

MTH 202

1. Ordinary Differential Equation (ODE): an equation involving 1 dependent and 1 independent variable. e.g. $\frac{dy}{dx^2} + 3y = 4$ where y is the dependent variable & x is the independent variable.

2. Partial differential equation (PDE): a differential eqn involving one or more dependent variables and 2 or more independent variables. e.g.

$$\frac{\partial^2 y}{\partial x^2} + 3\frac{\partial y}{\partial x} = 0$$

$$\frac{\partial^2 y}{\partial t^2} + \frac{\partial^2 y}{\partial x^2} = e^t$$

$$\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial^2 u}{\partial z^2} = 0$$

3. Total differential equation (TDE): an equation that expresses the total change of a function with respect to changes in all of its independent variables often used for approximating changes in multi-variable function.

$$\text{e.g. } u = u(x, y, z)$$

$$\frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy + \frac{\partial u}{\partial z} dz$$

$$Pdx + Qdy + Rdz$$

$$P = \frac{\partial u}{\partial x}, Q = \frac{\partial u}{\partial y}, R = \frac{\partial u}{\partial z}$$

Classification of differential equations

1. Homogeneous

2. Non-homogeneous

Example: 1. $\frac{3d^2y}{dx^2} + 2x\frac{dy}{dx} + y = \sin x \Rightarrow \text{Non-homogeneous}$

$$\text{i) } \frac{d^3y}{dx^2} - 5\left(\frac{dy}{dx}\right)^3 = ty$$

$$\frac{d^3y}{dx^3} - 5\left(\frac{dy}{dx}\right)^3 - ty = 0 \Rightarrow \text{Homogeneous}$$

$$\frac{dy}{dx} + y = 0 \Rightarrow \text{homogeneous}$$

$$\frac{d^2y}{dx^2} + 5\frac{dy}{dx} + e^{-x} = 4$$

$$\frac{d^2y}{dx^2} + 5\frac{dy}{dx} = 4 - e^{-x}$$

Order of a differential equation

The order of a differential equation is the order of the highest derivative present in the differential equation.

Example 1.

i. $\frac{d^2y}{dx^2} + y = x^2$ is of second order or order 2

ii. $(x+y)\left(\frac{dy}{dx}\right)^2 - 1 = 0$ is of 1st order or order 1

iii. $\left(\frac{d^3y}{dx^3}\right)^2 + 2\frac{d^2y}{dx^2} - \frac{dy}{dx} + x^2\left(\frac{dy}{dx}\right)^3 = 0$ is order 3 or 3rd order

Degree of a differential equation

This is the highest exponent of the highest order derivative appearing in it after the equation has been expressed in the form free from radicals and any fractional power of the derivatives or negative power.

Example 1

i. $y - x\frac{dy}{dx} = \sqrt{1 + \left(\frac{dy}{dx}\right)^3}$

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

Square both sides

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

Independent \rightarrow depend
dependent \rightarrow rule

$$y^2 - x^2 \frac{dy}{dx} \quad y^2 - x^2 \left(\frac{dy}{dx} \right)^2 = r^2 + r \left(\frac{dy}{dx} \right)^3$$

The degree of the derivative is of degree 3

(ii) $y = x \frac{dy}{dx} + \frac{a}{dy/dx}$

Multiply both sides by dy/dx

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

The degree is 2 or is of degree 2

(iii) $e^x \left(\frac{d^2 y}{dx^2} \right)^2 + 4 \left(\frac{dy}{dx} \right)^2 + \frac{d^3 y}{dx^3} = 0$

$\therefore \frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} - \left(\frac{\partial^2 z}{\partial x \partial y} \right)^2 = 0$

is of degree 2

$$\frac{\partial^2 z}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial z}{\partial x} \right)$$

$$\frac{\partial^2 z}{\partial y^2} = \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial y} \right)$$

$$\frac{\partial^2 z}{\partial x \partial y} = \frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y} \right)$$

Explaining each expression

Linear and Non-Linear differential equation

Types of function

1. Algebraic Function \rightarrow linear function or Non-linear function
2. Logarithmic Function
3. Exponential Function
4. Trigonometric Function

Non-linear function

A linear function is when the highest power of unknown is 1.

Conditions of a linear differential Equations

1. Any DE having product of derivatives is also non-linear. For example, DEs like terms like $(\frac{dy}{dx})^2, \left(\frac{dy}{dx}\right)^5$ are non-linear.
2. For fractions, non-linearity affects only fractions of dependent variables y and its derivatives but NOT independent variables (x) - For example, fractions like $\sin x, \cos x$ do not make a DE non-linear. But function like $\sin y, \cos y$ make a DE nonlinear.

$$\frac{dy}{dx} \text{ of } \cos x = -\sin x$$

$$\sin x = \cos x$$

Solution of a Differential Equation.

A solution to a differential equation is a function (of the independent variables) that, when substituted into the equation, makes produces a true statement. For instance, if you or $y(t) = e^{2t}$, then $\frac{dy}{dt} = 2e^{2t}$

$$y(t) = e^{2t}$$

$$\frac{dy}{dt} = 2e^{2t} = 2y$$

$$\therefore \frac{dy}{dt} - 2y = 0$$

$$\begin{aligned} \frac{d}{dt}(y) - 2y &= \frac{d}{dt}(e^{2t}) - 2e^{2t} \\ &= 2e^{2t} - 2e^{2t} \\ &= 0 \end{aligned}$$

If $y(x) = e^x \cos x$, we can verify that y is a solution to the D.E

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

$$\frac{dy}{dx} = \cos x e^x + e^x(-\sin x) = e^x \cos x - e^x \sin x = e^x(\cos x - \sin x)$$

$$\frac{d^2y}{dx^2} = e^x(-\sin x - \cos x) + e^x(\cos x - \sin x)$$

$$= -e^x \sin x - e^x \cos x$$

$$= -2e^x \sin x$$

On Substitution :

$$\begin{aligned} \frac{dy}{dx^2} - 2\frac{dy}{dx} + 2y &= -2e^x \sin x - 2[e^x \cos x - e^x \sin x] + 2e^x \cos x \\ &= -2e^x \sin x - 2e^x \cos x + 2e^x \sin x + 2e^x \cos x \end{aligned}$$

$$= -2e^x \sin x - 2e^x \cos x + 2e^x \sin x + 2e^x \cos x$$

Types of Differential Solution

Each initial condition

is of initial condition is one of order

Find the general & particular solution of the DE

i. $\frac{dy}{dx} = 3x^2$ that is satisfied at point $(1, 2)$

Initial condition $\Rightarrow y(1) = 2$

ii. $\frac{d^2y}{dx^2} = 6x + 2$ at points $(1, 0)$ and $(0, 1)$

Sol.

$$\frac{dy}{dx} = 3x^2 \quad (\text{Integrate w.r.t. } x)$$

$$\int \frac{dy}{dx} dx = \int 3x^2 dx$$

$$y = x^3 + C \quad \Rightarrow \text{General Solution}$$

For the particular solution, $x=1$ and $y=2$

$$2 = 1^3 + C$$

$$2 - 1 = C$$

$$C = 1$$

∴ The particular solution is $y = x^3 + 1$

i. $\frac{d^2y}{dx^2} = 6x + 2$

NOTE: The order of the equation is the no. of constants expected

$$\int \frac{d^2y}{dx^2} dx = \int 6x + 2 dx$$

$$\int \frac{d^2y}{dx^2} dx = \int 3x^2 + 2x + A$$

$$y = x^3 + x^2 + Ax + B \Rightarrow \text{general solution}$$

For P.S.: $(1, 0) \quad 0 = 1 + 1 + A + B$

$$A + B = -2 \quad \text{---(i)}$$

$$(0, 1) \quad 1 = 0 + 0 + 0 + B$$

$$B = 1 \quad \text{---(ii)}$$

$$A + 1 = -2$$

$$A = -3, B = 1$$

Here, $y = x^3 + x^2 - 3x + 1 \Rightarrow \text{P.S.}$

constant offset $\frac{3d^3y}{dx^3}$
variable offset $4x \frac{dy}{dx}$

1 2 3 4 5 6 7 8 9 10
11 12 13 14 15 16 17 18 19 20
21 22 23 24 25 26 27 28 29 30
From

Example 3: Show that for any constants a and b , the functions $y_1(x) = a \cos 2x$ and $y_2(x) = b \sin 2x$ are solutions of the D.E. $\frac{d^2y}{dx^2} + 4y = 0$

For $y_1(x) = a \cos 2x$

$$\frac{dy_1}{dx} = a(-2 \sin 2x) = -2a \sin 2x$$

$$\frac{d^2y_1}{dx^2} = -2a(2 \cos 2x)$$

$$\frac{d^2y_1}{dx^2} = -4a \cos 2x$$

$$\frac{d^2y_1}{dx^2} + 4y_1 = -4a \cos 2x + 4a \cos 2x = 0 \quad \therefore y_1(x) \text{ is a solution}$$

For $y_2(x) = b \sin 2x$

$$\frac{dy_2}{dx} = 2b \cos 2x$$

$$\frac{d^2y_2}{dx^2} = -4b \cos 2x$$

$$\begin{aligned} \frac{d^2y_2}{dx^2} + 4y_2 &= -4b \cos 2x + 4(b \cos 2x) \\ &= -4b \cos 2x + 4b \cos 2x = 0 \end{aligned}$$

Variable Separable

If a D.E. is of the form $f(x)dx + g(y)dy = 0$ or can be changed into such form then it is said to belong to the family of D.E. called Variable Separable. To obtain a solution of a D.E. that is of variable separable, we must first reduce it to the form above and integrate directly.

Find the general solution of each of the D.E. below

$$1. y^2 + x^2 \frac{dy}{dx} > 0$$

$$2. \frac{Sds - t(1+s^2) dt}{1+t^2} = 0$$

$$3. (t-x^2)^{\frac{1}{2}} dt + (t-x^2)^{\frac{1}{2}} \frac{dy}{dx} + 1 + y^2 = 0$$

$$4. xy(1+x^2) \frac{dy}{dx} - (1+y^2) = 0$$

Integrate both sides

$$\frac{-1}{y} = \frac{1}{x} + K$$

$$4. xy(1+x^2)\frac{dy}{dx} - (1+y^2) = 0$$

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

divide by y

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

$$y \left[x(1+x^2)\frac{dy}{dx} \right] = dx(1+y^2)$$

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

$$2. Sds - \frac{1(1+s^2)}{1+t^2} dt = 0$$

$$Sds = \frac{1(1+s^2)}{1+t^2} dt$$

$$Sds = \frac{1+s^2}{1+t^2} dt$$

$$\int \frac{Sds}{1+s^2} = \int \frac{dt}{1+t^2}$$

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

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

$$\text{Let } u = 1+s^2 \quad \frac{du}{ds} = 2s$$

$$\therefore Sds = \frac{dy}{2}$$

$$\int \frac{s}{1+s^2} ds = \int \frac{1}{u} \cdot \frac{du}{2}$$

$$= \frac{1}{2} \int \frac{1}{u} du$$

$$= \frac{1}{2} \ln u + C$$

$$= \frac{1}{2} \ln |1+s^2| + C$$

$$\int \frac{1}{1+t^2} dt = \tan^{-1}(t) + C$$

$$\therefore \int \frac{s}{1+s^2} ds = \int \frac{1}{1+t^2} dt$$

$$= \frac{1}{2} \ln (1+s^2) = \tan^{-1}(t) + C$$

$$\frac{a}{b} \rightarrow \frac{y}{x} \quad ad = bc \quad \frac{ad}{c} = b \Rightarrow \frac{a}{c} = \frac{b}{d} \quad \frac{a}{c} = \frac{b}{d}$$

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

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

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

$$\int \frac{-dy}{1+y^2} = \int \frac{dx}{(1-x^2)^{\frac{1}{2}}}$$

$$\int \frac{dy}{1+y^2} = \int -\frac{dx}{\sqrt{1-x^2}}$$

$$\text{For } \int \frac{1}{1+y^2} dy = \tan^{-1} y + C$$

$$\text{For } \int \frac{dx}{\sqrt{1+x^2}}$$

$$\int \frac{dx}{\sqrt{1+x^2}} = \sin^{-1}(x)$$

$$\therefore \int \frac{-dx}{\sqrt{1+x^2}} = \int \frac{dx}{\sqrt{1+x^2}} = -\sin^{-1}(x)$$

$$\therefore \int \frac{1}{1+y^2} dy = \int \frac{-dx}{\sqrt{1+x^2}}$$

$$= \tan^{-1} y = -\sin^{-1}(x) + C.$$

differentiation Equations Table

Derivatives

| | |
|-------------------------------|----------------------------------|
| $\sin x$ | $\cos x$ |
| $-\cos x$ | $\sin x$ |
| $\tan x$ | $\sec^2 x$ |
| $-\cot x$ | $-\operatorname{cosec}^2 x$ |
| $\sec x$ | $\sec x \tan x$ |
| $-\operatorname{cosec} x$ | $-\operatorname{cosec} x \cot x$ |
| $\sin^{-1} x$ | $\frac{1}{\sqrt{1-x^2}}$ |
| $\cos^{-1} x$ | $-\frac{1}{\sqrt{1-x^2}}$ |
| $\tan^{-1} x$ | $\frac{1}{1+x^2}$ |
| $\cot^{-1} x$ | $-\frac{1}{1+x^2}$ |
| $\sec^{-1} x$ | $\frac{1}{ x \sqrt{x^2-1}}$ |
| $\operatorname{cosec}^{-1} x$ | $\frac{1}{ x \sqrt{x^2-1}}$ |

Integrals

| | |
|------------------------------|-----------------------------------|
| dx | $x + C$ |
| $\cos x$ | $\sin x + C$ |
| $\sin x$ | $-\cos x + C$ |
| $\sec^2 x$ | $\tan x + C$ |
| $\operatorname{cosec}^2 x$ | $\cot x + C$ |
| $\frac{1}{\sqrt{1-x^2}}$ | $\sin^{-1} x + C$ |
| $-\frac{1}{\sqrt{1-x^2}}$ | $\cos^{-1} x + C$ |
| $\frac{1}{1+x^2}$ | $\tan^{-1} x + C$ |
| $-\frac{1}{1+x^2}$ | $\cot^{-1} x + C$ |
| $\frac{1}{ x \sqrt{x^2-1}}$ | $\sec^{-1} x + C$ |
| $-\frac{1}{ x \sqrt{x^2-1}}$ | $\operatorname{cosec}^{-1} x + C$ |
| e^x | $e^x + C$ |
| $\log x $ | $\log x + C$ |

Homogeneous D.E.

A D.E. $M(x, y) dx + N(x, y) dy = 0$ is homogeneous if $M(x, y)$ and $N(x, y)$ are homogeneous expression of the same degree.

N.B.: Anytime we have a homogeneous D.E. of $[x \text{ and } y]$ and a substitution of the form $Z = y/x$ or $Z = x/y$ reduces the homogeneous D.E. to a variable separable form.

M is d.e.f N w.r.t dy

Show if the following differential equations are homogeneous, hence, solve the equation.

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

$$2. \frac{xy^2 dy}{dx} = x^3 + y^8$$

$$1. M(x, y) = x^2 + y^2$$

$$N(x, y) = 2xy$$

$$M(sx, sy) = (sx)^2 + (sy)^2 = s^2x^2 + s^2y^2 \\ = s^2(x^2 + y^2)$$

$$= s^2 M(x, y)$$

$$N(sx, sy) = 2(sx)(sy) = 2s^2xy$$

$$= s^2(2xy)$$

$$= s^2 N(x, y)$$

Since the degrees are equal (power of s are equal), hence the D.E. is homogeneous.

To solve the D.E., let $Z = \frac{x}{y} \Rightarrow x = yz, y = \frac{x}{z}$

Substitute $x = yz$ and $y = \frac{x}{z}$ in the D.E.

Substitute $x = yz$ and $y = \frac{x}{z}$ in the D.E.

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

$$\text{with } x = \left(y^2 z^2 + \frac{x^2}{z^2}\right) dx + 2(yz)\left(\frac{x}{z}\right) dy = 0$$

So you try to completely eliminate one of the variables by using the newly introduced variable Z . In this case, we are eliminating y by substituting for y .

∴ we have

$$\frac{dy}{dx} = \sqrt{\frac{du}{dx}} - u \frac{du}{dx}$$

$$dy = \frac{u du - u^2 du}{\sqrt{u}}$$

$$(x^2 + y^2) dx + 2xy dy$$

$$= \left(x^2 + \frac{x^2}{z^2} \right) dx + \left(2x \right) \left(\frac{x}{z} \right) \left(\frac{z dx - x dz}{z^2} \right) = 0$$

$$\frac{x^2 z^2 + x^2}{z^2} dx + \frac{2x^2}{z} \left(\frac{1}{z} dx - \frac{x}{z^2} dz \right) = 0$$

$$\frac{x^2 z^2 + x^2}{z^2} dx + \frac{2x^2}{z^2} dx - \frac{2x^3}{z^3} dz = 0$$

$$\frac{x^2 z^2 + 3x^2}{z^2} dx - \frac{2x}{z^3} dz = 0$$

$$\frac{x^2 (z^2 + 3)}{z^2} dx = \frac{2x^3}{z^3} dz$$

$$(z^2 + 3) dx = \frac{2x^3}{z} dz$$

$$\frac{dx}{x} = \frac{2}{z(z^2 + 3)} dz$$

Integrate both sides

$$\int \frac{1}{x} dx = \int \frac{2}{z(z^2 + 3)} dz$$

Using partial fraction

$$\frac{2}{z(z^2 + 3)} = \frac{A}{z} + \frac{Bz + C}{z^2 + 3}$$

$$\frac{2}{z(z^2 + 3)} = \frac{A(z^2 + 3) + z(Bz + C)}{z(z^2 + 3)}$$

$$2 = Az^2 + Bz^2 + Cz + 3A$$

$$A + B = 0 \Rightarrow B = -A$$

$$C = 0$$

$$3A = 2 \Rightarrow A = \frac{2}{3}$$

$$\therefore \frac{2}{3z} + \frac{-2z}{3(z^2 + 3)}$$

$$\therefore \frac{dx}{x} = \left(\frac{2}{3z} - \frac{2z}{3(z^2 + 3)} \right) dz$$

$$\ln x = \frac{2}{3} \ln z - \frac{1}{3} \ln(z^2 + 3) + C$$

$$\ln x = \frac{2}{3} \ln z - \frac{1}{3} \ln(z^2 + 3) + \ln K$$

$$y = \frac{z}{x}$$

$$\text{differentiate } \frac{2dx - 4dz}{x^2}$$

If you differentiate the denominator & it gives the numerator then the denominator then the

$$\begin{aligned} & \frac{2z}{3(z^2 + 3)} \\ & \text{sum of } z^2 + 3 = 2z \\ & \therefore \int \frac{2z}{3(z^2 + 3)} dz \\ & = \int \frac{1}{3} \cdot \frac{2z}{z^2 + 3} dz \\ & = \frac{1}{3} \ln(z^2 + 3) \end{aligned}$$

$$\begin{aligned} & \int f'(x) dx \\ & f(x) \\ & = \ln f(x) + C \end{aligned}$$

$$\ln x = \frac{1}{3} \left(\frac{y}{x} \right)^2 + C \quad \text{or}$$

$$kx = e^{\frac{1}{3} \left(\frac{y}{x} \right)^2 + C}$$

$$\ln x = \frac{2}{3} \ln z - \frac{1}{3} \ln(z^2 + 3) + \ln k$$

$$\ln x = \frac{2}{3} \ln z - \ln z^{2/3} + \ln(z^2 + 3)^{1/3} = \ln k$$

$$x^3 + 3xy^2 = 1$$

| |
|-------------------|
| If $y = e^x$ then |
| $\ln(y) = x$ |

[+ = product, - = division] \rightarrow Rule of logarithm

$$k \left[\frac{x(z^2 + 3)^{1/3}}{z^{4/3}} \right] = \ln k$$

But Recall, $Z = \frac{x}{y}$ on substitution

$$k \left[\frac{Z^{1/3}}{(x/y)^{4/3}} \right] = k$$

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

$$x \left[\left(\frac{x}{y} \right)^2 + 3 \right]^{1/3} = k \left(\frac{x}{y} \right)^{2/3}$$

~~**~~ cube both sides

$$\therefore x^3 \left(\left(\frac{x}{y} \right)^2 + 3 \right) = k \left(\frac{x}{y} \right)^2$$

$$x^3 \left(\frac{x^2}{y^2} + 3 \right) = k \left(\frac{x^2}{y^2} \right)$$

$$x \left(\frac{x^2}{y^2} + 3 \right) = k \left(\frac{1}{y^2} \right)$$

$$x \left(\frac{x^2 + 3y^2}{y^2} \right) = k \left(\frac{1}{y^2} \right)$$

$$x(x^2 + 3y^2) = k$$

$$k = x^3 + 3y^2$$

| |
|-------------------|
| If $y = e^x$ then |
| $h(y) = x$ |
| $e^{\ln(x)} = x$ |
| $\ln(e^x) = x$ |

Part 2 because each is a function of 2 variables

A D.E can be expressed in the form $A(x)dx + B(y)dy = 0$, A set of solution can be determined by integrating the function whose derivative is $A(x)dx + B(y)dy = 0$. The concept can be extended to some equations of the form $M(x,y)dx + N(x,y)dy = 0$ (i)

$$dF = M dx + N dy \leftarrow \text{(ii)}$$

$$F(x,y) = 0 \quad \text{(iii)}$$

From equation 2, it follows that $dF = 0$ implies that $Mdx + Ndy = 0$. We want to find out under what conditions on M and N does F exist such that its total differential is $Mdx + Ndy$. We call equation 1 an exact equation if there exists the function F such that $df = Mdx + Ndy$.

The necessary and sufficient condition that makes equation 1 to be exact is that $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$ (2 is part 1)

Example

Test for the exactness of the D.E below and solve

$$\text{i. } 3x(xy - 2)dx + (x^3 + 2y)dy = 0$$

$$\text{ii. } (2x^3 - xy^2 - 2y + 3)dx - (x^2y + 2x)dy = 0$$

Sol 1

$$M = 3x(xy - 2) = 3x^2y - 6x$$

$$N = x^3 + 2y$$

$$\frac{\partial M}{\partial y} = 3x^2, \quad \frac{\partial N}{\partial x} = 3x^2$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$, the D.E is exact

To solve the D.E, we find a differential equation such that $F(x,y) = C$ (1)

M is $\frac{\partial f}{\partial x}$ and N is $\frac{\partial f}{\partial y} \therefore$

$$\frac{\partial f}{\partial x} = M(x,y) = 3x^2y - 6x \quad \text{--- (2)}$$

$$\frac{\partial f}{\partial y} = N(x,y) = x^3 + 2y \quad \text{--- (3)}$$

If you integrate a partial derivative, the constant of the equation will be the function of the other variable x .

Integrating $\frac{\partial f}{\partial x}$, we have

$$F = \int (3x^2y - 6x) dx + T(y)$$

$$= x^3y - 3x^2 + T(y)$$

$$\frac{\partial F}{\partial y} = x^3 + T'(y)$$

→ Partial derivative of the integral of the $\frac{\partial f}{\partial x}$.

$$\frac{\partial F}{\partial y} = x^3 + T'(y) \quad (4)$$

equations 3 and 4

$$x^3 + 2y = x^3 + T'(y)$$

$$T'(y) = 2y$$

$$T(y) = y^2$$

$$\therefore F(x, y) = x^3y - 3x^2 + T(y) = x^3y - 3x^2 + y^2$$

$x^3y - 3x^2 + y^2$ is the solution to the D.E.

check

$$x^3 \frac{dy}{dx} + 3x^2y - 6x + 2y \frac{dy}{dx} = 0$$

$$\frac{dy}{dx} (x^3 + 2y) - 6x + 3x^2y$$

$$(x^3 + 2y) dy + (3x^2y - 6x) dx = 0$$

Assignment

1. Show if this D.E is homogeneous hence solve the equation $xy^2 \frac{dy}{dx} = x^3 + y^3$

2. Test for the Exactness of this D.E to solve

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

$$\frac{dy}{dx} - \frac{du}{dx}$$

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

$$M(x, y) = x^3 + y^3$$

$$N(x, y) = xy^2$$

$$M(sx, sy) = (sx)^3 + (sy)^3 = s^3 x^3 + s^3 y^3$$

$$N(sx, sy) = (sx)(sy)^2 = sx s^2 y^2$$

$$M(sx, sy) = s^3 (x^3 + y^3) = s^3 (M(x, y))$$

$$N(sx, sy) = s^3 (xy^2) = s^3 N(x, y)$$

Since $M(sx, sy) \neq N(sx, sy)$ have the same power, the equation is homogeneous.

$$xy^2 dy/dx = x^3 + y^3$$

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

$$\text{Let } z = \frac{x}{y} \Rightarrow y = \frac{x}{z} \text{ in the D.E.}$$

$$(x^3 + (\frac{x}{z})^3) dx = (x(\frac{x}{z}))^2 \left(\frac{z dx - x dz}{z^2} \right)$$

$$\left(x^3 + \frac{x^3}{z^3} \right) dx = \frac{x^3}{z^2} \left(\frac{z dx - x dz}{z^2} \right)$$

$$\left(\frac{z^3 x^3 + x^3}{z^3} \right) dx = \frac{x^3}{z^4} (z dx - x dz)$$

$$x^3 \left(\frac{z^3 + 1}{z^3} \right) dx = \frac{x^3}{z^4} (z dx - x dz)$$

$$(z^3 + 1) dz = \frac{z dx - x dz}{z}$$

$$z^4 dz + z^3 dz = \frac{z}{z} dx - x dz$$

$$z^4 dz = -x dz$$

$$\frac{z^4}{dz} = \frac{-x}{dx} \quad \frac{d}{dz} \frac{z}{z^4} = \frac{-dx}{x} = \frac{-dz}{z^2} \frac{dx}{x}$$

$$\text{result } y = \frac{z}{x} \quad z = \frac{xy}{y-x}$$

$$\therefore \frac{d}{dz} \frac{z}{z^4} = \frac{1}{z^3} \quad -\frac{1}{z^4} dz = \frac{1}{z^3} dx$$

$$y = \frac{z}{x} \quad z = \frac{xy}{y-x}$$

$$z^{-4} = \frac{y^2}{x^2} \quad -z^{-3} = \frac{y^2}{x^2} \quad -z^{-2} = \frac{y^2}{x^2}$$

$$\ln x = \frac{1}{3} \frac{y^3}{x^3} + C$$

$$2. \left(2x^3 - xy^2 - 2y + 3\right) dx - (x^2y + 2x) dy = 0$$

$$\cancel{2x^3 - xy^2}$$

$$M = 2x^3 - xy^2 - 2y + 3$$

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

$$\frac{\partial M}{\partial y} = -2xy - 2 \quad \frac{\partial N}{\partial x} = -2xy - 2$$

$$\frac{\partial M}{\partial y} = -2xy - 2 \quad \frac{\partial N}{\partial x} = -2xy - 2$$

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \therefore \text{H & E exact}$$

Ans

$$M(x, y) = 2x^3 - xy^2 - 2y + 3 \quad \rightarrow \frac{\partial f}{\partial x}$$

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

Integrating differential $\frac{\partial f}{\partial x}$ $F(x, y) = C - (ii)$

$$F = \int (2x^3 - xy^2 - 2y + 3) dx + T(y)$$

$$= \frac{x^4}{2} - \frac{x^2y^2}{2} - 2xy + 3x + T(y)$$

$$\frac{\partial F}{\partial y} = -x^2y - 2x + T'(y) \quad \text{equation 2\$3}$$

$$-x^2y - 2x + T'(y) = -x^2y - 2x$$

$$T'(y) = 0$$

$$F(x, y) = \frac{x^4}{2} - \frac{x^2y^2}{2} - 2xy + 3x + 0$$