MATBHH Week 2 Notes

1. Exact Equations:

- Suppose we have the following eqn.

M(x,y) + N(x,y)y'=0.

If there's a function Fix, yo s.t.

a) Fx = M(xy) and

b) Fy = N(x,y)

then, we call these equations exact.

Recall that dF = Fx dx + Fy dy. $Fx + Fy \frac{dy}{dx} = 0$

Fx dx + Fy dy =0

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dF=0 dF=0 implies that F(x,y)=C for Some constant C.

- Note: Finding F(x,y) is the central task in determining if a differential equation is exact and in finding its solution. Since finding F(x,y) is a lengthy process, we can use the below test to see if the differential eqn is exact or not before doing any of the calculation steps.

The test is: If F(x,y) is an exact differential eqn, then My = Nx.

Proof:

Assume that Fix, y) is an exact differential eqn.

Then:

a) M=Fx

b) N= Fy

c) Fxy = Fyx (Mixed derivative rule)

Fxy = (Fx)y = My

Fyx = (Fy)x = Nx

Therefore, if F(x,y) is an exact differential eqn, then My = Nx.

- Eig. 1 Solve $(y\cos x + 2xe^{y}) +$ $(\sin x + x^{2}e^{y} - 1)y' = 0.$

Soln: 1. See if My = Nx.

> = dy (y cosx + dxe) = cosx + dxe

Nx= $\partial x \left(\sin x + x^2 e^3 - 1 \right)$ = $\cos x + \partial x e^3$

My = Nx This is an exact differential eqn.

2. Let $M = \partial_x F$ and $N = \partial_y F$. Now, $\partial_x F = y \cos x + \partial_x e^y$ $\partial_y F = \sin x + x^2 e^y - 1$

Take the integral of the first eqn to find F.

 $F = \int y \cos x + \partial x e^{y} dx$ $= \int y \cos x dx + \int \partial x e^{y} dx$ $= y \int \cos x dx + e^{y} \int \partial x dx$ $= y \sin x + x^{2} e^{y} + C(y)$

Note: When taking the integral w.r.t x, you treat y as a constant and vice versa.

Note: C might be a function of y. This is because, when we differentiate w.r.t x, y is treated as a constant.

Now, let's use the second eqn. $\partial y F = \sin x + x^2 e^5 - 1$ Plug the eqn we just got for F into $\partial y F$.

= Sinx + x2e3 + c(4)

Sinx + x2es + c'(y) = sinx + x2es-1 C'(y) = -1 Note: At this point, if you have not made any mistakes, all of the terms with x's should be gone.

$$C = \int_{-1}^{-1} dy$$

$$= -y + c_1$$

 $F = y \sin x + x^2 e^y - y + C$, Here, any C_1 works. Since it is an additive constant, we can take $C_1 = 0$. If it was multiplicative, we take $C_1 = 1$.

The final answer is
$$F = y \sin x + x^2 e^y - y = c$$

Soln:

$$\left(\frac{y}{x} + 6x\right) dx + \left(\log x - a\right) dy = 0$$

 $M = \frac{y}{x} + 6x$, $N = \log x - 2$

1. Check to see if My = Nx

$$M_9 = \partial_9 M \qquad N_X = \partial_X N$$

$$= \partial_9 (\%_X + 6_X) \qquad = \partial_X (\log_X - 2)$$

$$= \frac{1}{X}$$

My = Nx F is an exact eqn. 2. Let M= 2xF and N= 2yF and solve for F.

3xF = M $F = \int M dx$ $= \int \sqrt[3]{x} dx + 6 \int x dx$ $= \int \sqrt[3]{x} dx + 6 \int x dx$ $= \int \sqrt[3]{x} dx + 6 \int x dx$

 $\partial yF = N$ = $\log x - 2$

 $\partial yF = \partial y (y|n|x|+3x^2+ (y))$ = |n|x|+c'(y)

late: In this course, we always use loge. Hence, in this course, In = log.

C = J - 2 dy= - 2y + C,

 $F = \frac{y \ln |x| + 3x^2 - \partial y + C_1}{LL + C_1 = 0}$ $F = \frac{y \ln |x| + 3x^2 - \partial y = C}{LL + C_1 = 0}$

- E.g. 3 Solve (2xy-9x2) + (2y+x2+1)y2=0

Soln: $(2xy - 9x^2) dx + (2y + x^2 + 1) dy = 0$ $M = 2xy - 9x^2$, $N = 2y + x^2 + 1$

1. Check if My = Nx. $My = \partial y M$ $= \partial y (\partial xy - 9x^2)$ $= \partial x$

 $N_{X} = \partial_{X} N$ $= \partial_{X} (2y + x^{2} + 1)$ = 2x

My = Nx Hence, F is an exact differential eqn.

2. Let $M = \partial x F$ and $N = \partial y F$ and Solve for F.

 $\partial x F = M$ $= 2xy - 9x^{2}$ $F = \int 2xy - 9x^{2} dx$ $= x^{2}y - 3x^{3} + ((y))$

dy F = N

RHS = N $= 2y + x^2 + 1$

$$LHS = \partial y F$$

$$= \partial y \left(x^2 y - 3x^3 + C(y) \right)$$

$$= x^3 + C'(y)$$

LHS = RHS

$$x^{2} + c'(y) = \lambda y + x^{2} + 1$$

 $c'(y) = 2y + 1$
 $C = \int 2y + 1 \, dy$
 $= y^{2} + y + C_{1}$

 $F = x^{2}y - 3x^{3} + y^{2} + y + C,$ Let $C_{1} = 0$ $F = y^{2} + (x^{2} + 1)y - 3x^{3} = C$

2. Exact Equation with Integrating Factor:

- So far, all the equs we've seen have My = Nx. Not all equs are like this. If My \(\times \text{Nx}, \text{ we need to multiply both sides of the equ by M, the integrating factor.

- E.g. 4 Solve (3xy +y2) + (x2+xy)y'=0

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

1. Check if
$$My = Nx$$
.
 $My = \partial y M$
 $= \partial y (3xy + y^2)$
 $= 3x + 2y$

$$Nx = \partial_{x}N$$

$$= \partial_{x}(x^{2}+xy)$$

$$= 2x+y$$

Here, My 7 Nx

- 2. Multiply both sides of the eqn by $\mathcal{M}(x)$. $\mathcal{M}(x)(3xy+y^2)$ dx + $\mathcal{M}(x)(x^2+xy)dy=0$
- 3. Solve for M(x).

To solve for M(x), we assume that $\partial_y [M(x)M] = \partial_x [M(x)N]$.

 $M(x)(\partial_x M) = M'(x)(\partial_x N) + M(x)(\partial_x N)$ $M'(x)(\partial_x M) - M(x)(\partial_x N)$ $= M(x)[\partial_x M - \partial_x N]$ $M(x) = \frac{\partial_x M - \partial_x N}{\partial_x M}$

Note: For this to be solvable,

24M-2XN CANNOT have any

"y" in it.

I.e. 24M-2XN depends on "x" only.

 $\partial_y M = 3x + 2y$ $\partial_x N = 2x + y$ $N = x^2 + xy$

 $\frac{3yM - 3xN}{N} = \frac{3x + 2y - (2x + y)}{x^2 + xy} = \frac{3x + 2y - 2x - y}{x^2 + xy} = \frac{x + y}{x(x + y)} = \frac{x + y}{x(x + y)} = \frac{1}{x} = \frac{N_0}{x} =$

 $\frac{M(x)}{M(x)} = \frac{1}{x}$ $\frac{M(x)}{M(x)} = \frac{1}{x}$ $\frac{M(x)}{X} = \frac$

So now we have: $x(3xy+y^2)dx + x(x^2+xy)dy=0$

Note: After we find M(x), we don't need to show that $\partial y [M(x)M] = \partial x [M(x)M]$

4. Solve for F.

Now, we solve for F using the steps from when F is an exact eqn from the start.

$$M_1 = x(3xy + y^2)$$

 $N_1 = x(x^2 + xy)$

Let $M_1 = \partial_X F$ and $N_1 = \partial_Y F$. $N_0 \omega$, $\partial_X F = \times (3xy + y^2)$ $\partial_Y F = \times (x^2 + xy)$

Take the integral of DXF w.r.t. x to find F.

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

Now, we will use the second eqn.

$$\partial y F = x^3 + x^2 y$$
Also $\partial y F = \partial y (x^3 y + x^2 y^2 + c(y))$

 $= x^{3} + x^{2}y + c'(y)$ $x^{3} + x^{2}y + c'(y) = x^{3} + x^{2}y$ c'(y) = 0 $C = \int 0 dy$ = 0

F= x3y + x2y2 = C

Note: If the question is "Verify that this eqn has an integrating factor that depends on X only.", you must end up with something without y.

Note: If the question is "Check whether this eqn has an integrating factor that depends on x only, ", it's trickier than the previous question. In the previous questions you know right away that the integrating factor depends on x only, where here, you don't.

- Eig. 5. Find M(4) and solve y + (2xy-e-2y)y'=0.

Soln:
9 dx + (2xy-e-29) dy =0

1. Multiply both sides of the eqn by Mcs) and solve for Mcs).

M(y)y dx + M(y) (2xy-e-28) dy =0

Now, assume that Dy [M(y) M] = Dx [M(y) N]
Dy [M(y) M] = M'(y) M + M(y) [2yM]

[N(6)/G) XE

Note: In the previous example, I is a function of x. At this step, I said that there should be no "y"'s after you simplify

you simplify

However, since M is a function of y in this example, there should be no "x"'s after you simplify 2xN-2yM.

25M=25(5)

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

 $\frac{3 \times N - 3 \times M}{2} = \frac{29 - 1}{9}$ = 2 - 1

グバタ) = 2 - 1 グツ)

(In (M(y)))' = 2-1

$$\int (\ln (M(y)))' dy = \int 2 - \frac{1}{y} dy$$

$$\ln (M(y)) + C_1 = 2y - \ln|y| + Cz$$

$$\ln (M(y)) = 2y - \ln|y| + Cz - C_1$$

$$= 2y - \ln|y| + C$$

$$= e^{2y} \cdot e^{C}$$

$$= e^{1/y} \cdot e^{C}$$

$$Lt c' = e^{C}$$

$$M(y) = e^{2y} \cdot c'$$

$$y$$

$$(Lt c' = 1)$$

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

2. Solve for F.

The eqn we now have is:

\[\frac{e^{2y}}{y} \cdot y + \frac{e^{2y}}{y} \left(2xy - e^{-2y} \right) \]

M₁

N₁

Let $\partial_x F = M_1$ $\partial_x F = e^{2y} d_x$ $F = \int e^{2y} d_x$ $= e^{2y} \times + C(y)$

$$\frac{3yF = N_1}{y} \left(2xy - e^{-2y}\right)$$

$$2xe^{2xy} + ('(y)) = e^{2xy} (2xy - e^{-2xy})$$

$$= 2xe^{2xy} - 1$$

$$C'(y) = -1$$

$$y$$

$$C = \int_{-1}^{-1} dy$$

3. More Examples
a) Solve (2x+3)+(24-2)y'=0
Soln:
(2x+3) dx + (24-2) dy =0

1. Check if
$$My = Nx$$

 $M = 2x + 3$ $N = 2y - 2$
 $\partial x M = \partial x(2x + 3)$ $\partial y N = \partial y(2y - 2)$
 $= 2$ $= 2$

My = Nx This is an exact equation.

$$3 \times F = 2 \times +3$$

$$F = \int 2 \times +3 \, d \times$$

$$= \chi^2 + C(4) + 3 \times$$

$$\begin{aligned}
\frac{\partial yF}{\partial y} &= N \\
&= 2y - 2
\end{aligned}$$
Also
$$\frac{\partial yF}{\partial y} &= \frac{\partial y}{\partial y} \left(x^2 + C(y) + 3x \right) \\
&= C'(y)$$

$$C'(y) = 2y-2$$

 $C = \int 2y-2dy$
 $= y^2-2y+c_1$
Let $C_1 = 0$

b) Solve (3x2 - 2xy + 2) + (6y2-x2 +3)y'=0 Soln:

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

$$M = 3x^{2}-2xy+2$$

$$N = 6y^{2}-x^{2}+3$$

$$I. Check if My = Nx$$

$$My = 3yM \qquad Nx = 3xN$$

$$= 3y(3x^{2}-2xy+2) \qquad = 3x(6y^{2}-x^{2}+3)$$

$$= -2x$$

$$= -2x$$

My = Nx Hence, this is an exact equation. 2. Let $\partial_X F = M$ and $\partial_Y F = N$ and Solve for F.

 $\partial_{x} F = M$ = $3x^{2} - 2xy + 2$ $F = \int 3x^{2} - 2xy + 2 dx$ = $x^{3} - x^{2}y + 2x + c(y)$

3yF = N $= 6y^2 - x^2 + 3$

Also $3yF = 3y(x^3-x^2y+2x+c(y))$ = -x²+c'(y)

 $-x^{2} + c'(y) = 6y^{2} - x^{2} + 3$ $C'(y) = 6y^{2} + 3$ $C = \int 6y^{2} + 3 dy$ $= 2y^{3} + 3y + c_{1}$ $U + c_{1} = 0$

F = X3 - x2y + 2x + 2y3 + 3y = C

C) Solve $(3x^2y + 2xy + y^3) + (x^2+y^2)y'=0$ Soln: $(3x^2y + 2xy + y^3) dx + (x^2+y^2) dy=0$ $M = 3x^2y + 2xy + y^3$ $N = x^2+y^2$ 1. Check if My = Nx My = 3yM $= 3y(3x^2y + 2xy + y^3)$ $= 3x^2 + 2x + 3y^2$

 $N_{X} = \partial_{X} N$ $= \partial_{X} (X^{2} + y^{2})$ = 2X

My & Nx < This is not an exact equation.

2. Multiply both sides of the eqn by M. M(3x2y + 2xy + y3) dx + M(x2+y2) dy = 0

3. Assume that $\partial_y (MM) = \partial_x (MN)$ $\partial_y (MM) = M(\partial_y M)$ $\partial_x (MN) = M'(\partial_x N)$

 $M(\partial_y M) = M'N + M(\partial_x N)$ $M(\partial_y M) - M(\partial_x N) = M'N$ $M(\partial_y M - \partial_x N) = M'N$ $M(\partial_y M - \partial_x N) = M'N$ $M = \partial_y M - \partial_x N$

 $\partial_5 M = 3x^2 + 2x + 3y^2$ $\partial_X N = 2x$

 $\frac{m}{m} = \frac{3x^2 + 2x + 3y^2 - 2x}{x^2 + y^2}$ $= \frac{3(x^2 + y^2)}{x^2 + y^2}$ = 3

$$(\ln(M))' = 3$$

 $\int (\ln(M))' dx = \int 3 dx$
 $\ln(M) = 3x + c$
 $M = e^{3x+c}$
 $= e^{3x} \cdot e^{c}$
 $Let c' = e^{c}$
 $Let c' = 1$
 $Let c' = 1$

4. Assume the question is like a normal exact eqn question and solve for F.

 $e^{3x}(3x^2y + 2xy + y^3)dx + e^{3x}(x^2 + y^2)dy = 0$ M_1

Let dxF=Mi Let dyF=Ni

 $\frac{\partial x F = H_1}{= e^{3x}(3x^2y + 2xy + y^3)}$ $F = \int e^{3x}(3x^2y + 2xy + y^3) dx$ $= \frac{9(3x^2 + y^2)e^{3x}}{3} + c(y)$

$$\frac{\partial y F = N_1}{= e^{3x} (x^2 + y^2)}$$

Also,
$$\partial y = \partial y \left(\frac{y(3x^2 + y^2)e^{3x}}{3} + c(y) \right)$$

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

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

$$= e^{3x}(x^2 + y^2) + C'(y)$$

$$e^{3x}(x^2+y^2)+c'(y)=e^{3x}(x^2+y^2)$$

 $c'(y)=0$
 $c=0$

$$F = \frac{9(3x^2 + y^2)e^{3x}}{3} = c$$

d) Find an integrating factor depending on xy and solve the eqn $(3x + \frac{6}{y}) + (\frac{x^2}{y} + \frac{3y}{x})y' = 0$.

M = 3x + 6

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

1. Multiply both sides of the eqn by M(xy).

 $\mathcal{M}(x\beta)\left(3x+\frac{6}{3}\right)dx+\mathcal{M}(x\beta)\left(\frac{x^2}{3}+\frac{x}{39}\right)d\beta=0$

2. Assume that Dy (MM) = Dx (MN).

∂y (MH) = ∂y(M(XY)M) = XM'(XY)M+M(XY)(∂yM)

(ハルル) = タメ(ハ(スカ) トイスカ) (カメル) = カル,(スカ) (カメル) (カメル) (カメル) (カメル)

A(x, 0) = A(x, 0) = A(x, 0) = A(x, 0) + A(x, 0) = A(x,

We need $\frac{\partial xN - \partial yM}{xM - yN}$ to depend on xy only.

$$\frac{\partial x N = \partial x \left(\frac{x^2}{9} + \frac{39}{x}\right)}{= \frac{2x}{9} + \frac{39}{x^2}}$$

$$\frac{\partial yM}{\partial y} = \frac{\partial y}{\partial y} \left(\frac{3x + \frac{6}{y}}{y} \right)$$
$$= \frac{-6}{y^2}$$

$$\frac{M'(xy)}{M(xy)} = \frac{1}{xy}$$

$$(\ln (M(xy)))' = \frac{1}{xy}$$

$$|n(\mu(t)) + C_1 = |n|t| + C_2$$

 $|n(\mu(t))| = |n|t| + C_2 - C_1$
 $= |n|t| + C$
 $\mu(t) = e^{|n|t|+c}$
 $= e^{|n|t|} \cdot e^{c}$
 $\mu(t) = t \cdot c^{2}$
Let $c^{2} = 1$
 $\mu(t) = t$
 $= xy$

3. Treat the eqn as an exact eqn and solve for F.

$$(xy) M dx + M(xy) M dy = 0$$

$$(xy) \left(\frac{3}{y} + \frac{6}{y}\right) dx + (xy) \left(\frac{x^2}{y} + \frac{3y}{x}\right) dy = 0$$

$$M_1$$

Let $\partial x F = M_1$ Let $\partial y F = N_1$

$$\frac{\partial xF = M_1}{= (x5)(3x + 6)}$$

$$F = \int 3x^2y + 6x \, dx$$

$$= x^3y + 3x^2 + (19)$$

$$\frac{\partial y F = N_1}{= x^3 + 3y^2}$$

Also
$$\partial y = \partial y (x^3y + 3x^2 + c(y))$$

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

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

 $c^2(y) = 3y^2$
 $C = \int 3y^2 dy$
 $= y^3 + c_1$
Let $c_1 = 0$