

02: FIRST ORDER DE.

$$\left(\frac{dy}{dx} \text{ as } y'\right)$$

\Rightarrow Direction field =

The method (also) field is a graphical method for displaying the general shapes & behaviour of solns of DE of the form $\frac{dy}{dx} = f(x, y)$, where f is a funⁿ of 2 variables x & y

\Rightarrow separable diffn eq =

The diffn eq can be reduced to the form

$$\frac{dy}{dx} = \frac{g(x)}{h(y)} \Rightarrow h(y)dy = g(x)dx$$

(y-term on left, x-term on right) $\Rightarrow \int h(y)dy = \int g(x)dx + C$
 (derivatives on both sides) \Rightarrow separate variables & integrate
 (a) [sub diffn eq, - eq, - eq] \Rightarrow separate \rightarrow \int \rightarrow solve

1) Solve the DE $y' = (1+x)(1+y^2)$

A) $y' = (1+x)(1+y^2)$ by (a)

here $\frac{dy}{dx} = (1+x)(1+y^2)$
 (dy & dx \rightarrow numerator & denominator)

$y' = \frac{dy}{dx}$

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

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

$$\tan^{-1}y = x + \frac{x^2}{2} + C$$

$$\Rightarrow y = \tan\left(x + \frac{x^2}{2} + C\right)$$

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

3) kind +ue soln of $\frac{dy}{dx} = \frac{xy+2y-x-2}{xy-3y+x-3}$
using separation variables.

A) (take common out side)

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

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

$$\int \frac{y+1}{y-1} dy = \int \frac{x+2}{x-3} dx$$

denom +ve periodicity asymptote $\rightarrow y=1$.
num +ve $\rightarrow y=1$ -ve $\rightarrow y=1$ -ve
num +ve $\rightarrow y=1$ -ve $\rightarrow y=1$ -ve
num +ve $\rightarrow y=1$ -ve $\rightarrow y=1$ -ve

$$\Rightarrow \int \frac{y+1}{y-1} dy = \int \frac{x-3+5}{x-3} dx$$

$$\int \frac{y+1}{y-1} dy = \int \frac{x-3}{x-3} + \frac{5}{x-3} dx$$

$$\int 1 + \frac{2}{y-1} dy = \int 1 + \frac{5}{x-3} dx$$

$$\int y + 2 \ln|y-1| = x + 5 \ln|x-3| + C$$

3) Solve +ue initial value probm.
(lost +ve -ve asymptote)

$$y' = -2xy, \quad y(0) = 1 \quad \text{also}$$

determining +ue interval in which soln is defined.

$$\frac{dy}{dx} = -2xy$$

$$\Rightarrow \frac{1}{y} dy = -2x dx$$

$$\frac{2}{y+1} \cdot \frac{1}{2x} \cdot \frac{1}{y+1} \cdot \frac{1}{2x} \cdot \frac{1}{y+1} \cdot \frac{1}{2x} \cdot \frac{1}{y+1}$$

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

$$\ln y = -x^2 + C$$

$$\ln y = -x^2 + C \rightarrow$$

$$\text{given } y(0) = 1,$$

$$\text{rule in } \rightarrow$$

$$\ln y = 0 + C$$

$$\ln 1 = C$$

$$0 = C \Rightarrow C = 0$$

$$\therefore \ln y = -x^2 + 0$$

$$\ln y = -x^2$$

$$y = e^{-x^2}$$

$$y = e$$

Since y is defined for all x , the interval of above soln is the entire real line. [exp - comparisons never non-to asymptote]

4) kind +ue soln of $xy' = 4y$

$$x \frac{dy}{dx} = 4y$$

$$\Rightarrow \frac{dy}{y} = 4 \frac{dx}{x}$$

$$\int \frac{dy}{y} = 4 \int \frac{dx}{x} \Rightarrow \ln y = 4 \ln x + C$$

$$e^{\ln y} = e^{\ln x^4 + C}$$

$$y = x^4$$

$$y = x^4 + C$$

$$\ln a^b = b \ln a$$

$$\ln x^4 = 4 \ln x$$

To kind $y =$ cancelled in with e .

⇒ eg quadratic to separable form =

* Type 1 → Homogeneous DE,

Let DE $y' = f(x, y)$ is said to be a homogeneous DE , if $f(x, y)$ can be expressed as a $()$ of the ratio y/x .
only (ie) $\boxed{f(x, y) = f(y/x)}$

(homogeneous form) y/x can be transformed into

Homogeneous eq by $\boxed{y/x = v}$
separable eq by

1) Solve $(x-y) dx + x dy = 0$

Step 1 → check if it separable. $(x-y)$ not possible (diff)
Step 2 → So Homogeneous

$$(x-y) dx + x dy = 0$$

$$x dy = -(x-y) dx$$

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

$$x \frac{dy}{dx} = y - x$$

$$\frac{dy}{dx} = \frac{y-x}{x}$$

$$\frac{dy}{dx} = \frac{y}{x} - 1$$

Clearly this is a homogeneous DE
Rule 1 $u = y/x$

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

diff w.r.t x

$$\frac{dy}{dx} = u + x \frac{du}{dx}$$

$$\frac{du}{dx} = u + x \frac{du}{dx}$$

$$\frac{du}{dx} = u + x \frac{du}{dx}$$

$$\frac{du}{dx} = u + x \frac{du}{dx}$$

$$\Rightarrow \frac{u}{x} - 1 = u + x \frac{du}{dx}$$

$$\Rightarrow u - 1 = u + x \frac{du}{dx}$$

$$\Rightarrow -1 - 1 = x \frac{du}{dx}$$

$$\Rightarrow -1 = x \frac{du}{dx}$$

$$\Rightarrow -\frac{1}{x} dx = du$$

$$\Rightarrow \int \frac{1}{x} dx = \int du$$

$$\Rightarrow -\ln|x| = u + C \quad (ie)$$

$$u = -\ln|x| + C$$

2) Solve the initial value probm

$$x dy - dy - y^2 + x^2 = 0 \quad y(1) = 1$$

$$(1) dx \quad \text{homogeneous form}$$

$$x dy - dy - y^2 + x^2 = 0$$

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

use substitution
 $u = \frac{y}{x}$
 $\frac{du}{dx} = \frac{y^2 - x^2}{x^2}$

the DE is homogeneous

~~It is~~

It is a linear eq, it can be written

by $\frac{dy}{dx} = f(x)$

\therefore substitute $y = y/x$ $y = vx$

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

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

Since $y = vx$, differentiate w.r.t x .

$\frac{dy}{dx} = v + x \frac{dv}{dx}$ — (2)

from (1) & (2) $\frac{vx^2 - x^2}{2vx^2} = v + x \frac{dv}{dx}$

subtracting sides eq (1) & (2),

$\frac{vx^2 - x^2}{2vx^2} - v = x \frac{dv}{dx}$

$\frac{v^2 - 1}{2v} = x \frac{dv}{dx}$

$\frac{v^2 - 1 - 2v^2}{2v^2} = x \frac{dv}{dx}$

$\frac{-v^2 - 1}{2v} = x \frac{dv}{dx}$

$\frac{dx}{x} = \frac{-2v}{-(v^2+1)} dv$

$\int \frac{dx}{x} = - \int \frac{2v}{v^2+1} dv$

$\Rightarrow \ln x = - \ln |v^2+1| + c$ — (3)

$\Rightarrow \ln x + \ln |v^2+1| = c$

$\Rightarrow \ln (x(v^2+1)) = c$

$e^{\ln(x(v^2+1))} = e^c$

$x(v^2+1) = e^c = K$ (constant)

$x(v^2+1) = K$

here we $y = vx \Rightarrow v = y/x$

$x(\frac{y^2}{x^2} + 1) + x = K$

$x(\frac{y^2}{x^2} + 1) + x = K$

$\frac{y^2}{x} + 1 + x = K$

$\Rightarrow 1 + 1 = K \Rightarrow 2 = K$

$\Rightarrow 2 = e^c \Rightarrow \ln 2 = c$ — (3)

— (3) $\ln 2$

$\ln x = - \ln |v^2+1| + \ln 2$

⇒ Type II

$\frac{dy}{dx} = \frac{ax+by+l}{k(ax+by)+m}$

above eq can be converted into separable eq by substituting

$ax+by = u$

homogeneous

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

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

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

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

Linear differential eq =

Standard form of a linear eq -

$$\frac{dy}{dx} + p(x)y = f(x)$$

This form is the standard form of a linear eq.

Both (1) & (2) are continuous

eg → $\frac{dy}{dx} + y \tan x = \sec^3 x$ ✓

2) $x \frac{dy}{dx} - 4y = x^6 e^x$ x

÷ both sides by x, $\frac{dy}{dx} - \frac{4}{x}y = \frac{x^5 e^x}{x}$

⇒ $\frac{dy}{dx} - \frac{4}{x}y = x^5 e^x$ ✓
 $p(x) = -4/x, f(x) = x^5 e^x$

* A 1st order DE of the form

$$a_1(x) \frac{dy}{dx} + a_0(x)y = g(x) \quad \text{--- (1) (general)}$$

is said to be linear eq. in the dependent variable 'y'.

* when $g(x) = 0$, the linear eq. (1) is said to be homogeneous otherwise it is non-homogeneous.

$g(x) = 0 \Rightarrow$ homogeneous
 $g(x) \neq 0$ non-homogeneous

→ Standard form :-

The standard form of a linear eq

$$\frac{dy}{dx} + p(x)y = f(x) \quad \text{--- (2)}$$

where $p(x)$ & $f(x)$ are continuous.
General Soln :

The DE (1) has the property that its soln is the sum of 2 soln,

$$y = y_c + y_p \quad \text{--- (3)} \quad y_c \text{ is gen soln, } y_p \text{ is particular soln}$$

where y_c is the soln of the associated homogeneous eq

$$\frac{dy}{dx} + p(x)y = 0$$

$$y_c = c y_1(x)$$

$$y_c = c e^{-\int p(x) dx} \quad \text{--- (4)}$$

next we have to find a particular soln (y_p)

y_p by a procedure → variation of parameters

$$y_p = u(x) y_1(x) \quad \text{--- (5)}$$

Rule (1) to (5) in (3)

$$y = y_c + y_p = c e^{-\int p(x) dx} + e^{-\int p(x) dx} \int f(x) e^{\int p(x) dx} dx$$

(General form of a 1st order linear eq. with variable coefficients)

⇒ Method of soln :-

procedure to solve 1st order DE →

1) write the given DE in standard form.
 2) identify $p(x)$ & $f(x)$

2) Find the integrating factor (IF).

$$e^{\int p(x) dx}$$

3) Multiply both side of the DE by integrating factor.

$$(i.e) \underbrace{e^{\int p(x) dx} \frac{dy}{dx} + e^{\int p(x) dx} p(x)y}_{\text{product term, so}} = e^{\int p(x) dx} f(x)$$

$$\frac{d}{dx} (y e^{\int p(x) dx}) = e^{\int p(x) dx} f(x)$$

integrating on both side,

$$y e^{\int p(x) dx} = \int e^{\int p(x) dx} f(x) dx + c$$

$$y = \frac{\int e^{\int p(x) dx} f(x) dx + c}{e^{\int p(x) dx}}$$

$$y = e^{-\int p(x) dx} \left(\int e^{\int p(x) dx} f(x) dx + c \right)$$

Q

1) Solve $\frac{dy}{dx} + y \tan x = \cos^3 x$

A) ① Standard form,

$$\frac{dy}{dx} + y \tan x = \cos^3 x$$

$p(x) = \tan x$, $f(x) = \cos^3 x$, (both prefare continuous)

② Integrating factor,

$$e^{\int p(x) dx} = e^{\int \tan x dx}$$

$$= e^{\ln |\sec x|}$$

$$= |\sec x|$$

IF $\Rightarrow \sec x$

(if $3 \frac{dy}{dx} + y \tan x = \cos^3 x$
 $\rightarrow \div 3$ throughout)

(both prefare continuous)

$$\int \tan x = \ln |\sec x|$$

$$\cos^2 x = \frac{1 + \cos 2x}{2}$$

③ multiply IF by $\int p(x) dx$. $\rightarrow \sec x$.

$$\sec x \frac{dy}{dx} + y \tan x \sec x = \sec x \cos^3 x.$$

① deriv of $\sec x$ + ② deriv of y .

$$\frac{dy}{dx} (y \cdot \sec x) = \sec x \cos^3 x.$$
$$= \frac{1}{\cos x} \cos^3 x = \cos^2 x.$$

$$\frac{dy}{dx} (y \sec x) = \cos^2 x.$$

$$= \frac{1 + \cos 2x}{2} = \frac{1}{2} + \frac{\cos 2x}{2}.$$

\int me get,

$$y \sec x = \int \left(\frac{1}{2} + \frac{\cos 2x}{2} \right) dx.$$

$$= \int \frac{1}{2} + \frac{1}{2} \int \cos 2x \cdot dx.$$

$$= \frac{1}{2} x + \frac{1}{2} \frac{\sin 2x}{2}$$

$$= \frac{1}{2} x + \frac{1}{4} \sin 2x.$$

$$= \frac{1}{2} x + \frac{1}{4} \sin 2x + C.$$

$$\therefore y \sec x = \frac{1}{2} x + \frac{1}{4} \sin 2x + C$$

⇒ Error function :- (erf)

$$\text{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt$$

→ Complementary error () :- (erfc)

$$\text{erfc}(x) = \frac{2}{\sqrt{\pi}} \int_x^\infty e^{-t^2} dt$$

$$\text{erf}(x) + \text{erfc}(x) = 1$$

1) Solve the initial value probm

$$y' + 6x^2y = e^{-2x^3}, \quad y(0) = 0.$$

A) 1st check stand form $\rightarrow \frac{dy}{dx} + p(x)y = f(x)$.

$$p(x) = 6x^2$$

$$f(x) = \frac{e^{-2x^3}}{x^2}$$

$$\text{Integrating factor } IF = e^{\int p(x) dx} = e^{\int 6x^2 dx} = e^{2x^3}$$

$$\left[\text{erf are contain on } (-\infty, \infty) \right]$$

$$\frac{d}{dx} \left[e^{2x^3} y \right] = \frac{1}{x^2}$$

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

on both sides,

$$e^{2x^3} y = \int \frac{1}{x^2} dx = -\frac{1}{x} + C$$

Initial C, y(0) = 0

$$e^{2x^3} y = -\frac{1}{x} + C$$

$$C = e^{2x^3} y + \frac{1}{x}$$

$$y(0) = 0 \Rightarrow e^{2 \cdot 0} \cdot 0 + \frac{1}{0} = \infty \neq 1$$

$$\therefore C = 1$$

Rule - 0 in - 0

$$e^{2x^3} y = -\frac{1}{x} + 1$$

⇒ Bernoulli's eq =

$$\frac{dy}{dx} + p(x)y = f(x)y^a$$

p(x) & f(x) are () & a is any real no.

Note

if a = 0 or a = 1, the above eq is linear otherwise non-linear.

* Div by y^{1-a} by y^a .

$$\Rightarrow \frac{dy}{dx} \frac{1}{y^{1-a}} + p(x) \frac{y}{y^{1-a}} = f(x)$$

$$\Rightarrow y^{-a} \frac{dy}{dx} + p(x) y^a = f(x)$$

$$\Rightarrow \int y^{-a} \frac{dy}{dx} + p(x) y^a = f(x)$$

$$\text{put } u = y^{1-a} \quad \frac{du}{dy} = (1-a) y^{-a} \times \frac{dy}{dy}$$

$$\frac{du}{dy} = (1-a) y^{-a} \frac{dy}{dy}$$

$$\Rightarrow \frac{1}{1-a} \frac{du}{dy} = y^{-a} \frac{du}{dy} \quad \text{--- (3)}$$

Rule --- (3) in --- (2)

$$y^{-a} \frac{du}{dy} + p(x)y^{1-a} = f(x)$$

$$\frac{1}{1-a} \frac{du}{dy} + p(x)u = f(x)$$

x + integrating dy $1-a$,

$$\left[\frac{du}{dy} + (1-a)p(x)u = (1-a)f(x) \right] \quad \text{(4th rule)}$$

standard form.

2) Solve $x \frac{dy}{dx} - 4y = x^6 e^x$

1) standard eq $\rightarrow \frac{dy}{dx} + p(x)y = f(x)$

$$\left(x \frac{dy}{dx} - 4y = x^6 e^x \right)$$

$$\frac{dy}{dx} - \frac{4}{x} y = x^5 e^x \quad \checkmark$$

$$p(x) = -\frac{4}{x}, \quad f(x) = x^5 e^x$$

p(x) & f(x) are continuous on $(0, \infty)$

$$IF = e^{\int p(x) dx} = e^{\int -\frac{4}{x} dx} = e^{-4 \int \frac{1}{x} dx}$$

$$= e^{-4 \ln x} = e^{\ln x^{-4}} = x^{-4}$$

x IF + integrating,

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

$$\frac{d}{dx} [x^{-4} y] = x e^x$$

Integrate sides of above eq,

$$x^{-4} y = \int x e^x dx = x e^x - \int e^x dx$$

$$= x e^x - e^x + C$$

Integrate by x^4 .

$$y = x^5 e^x - x^4 e^x + C x^4$$

3) Solve $y dx - x dy + \ln x dx = 0$

$$y dx - x dy + \ln x dx = 0$$

$$\Rightarrow y - x \frac{dy}{dx} + \ln x = 0$$

$$\Rightarrow \frac{dy}{dx} - \frac{1}{x} y = \frac{1}{x} \ln x \quad \checkmark$$

$$p(x) = -\frac{1}{x}, \quad f(x) = \frac{\ln x}{x}$$

both p & f are continuous on $(0, \infty)$

$$IF = e^{\int p(x) dx} = e^{\int -\frac{1}{x} dx} = e^{-\ln x} = e^{\ln x^{-1}} = x^{-1} = \frac{1}{x}$$

x IF on both sides,

$$\frac{1}{x} \frac{dy}{dx} - \frac{y}{x^2} = \frac{1}{x} \ln x = \ln x \times \frac{1}{x}$$

$$\Rightarrow \frac{d}{dx} \left[\frac{1}{x} y \right] = \frac{\ln x}{x^2}$$

∫ on both sides,

$$\frac{1}{x} y = \int \frac{\ln x}{x^2} dx.$$

$$\begin{aligned} \text{put } \ln x &= t \\ e^{\ln x} &= e^t \\ x &= e^t \\ \frac{dx}{x} &= dt \end{aligned}$$

$$\begin{aligned} &= \frac{1}{x} \int \ln x \frac{dx}{x} \\ &= \int e^{-t} t \, dt \\ &= t(-e^{-t}) - \int (1 \times (-e^{-t})) + C \\ &= \int t y \, \text{part.} \end{aligned}$$

$$\begin{aligned} &= -t e^{-t} - e^{-t} + C \\ &= -e^{-t} (1+t) + C \\ &= -\frac{1}{x} (1 + \ln x) + C. \end{aligned}$$

x straightforward by x,

$$y = (x - (1 + \ln x))$$

Solve $xy' + y = xy^3$

÷ throughout by y^3 ,

$$\frac{x}{y^3} \frac{dy}{dx} + \frac{y}{y^3} = x$$

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

Let $u = y^{-2}$

$$\Rightarrow -\frac{x}{2} \frac{du}{dx} + u = x$$

standard form eq

$$\text{Gm 1st order } \frac{du}{dx} + P(x)u = Q(x)$$

$$x^{-\frac{1}{2}} + h.o.c.$$

$$\frac{du}{dx} - \frac{2u}{x} = -2 \quad \text{--- (2)}$$

eq (2) is in standard form.

eq (2) is in standard form.

$$\begin{aligned} \text{IF} &= e^{\int p(x) dx} = e^{\int -\frac{2}{x} dx} = e^{-2 \ln x} = e^{\ln x^{-2}} = x^{-2} \\ &= \underline{x^{-2}} \end{aligned}$$

x IF with eq (2)

$$\Rightarrow x^{-2} \frac{du}{dx} - \frac{2}{x} u x^{-2} = -2 x^{-2}$$

$$\frac{1}{x^2} \frac{du}{dx} - \frac{2u}{x^3} = -\frac{2}{x^3}$$

$$\frac{d}{dx} \left[\frac{1}{x^2} u \right] = -\frac{2}{x^3}$$

$$\int \frac{d}{dx} \left[\frac{1}{x^2} u \right] = \int -\frac{2}{x^3} dx$$

∫

$$\frac{1}{x^2} x u = \int -\frac{2}{x^3} dx$$

$$\frac{1}{x^2} u = -2 \int \frac{1}{x^3} dx = -2 \frac{x^{-2+1}}{-2+1} + C$$

$$= -2 \frac{x^{-1}}{-1} + C$$

$$= \underline{\underline{\frac{2}{x} + C}}$$

Q-14 - 2nd order linear diff. eq. - 1st order

$$\frac{1}{x^2} y^{-2} = \frac{2}{x} + C$$

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

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

2) Solve $y(2xy + e^x) dx - e^x \frac{dy}{dx} = 0$,

① $\frac{dy}{dx} = 0$,
constant

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

$\Rightarrow 2xy^2 + e^x y = e^x \frac{dy}{dx}$

$e^x \frac{dy}{dx} - e^x y = 2xy^2$

\rightarrow Bernoulli eq \checkmark

\div through by y^2 ,

$\frac{e^x}{y^2} \frac{dy}{dx} = \frac{e^x y}{y^2} = 2x$

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

$-e^x \frac{dy}{dx} - e^x u = 2x$

\div through by $-e^x$,

$\frac{dy}{dx} + u = \frac{2x}{e^x}$ ①

\rightarrow Standard form

$\therefore P(x) = 1$, $f(x) = \frac{-2x}{e^x}$

IF = $e^{\int P(x) dx} = e^{\int 1 dx} = e^x$

\times IF, eq ①

$e^x \frac{dy}{dx} + e^x u = \frac{-2x}{e^x}$

$e^x \frac{dy}{dx} + u e^x = -2x$

$\frac{d}{dx} [e^x u]$

$\Rightarrow \frac{d}{dx} [e^x u] = -2x$

② general form,

$\frac{dy}{dx} + P(x)y = f(x)$

$\int, e^x u = \int -2x$

$= -2 \int x = -x^2 = -x^2 + C$

where $u = y^{-1}$

$\therefore e^x y^{-1} = -x^2 + C$

$y^{-1} = \frac{-x^2 + C}{e^x}$

$y = \frac{e^x}{-x^2 + C}$

\Rightarrow Exact DE :-

A necessary condition that a DE,

$M(x,y) dx + N(x,y) dy = 0$

$dx \rightarrow M$

BE exact is that,

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

form eq, exact

1) Determine whether the given eq is exact,

a) $(x-1) dx + (3y+1) dy = 0$

M = $x-1$, $N = 3y+1$

$\frac{\partial M}{\partial y} = 0$, $\frac{\partial N}{\partial x} = 0$

Clearly

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

\therefore it is exact

b) $(5x+4y) dx + (4x-8y^3) dy = 0$

M = $5x+4y$

$N = 4x-8y^3$

$\frac{\partial M}{\partial y} = 4$

$\frac{\partial N}{\partial x} = 4$

(exact)

Q 5. T $(2xy + y - \tan y)dx + (x^2 + x \tan^2 y + \sec^2 y)$
is exact. Is it? Solve it?

A) $M = 2xy + y - \tan y$
 $\frac{\partial M}{\partial y} = 2x + 1 - \sec^2 y$

(Q-into exact condition - mixed partials)

~~$\frac{\partial N}{\partial x} = 2x + 1 - \sec^2 y$~~
 ~~$\frac{\partial M}{\partial y} = 2x + 1 - \sec^2 y$~~

$\sec^2 y - \tan^2 y = 1$
 $-\tan^2 y = 1 - \sec^2 y$

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

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

Exact

Solve $\int M dx = \int (2xy + y - \tan y) dx$

$= x^2 y + yx - x \tan y$ — (A)

$N = x^2 - x \tan^2 y + \sec^2 y + 2$

$\Rightarrow \sec^2 y + 2$
 $\Rightarrow \int \sec^2 y + 2 dy$

$\Rightarrow \tan y + 2y$ — (B)

from (A) & (B)

$x^2 y + yx - x \tan y + \tan y + 2y = C$

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

$M = 3x^2 y + e^y$

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

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

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

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

$\int M dx = \int (3x^2 y + e^y) dx = x^3 y + x e^y$

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

$\therefore \int -2y = -2 \int y = -1 \times \frac{y^2}{2} = -\frac{y^2}{2}$

$\therefore x^3 y + x e^y - y^2 = C$

Same time $\frac{\partial^2 M}{\partial x \partial y} = \frac{\partial^2 N}{\partial y \partial x}$ $\frac{\partial}{\partial y} (3x^2 y + e^y) = 3x^2 + e^y$ $\frac{\partial}{\partial x} (x^3 + x e^y - 2y) = 3x^2 + e^y$

is not exact, but it can be exact by multiplying it by a suitable (I) or (II)

(I) \rightarrow IF of eqn — (1)

$\frac{1}{N} \left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right)$ is a (I) of x along, then

$\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}$ is an IF of (1)

2) $\frac{1}{M} \left(\frac{\partial M}{\partial x} - \frac{\partial N}{\partial y} \right)$ is a (I) of y along, then

$\frac{\partial M}{\partial x} - \frac{\partial N}{\partial y}$ is an IF of (2)

1) Solve DE: $(x^2 - 2x + 2y^2)dx + 2xy dy = 0$
A) $M = x^2 - 2x + 2y^2$
 $N = 2xy$
 $\frac{\partial M}{\partial y} = 4y$
 $\frac{\partial N}{\partial x} = 2x$

not exact

$\frac{1}{N} \left(\frac{\partial M}{\partial x} - \frac{\partial N}{\partial y} \right) = \frac{1}{2xy} (2x - 4y) = \frac{1}{y} (1 - 2y)$

$= \frac{1}{y} (1 - 2y) = \frac{1}{y} - 2$

$f(x) = \frac{1}{x}$ (from x alone)

$\therefore \int f(x) dx = \int \frac{1}{x} dx = \ln x$

x ~~is~~ in \ominus ,
 $x(-x^2-2x+2y^2) dx + x(2xy) dy = 0$
 $(x^3-2x^2+2y^2x) dx + (2x^2y) dy = 0$ \ominus

exact DE

Now solve,
 $M_1 = x^3 - 2x^2 + 2y^2x$

$N_1 = 2x^2y$

$\int M_1 dx = \int x^3 - 2x^2 + 2y^2x \cdot dx$

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

$N_1 = 2x^2y$ w.r.t x

$\frac{\partial}{\partial x} \left(\frac{x^4}{4} - \frac{2x^3}{3} + y^2x^2 \right) = 2x^2y = N_1$

\therefore solve: $(x^3+y) dx + 2(x^2y^2+x+y^4) dy = 0$

$M = x^3+y$

$N = 2x^2y^2+2x+y^4$

$\frac{\partial M}{\partial y} = 3xy^2+1$
 $\frac{\partial N}{\partial x} = 4xy^2+2$

not exact

$\frac{1}{N} \left(\frac{\partial N}{\partial y} - \frac{\partial M}{\partial x} \right) = \frac{1}{2x^2y^2+2x+y^4} ((3xy^2+1)-(4xy^2+2))$

$= \frac{1}{2x^2y^2+2x+y^4} (-xy^2-1)$
 not only y also x true

$\frac{1}{M} \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) = \frac{1}{xy^3+y} ((4x^2y^2+2)-(3xy^2+1))$

$= \frac{1}{xy^3+y} (xy^2+1) = \frac{xy^2+1}{y(xy^2+1)} = \frac{1}{y}$

$\therefore f(y) = \frac{1}{y}$ (y alone)

$\therefore \int f(y) dy = \int \frac{1}{y} dy = \ln y$

x \ominus $ky \ominus$
 $y(x^3+y) dx + (2x^2y^2+2x+2y^4)y dy = 0$
 $\Rightarrow (xy^4+y^2) dx + (2x^2y^3+2xy+2y^5) dy = 0$

exact \checkmark

Solve,

$\int M_1 dx = \int xy^4+y^2 dx = \frac{x^2}{2} y^4 + xy^2$

$N_1 = 2x^2y^3+2xy+2y^5$ w.r.t y
 $\Rightarrow \int 2y^5 = 2 \int y^5 = \frac{2y^6}{6}$

\therefore solve,

$y^4 \cdot \frac{x^2}{2} + xy^2 + \frac{2y^6}{6} = C$

⇒ Euler's Method =

In this method we use the property that in a small interval a curve can be treated as a straight line & apply eq. of the tangent at (x_0, y_0) , then continue the procedure of using successive tangent line \rightarrow E. Method

$$y_1 = y_0 + h f(x_0, y_0)$$

$$y_2 = y_1 + h f(x_1, y_1)$$

$f \rightarrow$ Slope of the curve.

$$y_{n+1} = y_n + h f(x_n, y_n)$$

2 ans (error) ~~Exercise~~
have any formula
for the difference.
(for $f \rightarrow$ differentiate)
 $h \rightarrow$ difference.

1) Apply E. method to solve $y' = x+y$,
 $y(0) = 0$, choosing $h = 0.2$ & computing
 y_1, y_2, y_3, y_4, y_5 .

$$y_1, y_2, y_3, y_4, y_5$$

$$x_n = x_0 + nh$$

$$h = 0.2$$

$$y_1 = y_0 + h f(x_0, y_0)$$

$$y(0) = 0 \Rightarrow x_0 = 0, y_0 = 0.$$

$$f(x_0, y_0) = y' = x_0 + y_0$$

$$f(x_0, y_0) = 0$$

$$f(x_1, y_1) = x_1 + y_1$$

plugging (Euler)

$$y_1 = y_0 + h f(x_0, y_0)$$

$$= 0 + 0.2(x_0 + y_0) = 0.2(0 + 0) = 0$$

$$y_1 = 0$$

$$x_1 = x_0 + nh$$

$$= 0 + 0.2 = 0.2$$

$$y_2 = y_1 + h f(x_1, y_1)$$

$$= 0 + 0.2 \times 0.2$$

$$= 0.04$$

$$y_3 \rightarrow$$

$$x_2 = x_0 + nh$$

$$= 0 + 2 \times 0.2 = 0.4$$

$$y_3 = y_2 + h f(x_2, y_2)$$

$$= 0.04 + 0.2 \times 0.44$$

$$= 0.128$$

$$y_4 \rightarrow$$

$$x_3 = x_0 + nh = 0 + 3 \times 0.2 = 0.6$$

$$y_4 = y_3 + h f(x_3, y_3)$$

$$= 0.128 + 0.2 \times 0.648$$

$$= 0.2736$$

$$y_5 \rightarrow$$

$$x_4 = x_0 + nh = 0 + 4 \times 0.2 = 0.8$$

$$y_5 = y_4 + h f(x_4, y_4)$$

$$= 0.2736 + 0.2 \times 0.4188$$

$$= 0.4188$$

$$f(x, y) = x + y$$

$$f(x_1, y_1) = x_1 + y_1$$

$$= 0.2 + 0$$

$$= 0.2$$

$$x_2 + y_2$$

$$= 0.4 + 0.04$$

$$= 0.44$$

$$x_3 + y_3$$

$$= 0.6 + 0.128$$

$$= 0.728$$

$$x_4 + y_4$$

$$= 0.8 + 0.2736$$

$$= 1.0736$$

$$\begin{array}{r} 0.2 \\ 0.4 \\ 0.6 \\ 0.8 \\ 1.0 \end{array}$$