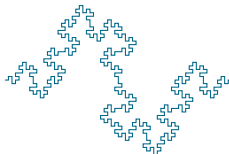


Lesson 9: Conservative vector fields—Exact Equations

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WHAT DO WE KNOW?

- ▶ The concepts of **differential equation** and **initial value problem**

$$F(x, y, y', \dots, y^{(n)}) = 0$$

- ▶ The concept of **order** of a differential equation.
- ▶ The concepts of **general solution**, **particular solution** and **singular solution**.
- ▶ **Slope fields**
- ▶ Approximations to solutions via **Euler's Method** and **Improved Euler's Method**

- ▶ Separable equations
 $y' = H_1(x)H_2(y)$
- ▶ Homogeneous First-Order Equations
 $y' = H(y/x)$
- ▶ Linear First-Order Equations
 $y' + P(x)y = Q(x)$
- ▶ Bernoulli Equations
 $y' + P(x)y = Q(x)y^n$

EXACT EQUATIONS

MOTIVATION AND DEFINITION

Consider the general differential equation of first order, $y' = H(x, y)$,
and its solution in implicit form, $F(x, y) = C$.

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Taking differentials of the solution in this form, we should arrive to the original equation:

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$$\frac{\partial F}{\partial x} dx + \frac{\partial F}{\partial y} dy = 0$$

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$$\frac{\partial F}{\partial x} + \frac{\partial F}{\partial y} \frac{dy}{dx} = 0$$

This means that it must be

$$\frac{dy}{dx} = -\frac{\partial F / \partial x}{\partial F / \partial y}, \text{ so } H(x, y) = -\frac{\partial F / \partial x}{\partial F / \partial y}$$

EXACT EQUATIONS

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This means that it must be

$$\frac{dy}{dx} = -\frac{\partial F / \partial x}{\partial F / \partial y}, \text{ so } H(x, y) = -\frac{\partial F / \partial x}{\partial F / \partial y}$$

But note the other possible ways to write our equation:

$$\frac{\partial F}{\partial x}(x, y) + \frac{\partial F}{\partial y}(x, y) \frac{dy}{dx} = 0 \qquad \frac{\partial F}{\partial x}(x, y) dx + \frac{\partial F}{\partial y}(x, y) dy = 0$$

EXACT EQUATIONS

MOTIVATION AND DEFINITION

If we receive now a differential equation of first order in one of these forms,

$$M(x, y) + N(x, y) \frac{dy}{dx} = 0 \qquad M(x, y)dx + N(x, y)dy = 0,$$

we know that the solution is guaranteed, provided

$$M(x, y) = \frac{\partial F}{\partial x}, \text{ and } N(x, y) = \frac{\partial F}{\partial y}$$

for some suitable function $F(x, y)$. In this case, it must be $F(x, y) = C$ the solution of the equation (in implicit form).

EXACT EQUATIONS

MOTIVATION AND DEFINITION

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for some suitable function $F(x, y)$. In this case, it must be $F(x, y) = C$ the solution of the equation (in implicit form).

So the real question is, **how do we know that M and N are the partial derivatives of a function F ?**

EXACT EQUATIONS

MOTIVATION AND DEFINITION

This is simple: If $M = \frac{\partial F}{\partial x}$ and $N = \frac{\partial F}{\partial y}$, then it must be (assuming M and N are *good enough*)

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

EXACT EQUATIONS

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This is simple: If $M = \frac{\partial F}{\partial x}$ and $N = \frac{\partial F}{\partial y}$, then it must be (assuming M and N are *good enough*)

$$\frac{\partial M}{\partial y} = \frac{\partial}{\partial y} \left(\frac{\partial F}{\partial x} \right)$$

EXACT EQUATIONS

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

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Definition

We say that a differential equation of the form

$$M(x, y) + N(x, y) \frac{dy}{dx} = 0 \qquad M(x, y)dx + N(x, y)dy = 0,$$

is exact, if

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

EXACT EQUATIONS

MOTIVATION AND DEFINITION

In order to solve these equations, it is enough to find an expression for F from M and N from integration: It must be

$$F(x, y) = \int M(x, y) dx + C(y), \text{ and}$$

$$F(x, y) = \int N(x, y) dy + C(x)$$

EXACT EQUATIONS

EXAMPLES

Which of the following equations are exact?

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

$$y^3 dx - 3xy^2 dy = 0$$

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

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

$$(e^x \sin y + \tan y) dx + (e^x \cos y + x \sec^2 y) dy = 0$$

$$\left(\frac{2x}{y} - \frac{3y^2}{x^4}\right) dx + \left(\frac{2y}{x^3} - \frac{x^2}{y^2} - \frac{1}{\sqrt{y}}\right) dy = 0$$

EXACT EQUATIONS

EXAMPLES

Which of the following equations are exact?

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

$$y^3 dx - 3xy^2 dy = 0 \leftarrow \text{this one is not!}$$

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

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

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EXACT EQUATIONS

LET US SOLVE THE EXACT EQUATIONS

Solve the differential equation

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

We have

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

$$N(x, y) = 4y + 3x^2 - 3xy^2$$

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$$\int M(x, y) dx = 3x^2y - xy^3 + C(y)$$

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$$\int M(x, y) dx = 3x^2y - xy^3 + C(y) \quad \int N(x, y) dy = 2y^2 + 3x^2y - xy^3 + C(x)$$

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We proceed to gather (not add!) the different expressions in the integrals:

$$F(x, y) = 3x^2y$$

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We proceed to gather (not add!) the different expressions in the integrals:

$$F(x, y) = 3x^2y - xy^3 + 2y^2.$$

Therefore, the solution is $3x^2y - xy^3 + 2y^2 = C$

EXACT EQUATIONS

LET US SOLVE THE EXACT EQUATIONS

Solve the differential equation

$$y^3 dx - 3xy^2 dy = 0$$

We have

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

$$N(x, y) = -3xy^2$$

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We cannot use this procedure to solve the equation. But...

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$$y^3 dx - 3xy^2 dy = 0$$

$$y^3 - 3xy^2 \frac{dy}{dx} = 0$$

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We cannot use this procedure to solve the equation. But...

$$y^3 dx - 3xy^2 dy = 0 \qquad 3xy^2 \frac{dy}{dx} = y^3 \qquad \frac{dy}{y} = \frac{dx}{3x}$$

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$$y^3 - 3xy^2 \frac{dy}{dx} = 0$$

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

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

EXACT EQUATIONS

LET US SOLVE THE EXACT EQUATIONS

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$$y^3 dx - 3xy^2 dy = 0$$

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$$y^3 - 3xy^2 \frac{dy}{dx} = 0$$

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

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

$$|y| = A|x|^{1/3}$$

EXACT EQUATIONS

LET US SOLVE THE EXACT EQUATIONS

Solve the differential equation

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

We have

$$M(x, y) = x + \tan^{-1} y$$

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

EXACT EQUATIONS

LET US SOLVE THE EXACT EQUATIONS

Solve the differential equation

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EXACT EQUATIONS

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$$M(x, y) = x + \tan^{-1} y$$

$$\frac{\partial M}{\partial y} = \frac{1}{1 + y^2}$$

$$\int M(x, y) dx = \frac{1}{2}x^2 + x \tan^{-1} y + C(y)$$

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

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$$\int M(x, y) dx = \frac{1}{2}x^2 + x \tan^{-1} y + C(y)$$

$$\int N(x, y) dy = x \tan^{-1} y + \frac{1}{2} \ln(1 + y^2) + C(x)$$

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

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

EXACT EQUATIONS

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Solve the differential equation

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

$$\frac{\partial M}{\partial y} = \frac{1}{1 + y^2}$$

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$$\int M(x, y) dx = \frac{1}{2}x^2 + x \tan^{-1} y + C(y)$$

$$\int N(x, y) dy = x \tan^{-1} y + \frac{1}{2} \ln(1 + y^2) + C(x)$$

Solution:

$$x \tan^{-1} y$$

EXACT EQUATIONS

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

$$\int M(x, y) dx = \frac{1}{2}x^2 + x \tan^{-1} y + C(y)$$

$$\int N(x, y) dy = x \tan^{-1} y + \frac{1}{2} \ln(1 + y^2) + C(x)$$

Solution:

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

EXACT EQUATIONS

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Solve the differential equation

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

We have

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

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$$\int M(x, y) dx = \frac{1}{2}x^2 + x \tan^{-1} y + C(y)$$

$$\int N(x, y) dy = x \tan^{-1} y + \frac{1}{2} \ln(1 + y^2) + C(x)$$

Solution:

$$x \tan^{-1} y + \frac{1}{2}x^2 + \frac{1}{2} \ln(1 + y^2)$$

EXACT EQUATIONS

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

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$$\int M(x, y) dx = \frac{1}{2}x^2 + x \tan^{-1} y + C(y)$$

$$\int N(x, y) dy = x \tan^{-1} y + \frac{1}{2} \ln(1 + y^2) + C(x)$$

Solution:

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

EXACT EQUATIONS

LET US SOLVE THE EXACT EQUATIONS

Solve the differential equation

$$(e^x \sin y + \tan y) dx + (e^x \cos y + x \sec^2 y) dy = 0$$

We have

$$M(x, y) = e^x \sin y + \tan y$$

$$N(x, y) = e^x \cos y + x \sec^2 y$$

EXACT EQUATIONS

LET US SOLVE THE EXACT EQUATIONS

Solve the differential equation

$$(e^x \sin y + \tan y) dx + (e^x \cos y + x \sec^2 y) dy = 0$$

We have

$$M(x, y) = e^x \sin y + \tan y$$

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

$$N(x, y) = e^x \cos y + x \sec^2 y$$

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

EXACT EQUATIONS

LET US SOLVE THE EXACT EQUATIONS

Solve the differential equation

$$(e^x \sin y + \tan y) dx + (e^x \cos y + x \sec^2 y) dy = 0$$

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Solution:

$$e^x \sin y + x \tan y = C$$

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Solve the differential equation

$$\left(\frac{2x}{y} - \frac{3y^2}{x^4}\right) dx + \left(\frac{2y}{x^3} - \frac{x^2}{y^2} - \frac{1}{\sqrt{y}}\right) dy = 0$$

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$$\int M(x, y) dx = y^{-1}x^2 + y^2x^{-3} + \textcolor{red}{C}(y)$$

$$\int N(x, y) dy = x^{-3}y^2 + x^2y^{-1} - \textcolor{red}{2}y^{1/2} + C(x)$$

Solution:

$$x^{-3}y^2 + x^2y^{-1} - 2y^{1/2} = C$$