

# Lesson 23: Integrating Factors - $\mu(x)$ and $\mu(y)$ Cases

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## 1 The Concept of Integrating Factors

**Definition 1** (Integrating Factor). An **integrating factor**  $\mu(x, y)$  for the equation

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

is a function such that the equation

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

is exact.

Multiplying by an integrating factor doesn't change the solutions - it only changes the form of the equation. If  $y = f(x)$  is a solution to the original equation, it remains a solution to the modified equation.

## 2 Condition for Exactness After Multiplication

For  $\mu Mdx + \mu Ndy = 0$  to be exact, we need:

$$\frac{\partial(\mu M)}{\partial y} = \frac{\partial(\mu N)}{\partial x}$$

Expanding using the product rule:

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

Rearranging:

$$M \frac{\partial \mu}{\partial y} - N \frac{\partial \mu}{\partial x} = \mu \left( \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right)$$

This is a partial differential equation for  $\mu$  - generally very difficult to solve! We look for special cases where  $\mu$  depends on only one variable.

### 3 Case 1: Integrating Factor $\mu(x)$

**Theorem 1** (Existence of  $\mu(x)$ ). *An integrating factor depending only on  $x$  exists if and only if*

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

where  $g(x)$  is a function of  $x$  alone. The integrating factor is then:

$$\mu(x) = e^{\int g(x) dx}$$

*Proof.* If  $\mu = \mu(x)$ , then  $\frac{\partial \mu}{\partial y} = 0$ . The exactness condition becomes:

$$\begin{aligned} -N \frac{d\mu}{dx} &= \mu \left( \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) \\ \frac{1}{\mu} \frac{d\mu}{dx} &= \frac{1}{N} \left( \frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right) \end{aligned}$$

This is solvable only if the right side depends solely on  $x$ . □

### 4 Case 2: Integrating Factor $\mu(y)$

**Theorem 2** (Existence of  $\mu(y)$ ). *An integrating factor depending only on  $y$  exists if and only if*

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

where  $h(y)$  is a function of  $y$  alone. The integrating factor is:

$$\mu(y) = e^{\int h(y) dy}$$

## 5 Complete Solution Process

#### Step-by-Step Solution with Integrating Factors:

1. Test for exactness (if exact, skip to step 6)
2. Check if  $\mu(x)$  exists: Is  $(M_y - N_x)/N$  a function of  $x$  only? If not, check if  $\mu(y)$  exists:  
Is  $(N_x - M_y)/M$  a function of  $y$  only?
3. Find the integrating factor using the appropriate formula

4. Multiply the original equation by  $\mu$
5. Verify the new equation is exact
6. Solve the exact equation using methods from Lesson 22

## 6 Important Examples

**Example 1** (Standard  $\mu(x)$  Case). *Solve  $(2y + 3x^2)dx + xdy = 0$*

**Step 1:** Test exactness:  $M_y = 2, N_x = 1$ . Not exact!

**Step 2:** Check for  $\mu(x)$ :

$$M$$

$y - N_x \frac{1}{N} = \frac{2-1}{1} = \frac{1}{1}$  This is a function of  $x$  only!

**Step 3:** Find  $\mu(x)$ :

$$\mu(x) =$$

$$e^{\int \frac{1}{x} dx} = e^{\ln|x|} = x$$

**Step 4:** Multiply by  $\mu = x$ :

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

$$x^2 dy = 0$$

**Step 5:** Verify exactness:  $M_y = 2x, N_x = 2x$ . ✓

**Step 6:** Find potential function:

$$H = \int x^2 dy = x^2 y$$

$$x^2 y + f(x)$$

$$\frac{\partial H}{\partial x} = 2xy + f'(x) = 2xy + 3x^3$$

$$f'(x) = 3x^3 \Rightarrow f(x) = \frac{3x^4}{4}$$

**Solution:**  $x^2 y + \frac{3x^4}{4} = C$

**Example 2** (Linear Equation Connection). *The linear equation  $y' + P(x)y = Q(x)$  can be written as:*

$$(Py - Q)dx + dy = 0$$

Check for  $\mu(x)$ :

$$M$$

$$y - N_x \frac{1}{N} = \frac{P-0}{1} = P(x)$$

Therefore:  $\mu(x) = e^{\int P(x) dx}$  — exactly the integrating factor from Block 5!

## 7 Common Patterns to Recognize

Quick Recognition Guide:

| If you see      | Try      | Integrating Factor      |
|-----------------|----------|-------------------------|
| $N = x^n$       | $\mu(x)$ | Often $\mu = x^k$       |
| $M = y^n$       | $\mu(y)$ | Often $\mu = y^k$       |
| Linear in $y$   | $\mu(x)$ | $\mu = e^{\int P(x)dx}$ |
| Homogeneous     | Either   | Check both tests        |
| $N = f(x)$ only | $\mu(x)$ | Guaranteed to exist     |
| $M = g(y)$ only | $\mu(y)$ | Guaranteed to exist     |

## 8 Memory Aids

Mnemonic Devices:

- " $\mu(x)$ : My Nexus over  $N$ " -  $(M_y - N_x)/N$  for  $x$  dependence"  $\mu(y)$ : Nexus My over  $M$ " -  $(N_x - M_y)/M$  for  $y$  dependence
- Notice: Numerators are negatives of each other!
- The variable in  $\mu$  matches what you divide by (sort of):
  - Divide by  $N$  (has  $x$  in deNominator)  $\rightarrow \mu(x)$
  - Divide by  $M$  (has  $y$  sound in naMe)  $\rightarrow \mu(y)$

## 9 Verification is Crucial

After finding an integrating factor, ALWAYS:

1. Multiply the original equation by  $\mu$
2. Verify the new equation is exact by checking  $\frac{\partial(\mu M)}{\partial y} = \frac{\partial(\mu N)}{\partial x}$
3. Only then proceed to find the potential function

Skipping verification is a common source of errors!