Ndy=0 is not exact, it is sometimes possible to choose a function of $x \neq y$ such that after multiplying all terms of the equation, it becomes exact. Such a multiplier is called an integrating factor. That is, if T(x,y) is an integrating factor than the differential equation T(x,y) M(x,y) dx + T(x,y) N(x,y) dy = 0 becomes exact.

Note: Alothough an equation of the form Mon + Ndy = 0 always has integrating factor(s), there is not general rule of finding them. We now discuss some methods of finding integrating factors.

Rule I: By inspection

This method is based on recognition of some standard exact differentials that occur frequently in praetice.

ii)
$$d\left(\frac{y}{x}\right) = \frac{\chi dy - y d\chi}{\chi^2}$$
 or $d\left(\frac{\chi}{y}\right) = \frac{y d\chi - \chi dy}{y^2}$

iii)
$$d(\ln \frac{y}{x}) = \frac{xdy - ydx}{xy}$$
 or $d(\ln \frac{x}{y}) = \frac{ydx - xdy}{xy}$

$$\frac{\text{[V]}}{\text{d}\left(\cot^{-1}\left(\frac{y}{x}\right)\right)} = \frac{xdy - ydx}{x^2 + y^2} \text{ or } d\left(\cot^{-1}\frac{y}{y}\right) = \frac{ydx - xdy}{y^2 + x^2}$$

16,

Ex. Solve the differential equation

(Check! it is not) exact D.E.

Sol: Recoriting:

$$y dn + x dy + y dn - x dy = 0$$

$$\Rightarrow d(xy) + d(\frac{3}{9}) = 0$$

$$=) xy + 2y = C =) xy^2 + x = cy$$

(Check! it is not) exact D.E.

We know that

$$d\left(\frac{x^2}{y}\right) = \frac{2x}{y}dx - \frac{x^2}{y^2}dy$$

Diving the given equation by y2, we get:

$$\left(e^{\chi}+\frac{2\chi}{y}\right)chx-\frac{\chi^2}{y^2}chy=0$$

$$\Rightarrow$$
 $d(e^x) + d(\frac{x^2}{y}) = 0$

$$=) \quad e^{\chi} + \frac{\chi^2}{y} = c$$

Rule II: Max+Ndy=0 is homogeneous and Mx+Ny =0.

In this case $T(x_1y) = \frac{1}{Mx + Ny}$ is an integrating factor.

Example:
$$(x^2y - 2xy^2) dx - (x^2 - 3x^2y) dy = 0$$

<u>Sol.</u>

$$M = x^2y - 2xy^2 \qquad N = (x^3 - 3x^2y)$$

$$Mx+Ny = x^{3}y - 2x^{2}y^{2} - x^{3}y + 3x^{2}y^{2}$$
$$= x^{2}y^{2} + 0.$$

$$\text{I.f.} = \frac{1}{\chi^2 y^2}$$

Multiplying (1) by I.F.

$$\left(\frac{1}{y} - \frac{2}{x}\right) dx - \left(\frac{x}{y^2} - \frac{3}{y}\right) dy = 0$$
 -2

Now equation (2) is an exact differential equation (check!)

If u is the exact differential of @ them.

$$\Rightarrow \frac{3y}{3y} = -\frac{3}{y^2} + \frac{1}{y'(y)} = -\frac{3}{y^2} + \frac{3}{y} \Rightarrow \frac{1}{y(y)} = \frac{3}{y}$$

$$\Rightarrow \frac{3y}{3y} = -\frac{3}{y^2} + \frac{1}{y'(y)} = -\frac{3}{y} + \frac{3}{y} \Rightarrow \frac{1}{y(y)} = \frac{3}{y} \frac{3}{y} \Rightarrow \frac{1}{y} \Rightarrow \frac$$

Rule III: Mdx+Ndy = 0 is of the form fory) ydx + f2(xy) xdy = 0 then 1 mx-Ny is on integrating factor provided Mx-Ny #0

$$Mx - Ny = (xy \sin xy + \cos xy) xy - (xy \sin xy - \cos xy) xy$$

Multiplying the given equation by I.F.

$$\frac{1}{2}\left(y+\cos ny+\frac{1}{2}\right)dn+\frac{1}{2}\left(x+\cos ny-\frac{1}{y}\right)dy=0$$

it must be exact (check!)

Rule IV; An integrating factor for an equation of the form x^ay^b (mydx+nxdy) + x^ry^s (bydx + 9xdy) = 0 is x^hy^k where $h \notin k$ can be obtained by applying the condition that after multiplication by x^hy^k the equation must become exact. Here a,b,m,n,r,s,b,9 are constants.

Example: Solve (3x+2y2) y dx + 2x(2x+3y2) dy =0

This equation can be reconition as

n(3ydx+4ndy)+y2(2ydx+6ndy)=0
multiplying the integrating factor xhyk, we get

 $(3x^{h+1}y^{k+1} + 2x^hy^{k+3})dx + (4x^{h+2}y^k + 6x^{h+1}y^{k+2})dy = 0$

If it is exact we must have

3(K+1) xh+1yk + 2(K+3)xhyk+2 = 4(h+2)xh+1yk+6(h+1)xhyk+2

This is satisfied if

3(K+1) = 4(h+2) 2 2(K+3) = 6(h+1)

Solving these we get h=1, k=3.

Integrating factor is xy3.

Solution: $x^3y^4 + x^2y^6 = C$

21)

The idea is to multiply the given differential equation

by a function I(x,y) and then by to choose I(x,y)

so that the resulting equation.

$$\pm (x_i y) M(x_i y) dx + \pm (x_i y) N(x_i y) dy = 0$$
 — (1)
be comes exact.

The above equation is exact if and only if

$$\frac{\partial \lambda}{\partial (IW)} = \frac{\partial x}{\partial IW)} \qquad (*)$$

If a function I satisfying (*) can be found then the given equation (*) will be exact. However solving (*) is very difficult so we consider some special cases.

i) An integrating factor I that is either as function of x alone or ii) a function of y alone.

In the case i), the equation (x) reduces to

If
$$My - Nx$$
 is a function of x only, say $f(x)$ then

$$T(x) = e^{\int f(x) dx}$$
 is an integrating factor. (by solving $\frac{dI}{I} = f(x) dx$)

the case ii) $I(x) = \int f(x) dx = \int f(x) dx$

If $\frac{1}{M}(N_x - M_y)$ is a function of y alone, say f(y) then $\underline{T}(y) = e^{\int f(y) dy}$ is an $\underline{T} \cdot F$.

Multiplying 1 by n:

$$(\chi^3 + \chi y^2 + \chi^2) dx + \chi^2 y dy = 0$$
 This must be on exact O.E.

Solution:
$$(3x^4 + 6x^2y^2 + 4x^3) = C$$

Ex: Solve
$$(2\pi y^4 e^y + 2\pi y^3 + y) dx + (\pi^2 y^4 e^y - \pi^2 y^2 - 3\pi) dy = 0$$
 $M = 2\pi y^4 e^y + 2\pi y^3 + y$
 $N = \pi^2 y^4 e^y - \pi^2 y^2 - 3\pi$
 $\frac{\partial M}{\partial y} = 8\pi y^3 e^y + 2\pi y^4 e^y + 6\pi y^2 + 1$
 $\frac{\partial N}{\partial x} = 2\pi y^4 e^y - 2\pi y^2 - 3$

$$\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} = -8xy^3 e^y - 8xy^2 - 4$$

$$= -4(2xy^3 e^y + 2xy^2 + 1)$$

$$= -\frac{4}{y}(2xy^4 e^y + 2xy^3 + y) = -\frac{4}{y} \cdot M$$

$$\Rightarrow \text{ T.f.} = e^{\int -\frac{4}{y} \, dy} = y^{-4}$$

Solution:
$$x^2e^y + \frac{x^2}{y} + \frac{x}{y^3} = C$$

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Exact Differential Equations (Summary)

Necessary and sufficient condition of M(x,y)dx + N(x,y)dy = 0 to be exact is

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

Integrating Factors

Rule I: By Inspection

Example:

$$d(xy) = ydx + xdy$$
, $d(\ln xy) = \frac{ydx + xdy}{xy}$ etc.

Rule II: Mdx + Ndy = 0 is homogeneous and $Mx + Ny \neq 0$ then $I(x,y) = \frac{1}{(Mx + Ny)}$ is an integrating factor

Rule III: Mdx + Ndy = 0 is of the form $f_1(xy)ydx + f_2(xy)xdy = 0$ and $Mx - Ny \neq 0$ then $\frac{1}{(Mx - Ny)}$ is an integrating factor

Rule IV: Mdx + Ndy = 0 is of the form $x^a y^b (mydx + nxdy) + x^r y^s (pydx + qxdy) = 0$ then $I(x,y) = x^h y^k$ may be taken as an integrating factor, where h, k are obtained so that the differential equation after multiplication by I(x,y) becomes exact

Rule V: Most general approach

If
$$\frac{1}{N} \left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right)$$
 is function of x alone say $f(x)$, then $I(x) = e^{\int f(x) dx}$ is an I.F. If $\frac{1}{M} \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right)$ is function of y alone say $f(y)$, then $I(y) = e^{\int f(y) dy}$ is an I.F.

Linear Differential Equation:



A first order differential equation is called linear if it can be written in the form:

$$\frac{dy}{dx} + P(x)y = Q(x)$$
 (linear in y)

Recontten as

Observe that
$$\frac{1}{N} \left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right) = \frac{1}{1} \left(P - 0 \right) = P \left(\text{function ef} \right)$$

multiplying (1) by espax

Integrating:

Note: Sometimes a differential equection cannot be put in the form $\frac{dy}{dx} + \rho(x) y = \theta(x)$ which is linear in y,

but in the form

$$\frac{dx}{dy} + P_1(y) x = Q_1(y)$$

which is linear in x, then

and the solution

$$\underline{6x}$$
. Solve $(4+x^2)\frac{dy}{dx} + 2xy - 4x^2 = 0$

$$\frac{dy}{dx} + \frac{2x}{1+x^2}y = \frac{4x^2}{1+x^2}$$
 (linear in y)

I.F. =
$$e^{\int \frac{2x}{1+x^2} dx} = e^{\ln(1+x^2)} = 1+x^2$$

Solution: Y.I.F = SQ.I.F dn+C => y. (1+n2) = S4n2 dn+C

$$\Rightarrow \left[y(1+x^2) = \frac{4}{3}x^3 + C \right]$$

Ex. Solve
$$(x+2y^3)\frac{dy}{dx}=y \Rightarrow \frac{dx}{dy}-\frac{1}{y}x=2y^2$$

$$\Rightarrow \boxed{2 = y^2 + c}$$

Equation reducible to linear form:

An equation of the form

$$f'(y) \frac{dy}{dx} + Pf(y) = Q$$
 — (1)

Equation (1) reduces to:

$$\frac{dv}{dx} + Pv = Q$$
 (linear in v)

A special case: Bernoulli's Equation

An equation of the form

$$\frac{dy}{dx} + Py = Ry^n - 2$$

where P&B are constants or function of x and n.
is a constant except of 1 is called Bernoulli's differential equation.

Note that equation 2 can be written as

$$\frac{1}{y_n}\frac{dy}{dx} + \frac{P}{y_{n-1}} = Q$$

Jubst:
$$\frac{1}{y^{n-1}} = 19 \Rightarrow (1-n) \frac{1}{y^n} \frac{dy}{dx} = \frac{dy}{dx}$$

$$=) \frac{du}{dx} + p(1-n)v = Q(1-n)$$
 (linear in le)

$$G_{\pm}$$
: $(n^2 - 2n + 2y^2) dn + 2ny dy = 0$

$$2\pi y \frac{dy}{dx} + \pi^2 - 2\pi + 2y^2 = 0$$

or
$$2y \frac{dy}{dx} + \frac{2y^2}{x} = \frac{2x - x^2}{x}$$

Subst.
$$y^2 = u \Rightarrow 2y \frac{dy}{dn} = \frac{du}{dn}$$

$$\Rightarrow \frac{du}{dn} + \frac{2}{x} \cdot v = (2-2x) \qquad (linear in u)$$

=)
$$19. x^2 = \int (2-x) x^2 dx + C$$

$$\Rightarrow y^{2}x^{2} = \frac{2}{3}x^{3} - \frac{x^{4}}{4} + C$$

$$\frac{\text{Ex}}{\text{dx}} = \frac{\text{dy}}{\text{dx}} - \frac{\text{y}}{\text{tanx}} = -\frac{y^2}{\text{secx}}$$

butting
$$\frac{1}{y} = 10 \Rightarrow -\frac{1}{y^2} \frac{dy}{dn} = \frac{du}{dn}$$

Sol: Dividing by Z:

Subst. In 2=
$$t \Rightarrow \frac{1}{2} \cdot \frac{dt}{dt} = \frac{dt}{dx}$$

$$\Rightarrow \frac{dt}{dx} + \frac{1}{2}t = \frac{1}{2}t^2$$

$$\Rightarrow \frac{1}{t^2} \frac{dt}{dx} + \frac{1}{t} \cdot \frac{1}{x} = \frac{1}{x}$$

Bernoulli's equation.

$$\frac{1}{2} - \frac{dv}{dx} + \frac{1}{2} \cdot v = \frac{1}{2}$$

$$I \cdot F \cdot = e^{-\int \frac{1}{2} dx} = \frac{1}{2}$$