

EXACT DIFFERENTIAL EQUATIONS

(1) Def. A differential equation of the form $\mathbf{M}(x, y) \, dx + \mathbf{N}(x, y) \, dy = 0$ is said to be **exact** if its left hand member is the exact differential of some function $u(x, y)$ i.e., $du = Mdx + Ndy = 0$. Its solution, therefore, is $u(x, y) = c$.

(2) Theorem. The necessary and sufficient condition for the differential equation $Mdx + Ndy = 0$ to be exact is

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

\therefore The solution of $Mdx + Ndy = 0$ is

$$\int \mathbf{M} \, dx + \int (\text{terms of } \mathbf{N} \text{ not containing } x) \, dy = c$$

(y cons.)

provided

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

Solve $(y^2 e^{xy^2} + 4x^3) dx + (2xy e^{xy^2} - 3y^2) dy = 0$.

Solve $\left\{ y \left(1 + \frac{1}{x} \right) + \cos y \right\} dx + (x + \log x - x \sin y) dy = 0$.

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

Solve $\frac{dy}{dx} + \frac{y \cos x + \sin y + y}{\sin x + x \cos y + x} = 0$.

Solution. Here $M = y^2 e^{xy^2} + 4x^3$ and $N = 2xy e^{xy^2} - 3y^2$

$$\therefore \frac{\partial M}{\partial y} = 2y e^{xy^2} + y^2 e^{xy^2} \cdot 2xy = \frac{\partial N}{\partial x}$$

Thus the equation is exact and its solution is

$$\int_{(y \text{ const.})} M dx + \int (\text{terms of } N \text{ not containing } x) dy = c$$

$$\text{i.e.,} \quad \int_{(y \text{ const.})} (y^2 e^{y^2 x} + 4x^3) dx + \int (-3y^2) dy = c \quad \text{or} \quad e^{xy^2} + x^4 - y^3 = c.$$

Solution. Here $M = y(1 + 1/x) + \cos y$ and $N = x + \log x - x \sin y$

$$\therefore \frac{\partial M}{\partial y} = 1 + 1/x - \sin y = \frac{\partial N}{\partial x}$$

Then the equation is exact and its solution is

$$\int_{(y \text{ const})} M dx + \int (\text{terms of } N \text{ not containing } x) dy = c$$

$$\int_{(y \text{ const})} \left\{ \left(1 + \frac{1}{x} \right) y + \cos y \right\} dx = c \quad \text{or} \quad (x + \log x) y + x \cos y = c.$$

Solution. Here $M = 1 + 2xy \cos x^2 - 2xy$ and $N = \sin x^2 - x^2$

$$\therefore \frac{\partial M}{\partial y} = 2x \cos x^2 - 2x = \frac{\partial N}{\partial x}$$

Thus the equation is exact and its solution is

$$\int_{(y \text{ const})} M dx + \int (\text{terms of } N \text{ not containing } x) = c$$

$$\int_{(y \text{ const})} (1 + 2xy \cos x^2 - 2xy) dx = c \quad \text{or} \quad x + y \left[\int \cos x^2 \cdot 2x dx - \int 2x dx \right] = c$$

$$x + y \sin x^2 - yx^2 = c.$$

Solution. Given equation can be written as

$$(y \cos x + \sin y + y) dx + (\sin x + x \cos y + x) dy = 0.$$

Here $M = y \cos x + \sin y + y$ and $N = \sin x + x \cos y + x$.

$$\therefore \frac{\partial M}{\partial y} = \cos x + \cos y + 1 = \frac{\partial N}{\partial x}.$$

Thus the equation is exact and its solution is

$$\int_{(y \text{ const.})} M dx + \int (\text{terms of } N \text{ not containing } x) dy = c$$

$$\int_{(y \text{ const.})} (y \cos x + \sin y + y) dx + \int (0) dy = c \quad \text{or} \quad y \sin x + (\sin y + y) x = c.$$

Solve the following equations :

1. $(x^2 - ay) dx = (ax - y^2) dy.$

2. $(x^2 + y^2 - a^2) x dx + (x^2 - y^2 - b^2) y dy = 0$

3. $(x^2 - 4xy - 2y^2) dx + (y^2 - 4xy - 2x^2) dy = 0.$

4. $(x^4 - 2xy^2 + y^4) dx - (2x^2y - 4xy^3 + \sin y) dy = 0$

5. $ye^{xy} dx + (xe^{xy} + 2y) dy = 0$

6. $(5x^4 + 3x^2y^2 - 2xy^3) dx + (2x^3y - 3x^2y^2 - 5y^4) dy = 0$

7. $(3x^2 + 6xy^2) dx + (6x^2y + 4y^3) dy = 0$

8. $\frac{2x}{y^3} dx + \frac{y^2 - 3x^2}{y^4} dy = 0$

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

10. $(\sec x \tan x \tan y - e^x) dx + \sec x \sec^2 y dy = 0$

11. $(2xy + y - \tan y) dx + (x^2 - x \tan^2 y + \sec^2 y) dy = 0.$