

2.4: Exact Equations.

Exact Equation

A differential expression $M(x,y)dx + N(x,y)dy$ is an **exact differential**, in a region R of xy -plane if it corresponds to the differential of some function $f(x,y)$ defined in R . A first order differential equation of the form

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

is said to be **exact equation**, if the expression on the left hand side is an exact differential.

Example

$$x^2y^3dx + x^3y^2dy = 0$$

we can write the left hand side of equation as

$$\begin{aligned} d\left(\frac{1}{3}x^3y^3\right) &= \frac{1}{3}(3x^2y^3)dx + \frac{1}{3}(3x^3y^2)dy \\ &= x^2y^3dx + x^3y^2dy. \end{aligned}$$

so left hand side of equation is an exact differential and equation is an exact equation.

Identifying $M(x,y)$ & $N(x,y)$

$$\Rightarrow M(x,y) = x^2y^3 \quad N(x,y) = x^3y^2.$$

$$\frac{\partial M}{\partial y} = 3x^2y^2 \quad \frac{\partial N}{\partial x} = 3x^2y^2.$$

so we can conclude that

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

Criterion for an Exact differential

Let $M(x,y)$ and $N(x,y)$ be continuous and have continuous first partial derivatives in a rectangular region R defined by $a < x < b$, $c < y < d$, then a necessary and sufficient condition that $M(x,y)dx + N(x,y)dy$ be an exact differential is

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}. \quad (A)$$

Method of solution

Given the differential Equation

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

Check when the equality given in Eq (A) holds or not.
If it holds then there exist a function f , for which

$$\frac{\partial f}{\partial x} = M(x,y)$$

Integrating w.r.t x

$$f(x,y) = \int M(x,y)dx + g(y) \quad (1)$$

where $g(y)$ is constant of integration

~~Integrating C1 w.~~

Differentiating w.r.t y

$$\Rightarrow \frac{\partial f}{\partial y} = \frac{\partial}{\partial y} \int M(x,y)dx + g'(y) \quad (2)$$

Also, we have

$$\frac{\partial f}{\partial y} = N(x,y) \quad (3)$$

Equating Eq (2) & (3)

$$\Rightarrow \frac{\partial}{\partial y} \int M(x,y)dx + g'(y) = N(x,y)$$

$$g'(y) = N(x,y) + \frac{\partial}{\partial y} \int M(x,y)dx. \quad (4)$$

Integrating (4) w.r.t y , we'll get $g(y)$ which can be substituted in (1) to get the solution $f(x,y)$.

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

Solution

$$M(x,y) = 2xy \quad N(x,y) = x^2 - 1.$$

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

$$\frac{\partial M}{\partial y} = 2x \quad \frac{\partial N}{\partial x} = 2x.$$

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

So given Eq. is an exact equation, so we have.

$$\frac{\partial f}{\partial x} = M(x,y) \quad (A)$$

$$\frac{\partial f}{\partial y} = N(x,y) \quad (b)$$

$$\frac{\partial f}{\partial x} = 2xy \quad (1)$$

$$\frac{\partial f}{\partial y} = x^2 - 1. \quad (2)$$

Integrating (1) w.r.t. x

$$\Rightarrow f(x,y) = 2y \frac{x^2}{2} + g(y) \quad (3)$$

Diff. w.r.t y

$$\Rightarrow \frac{\partial f}{\partial y} = x^2 + g'(y)$$

using Eq. (2)

$$\Rightarrow x^2 - 1 = x^2 + g'(y)$$

$$\Rightarrow g'(y) = -1$$

Integrating w.r.t y

$$\Rightarrow g(y) = -y + C$$

Using $g(y)$ in (3)

$$\Rightarrow f(x,y) = yx^2 - y + C$$

So $x^2y - y = C$ is the implicit solution of differential equation.

$$\Rightarrow y = \frac{C}{x^2 - 1} \rightarrow \text{Explicit solution.}$$

This solution is defined on any interval not containing $x=1$ & $x=-1$.

Example Solve $(e^{2y} - y \cos(xy))dx + (2xe^{2y} - x \cos(xy) + 2y)dy = 0$.

Solution

$$M(x, y) = e^{2y} - y \cos(xy)$$

$$N = 2xe^{2y} - x \cos(xy) + 2y$$

$$\frac{\partial M}{\partial y} = 2e^{2y} - \cos(xy) + y \sin(xy)$$

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

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

So given eq. is an exact equation

Now

$$\frac{\partial f}{\partial x} = e^{2y} - y \cos(xy) \quad \hookrightarrow (1)$$

$$\frac{\partial f}{\partial y} = 2xe^{2y} - x \cos(xy) + 2y \quad \hookrightarrow (2)$$

Integrating (1) w.r.t x

$$\Rightarrow f(x, y) = xe^{2y} - y \frac{\sin xy}{y} + g(y) \quad (3)$$

Now Diff w.r.t y

$$\Rightarrow \frac{\partial f}{\partial y} = 2xe^{2y} - (\cos xy)x + g'(y)$$

$$\Rightarrow 2xe^{2y} - x \cos(xy) + 2y = 2xe^{2y} - x \cos(xy) + g'(y)$$

$$g'(y) = 2y$$

Integrating w.r.t y

$$\Rightarrow g(y) = y^2 + c$$

So we get from (3) as

$$f(x, y) = xe^{2y} - \sin xy + y^2 + c.$$

So Family of solutions is

$$xe^{2y} - \sin xy + y^2 + c = 0.$$

Example

Solve $\frac{dy}{dx} = \frac{xy^2 - \cos x \sin x}{y(1-x^2)}$ $y(0) = 2$.

Solution

Rearranging the differential equation as

$$y(1-x^2)dy = (xy^2 - \cos x \sin x)dx$$

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

$$M(x, y) = \cos x \sin x - xy^2 \quad N(x, y) = y(1-x^2)$$

$$\frac{\partial M}{\partial y} = -2xy \quad \frac{\partial N}{\partial x} = -2xy.$$

$$\text{So} \quad \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

and given equation is exact

Now

$$\frac{\partial f}{\partial x} = \cos x \sin x - xy^2 \quad (1)$$

$$\frac{\partial f}{\partial y} = y(1-x^2) \quad (2).$$

Integrating (2) w.r.t y

$$f(x,y) = \frac{y^2}{2} (1-x^2) + h(x) \quad (3)$$

Diff. w.r.t x

$$\Rightarrow \frac{\partial f}{\partial x} = -xy^2 + h'(x)$$

using Eq. (1)

$$\Rightarrow \cos x \sin x - xy^2 = -xy^2 + h'(x)$$

$$\Rightarrow h'(x) = \cos x \sin x.$$

Integrating w.r.t x

$$h(x) = \frac{\sin^2 x}{2} + C.$$

From (3)

$$\Rightarrow f(x,y) = \frac{y^2}{2} (1-x^2) + \frac{\sin^2 x}{2} + C.$$

So Solution is

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

$$y^2(1-x^2) + \sin^2 x = -2C = C_1.$$

Using the condition that when $x=0, y=2$

$$\Rightarrow 4(1) + \sin^2(0) = C_1$$

$$\Rightarrow C_1 = 4$$

So Final solution is

$$y^2(1-x^2) + \sin^2 x = 4.$$

Integrating factors

Some times we can convert a non-exact differential equation into exact one by multiplying it with an integrating factor $\mu(x,y)$ such that

$$\mu(x,y) M(x,y) dx + \mu(x,y) N(x,y) dy = 0 \quad (1)$$

is an exact equation

For Eq (1) to be exact

$$\frac{\partial}{\partial y} (uM) = \frac{\partial}{\partial x} (uN)$$

$$u_My + uMy = u_Nx + uNx \quad (2)$$

* Now to find u , we will assume that u is a function of one variable only.

Let suppose, $u = u(x) \Rightarrow u_y = 0$.

So (2) becomes

$$u_My = u_Nx + uNx$$

$$\Rightarrow u_x N = u_My - uNx$$

$$\boxed{\frac{\partial u}{\partial x} = \frac{u(My - Nx)}{N}}$$

$$\frac{du}{u} = \frac{(My - Nx)}{N} dx$$

$$\ln u = \int \frac{(My - Nx)}{N} dx$$

$$\Rightarrow \boxed{u = \exp \left(\int \frac{My - Nx}{N} dx \right)}$$

I.F.

Now if $u = u(y) \Rightarrow u_x = 0$

so (2) \Rightarrow

$$u_My = u(Nx - My)$$

$$\frac{du}{u} = \left(\frac{Nx - My}{N} \right) dy$$

$$\Rightarrow \frac{du}{u} = \frac{Nx - My}{N} dy$$

Integrating

$$\Rightarrow \ln u = \int \frac{Nx - My}{N} dy$$

$$U = \exp \left(\int \frac{Nx - Ny}{M} dy \right).$$

Summary

If we have

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

* If $\frac{My - Nx}{N}$ is function of x alone, then I.F. for
(A) is

$$\int \frac{My - Nx}{N} dx. \quad (B)$$

$$U(x) = e$$

* If $\frac{Nx - Ny}{M}$ is function of y alone, then I.F. for

$$(A) \text{ is } U(y) = e^{\int \frac{Nx - Ny}{M} dy} \quad (C)$$

Example

$$xy \, dx + (2x^2 + 3y^2 - 20) \, dy = 0 \quad (1)$$

Checking whether DE is exact or not

$$M(x,y) = xy$$

$$N(x,y) = 2x^2 + 3y^2 - 20$$

$$My = x$$

$$Nx = 4x$$

$$\text{So } My \neq Nx$$

Now checking

$$\frac{My - Nx}{N} = \frac{x - 4x}{2x^2 + 3y^2 - 20} = \frac{-3x}{2x^2 + 3y^2 - 20}$$

which is function of both x & y .

Now checking

$$\frac{Nx - Ny}{M} = \frac{4x - x}{xy} = \frac{3x}{xy} = \frac{3}{y}$$

which is function of y only. So I.F. is

$$U(y) = e^{\int \frac{3}{y} dy} = e^{3 \ln y} = e^{\ln y^3} = y^3$$

using y^3 with (1)

$$\Rightarrow xy^4 + y^3(2x^2 + 3y^2 - 20)dy = 0$$

Now to check, whether it is exact or not.

$$M(x,y) = xy^4$$

$$\frac{\partial M}{\partial y} = 4xy^3$$

$$N(x,y) = y^3(2x^2 + 3y^2 - 20)$$

$$\frac{\partial N}{\partial x} = 4xy^3$$

Exercise 2.4

Determine whether given eq. is exact. If it is exact, solve it.

$$6) \left(2y - \frac{1}{x} + \cos 3x\right) \frac{dy}{dx} + \left(\frac{y}{x^2} - 4x^3 + 3y \sin 3x\right) = 0$$

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

$$M(x, y) = 2y - \frac{1}{x} + \cos 3x$$

$$N(x, y) = \frac{y}{x^2} - 4x^3 + 3y \sin 3x$$

$$\frac{\partial M}{\partial y} = 2$$

$$\frac{\partial N}{\partial x} = -\frac{2y}{x^3} - 12x^2 + 9y \cos 3x$$

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

Thus the equation is not exact.

$$10) (x^3 + y^3) dx + 3xy^2 dy = 0$$

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

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

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

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

As $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$
So given eq. is exact. Therefore a function $f(x)$ exists such that

$$\frac{\partial f}{\partial x} = M(x, y) = x^3 + y^3 \quad (1)$$

$$\frac{\partial f}{\partial y} = N(x, y) = 3xy^2 \quad (2)$$

Integrating (2) w.r.t y

$$\Rightarrow f(x, y) = xy^3 + g(x) \quad (3)$$

Diff. w.r.t x

$$\frac{\partial f}{\partial x} = y^3 + g'(x)$$

using (1)

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

$$g'(x) = x^3$$

Integrating w.r.t x

$$\Rightarrow g(x) = \frac{x^4}{4} + c.$$

so from (3)

$$f(x, y) = xy^3 + \frac{x^4}{4} + c.$$

17 $(\tan x - \sin x \sin y) dx + \cos x \cos y dy$

$$M(x, y) = \tan x - \sin x \sin y$$

$$N(x, y) = \cos x \cos y$$

$$\frac{\partial M}{\partial y} = -\sin x \cos y$$

$$\frac{\partial N}{\partial x} = -\sin x \cos y$$

So there exist a function f such that

$$\frac{\partial f}{\partial x} = \tan x - \sin x \sin y = M(x, y) \quad (1)$$

$$\frac{\partial f}{\partial y} = \cos x \cos y = N(x, y) \quad (2)$$

Integrating w.r.t y.

$$f(x, y) = \cos x \sin y + g(x). \quad (3)$$

Diff. w.r.t x

$$\Rightarrow \frac{\partial f}{\partial x} = -\sin x \sin y + g'(x)$$

using (1)

$$\tan x - \sin x \sin y = -\sin x \sin y + g'(x)$$

$$g'(x) = \tan x.$$

Integrating w.r.t x

$$g(x) = -\ln |\cos x| + c$$

From Eq. 3

$$f(x,y) = \cos x \sin y - \ln |\cos x| + c.$$

Solve the given IVP.

24 $\left(\frac{3y^2 - t^2}{y^5} \right) \frac{dy}{dt} + \frac{t}{2y^4} = 0.$

$$\left(\frac{3y^2}{y^5} - \frac{t^2}{y^5} \right) dy + \frac{t}{2y^4} dt = 0$$

$$(3y^{-3} - t^2 y^{-5}) dy + \frac{t}{2} y^{-4} dt = 0$$

$$M(t,y) = 3y^{-3} - t^2 y^{-5}$$

$$N(t,y) = \frac{t}{2} y^{-4}$$

$$\frac{\partial M}{\partial t} = -2t y^{-5}$$

$$\begin{aligned}\frac{\partial N}{\partial y} &= \cancel{E} - \frac{4t y^{-5}}{2} \\ &= -\frac{2t}{y^5}\end{aligned}$$

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

Now

$$\frac{\partial f}{\partial y} = 3y^{-3} - t^2 y^{-5} \quad (1)$$

$$\frac{\partial f}{\partial t} = \frac{t}{2} y^{-4} \quad (2)$$

Integrating (1) w.r.t y

$$\begin{aligned}\Rightarrow f(t,y) &= -\frac{3}{2} y^{-2} - t^2 \frac{y^{-4}}{-4} + g(t) \\ &= -\frac{3}{2} y^{-2} + \frac{t^2 y^{-4}}{4} + g(t)\end{aligned} \quad (3)$$

Diff. w.r.t t

$$\Rightarrow \frac{\partial f}{\partial t} = \frac{t}{2} y^{-4} + g'(t)$$

From (2)

$$\frac{t}{2}y^4 = \frac{t}{2}y^{-4} + g'(t)$$

$$g'(t) = 0$$

Integrating

$$\Rightarrow g(t) = c$$

So (3) =

$$f(t, y) = \frac{t^2}{4y^4} - \frac{3}{2y^2} + c.$$

So Implicit solution is

$$\frac{t^2}{4y^4} - \frac{3}{2y^2} = c.$$

Using initial condition $y(1) = 1$

$$\Rightarrow \frac{1}{4} - \frac{3}{2} = c \Rightarrow c = -\frac{5}{4}.$$

$$\Rightarrow \frac{t^2}{4y^4} - \frac{3}{2y^2} = -\frac{5}{4}.$$

Find the value of K so that given Differential Eq is exact.

$$28 \quad (6xy^3 + \cos y) dx + (2Kx^2y^2 - x \sin y) dy = 0$$

$$M(x, y) = 6xy^3 + \cos y$$

$$N(x, y) = 2Kx^2y^2 - x \sin y$$

$$\frac{\partial M}{\partial y} = 18xy^2 - \sin y$$

$$\frac{\partial N}{\partial x} = 4Kx^2y^2 - \sin y$$

For equation to be exact

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

$$\Rightarrow 18xy^2 - \sin y = 4Kx^2y^2 - \sin y$$

$$4Kx^2y^2 = 18xy^2$$

$$K = \frac{18}{4} = \frac{9}{2}.$$

30 Verify that Given DE is not Exact. Multiply the DE by the indicated I.F $u(x,y)$ and verify that new eq. is exact.

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

$$u(x,y) = (x+y)^{-2}$$

Solution

$$M(x,y) = x^2 + 2xy - y^2$$

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

$$\frac{\partial M}{\partial y} = 2x - 2y$$

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

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

So given Eq. is not exact.

Multiplying with given IF. i.e $u(x,y) = (x+y)^{-2}$.

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

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

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

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

Now

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

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

$$\frac{\partial M}{\partial y} = -\frac{4y(x+y)^2 - 2y^2 \cdot 2(x+y)}{(x+y)^4} = -\frac{4x^2y + 4xy^2}{(x+y)^4}$$

$$\begin{aligned}\frac{\partial N}{\partial x} &= -\frac{4x(x+y)^2 - 2x^2 - 2(x+y)}{(x+y)^4} \\ &= -\frac{4x^2y + 4xy^2}{(x+y)^4}\end{aligned}$$

So

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

∴ Eq. is exact.

$$\frac{\partial f}{\partial x} = 1 - \frac{2y^2}{(x+y)^2} \quad (1)$$

$$\frac{\partial f}{\partial y} = 1 - \frac{2x^2}{(x+y)^2}. \quad (2)$$

Integrating w.r.t x

$$\Rightarrow f(x, y) = x + \frac{2y^2}{(x+y)} + g(y)$$

$$\frac{\partial f}{\partial y} = 0 + \frac{(x+y)(4y) - 2y^2}{(x+y)^2} + g'(y)$$

$$= \frac{4xy + 4y^2 - 2y^2}{(x+y)^2} + g'(y)$$

from (2)

$$\Rightarrow g'(y) + \frac{4xy + 2y^2}{(x+y)^2} = \frac{(x+y)^2 - 2x^2}{(x+y)^2}$$

$$g'(y) = \frac{x^2 + y^2 + 2xy - 2x^2 - 4xy - 2y^2}{(x+y)^2}$$

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

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

$$g(y) = -y + C$$

$$\Rightarrow f(x,y) = x - y + \frac{2y^2}{x+y} + C$$

34 $\cos x dx + \left(1 + \frac{2}{y}\right) \sin x dy = 0$

$$M(x,y) = \cos x$$

$$\frac{\partial M}{\partial y} = 0$$

$$N(x,y) = \left(1 + \frac{2}{y}\right) \sin x$$

$$\frac{\partial N}{\partial x} = \left(1 + \frac{2}{y}\right) \cos x$$

Computing

$$\frac{My - Nx}{N} = \frac{0 - \cancel{\left(1 + \frac{2}{y}\right)} \cos x}{\cancel{\left(1 + \frac{2}{y}\right)}} = -\cot x.$$

which is function of x only.

$$\begin{aligned} e^{\int \frac{My - Nx}{N} dx} &= e^{\int -\cot x dx} \\ &= e^{-\ln|\sin x|} = e^{\ln(\sin x)^{-1}} \\ &= \frac{1}{\sin x} = \csc x. \end{aligned}$$

Using the I.F. with given eq

$$\csc x \cos x dx + \left(1 + \frac{2}{y}\right) \sin x \csc x dy = 0$$

$$\csc x dx + \left(1 + \frac{2}{y}\right) dy = 0$$

Now

$$M(x,y) = \csc x$$

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

$$\frac{\partial M}{\partial y} = 0$$

$$\frac{\partial N}{\partial x} = 0$$

So eq. is exact now.

$$\Rightarrow \frac{\partial f}{\partial x} = \csc x \quad (1)$$

$$\frac{\partial f}{\partial y} = 1 + \frac{2}{y} \quad (2).$$

Integrating (2)

$$\Rightarrow \text{---}(x,y) = y + 2\ln y + g(x) \quad (3)$$

Diff. w.r.t x

$$\Rightarrow \frac{\partial}{\partial x} \text{---} = g'(x)$$

From (1)

$$g'(x) = \cot x$$

$$\Rightarrow g(x) = \ln|\sin x| + c$$

From (3)

$$f(x,y) = y + 2\ln y + \ln|\sin x| + c.$$

39 Show that a one parameter family of solutions of eq.

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

$$\text{is } x^3 + 2x^2y + y^2 = c.$$

Soln. we have

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

Diff. w.r.t x

$$\Rightarrow 3x^2 + 2(x^2 \frac{dy}{dx} + 4xy) + 2y \frac{dy}{dx} = 0$$

$$\frac{dy}{dx} (2x^2 + 2y) = - (3x^2 + 4xy)$$

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

So $x^3 + 2x^2y + y^2 = c$ is the solution of given DE.

(b) show that the initial conditions $y(0) = -2$ & $y(1) = 1$ determine the same implicit solution

$$x^3 + 2x^2y + y^2 = c.$$

using $y(0) = -2$

$$\Rightarrow 0+0+4=c \Rightarrow c=4$$

using $y(1)=1$

$$\Rightarrow 1+2+1=c \Rightarrow c=4$$

As we get same constant by Both ICs so we get
same implicit solution