第四节

全微分方程

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一、主要内容

(一) 全微分方程及其求法

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

注 全微分方程 (5.1)的通解为: u(x,y) = C (C为任意常数).



2. 判别法

(5.1)是全微分方程
$$\Leftrightarrow \frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}, \quad (x,y) \in G$$

其中P,Q在单连通域G内有一阶连续偏导数.

3. 求解法 关键: 求 u(x,y).

常用的方法有三种:

1°特殊路径法:

$$P(x,y)dx + Q(x,y)dy = 0$$
 全微分方程



由曲线积分与路径无关的四个等价命题,知

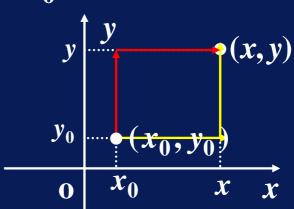
$$u(x,y) = \int_{(x_0,y_0)}^{(x,y)} P(x,y) dx + Q(x,y) dy$$

$$= \int_{x_0}^{x} P(x,y_0) dx + \int_{y_0}^{y} Q(x,y) dy$$

$$= \int_{y_0}^{y} Q(x_0,y) dy + \int_{x_0}^{x} P(x,y) dx$$

(5.1)的通解为:

$$u(x,y) = C$$
.





2°分项组合法(凑微分法):

思路: 将 Pdx + Qdy 重新进行适当的组合 , 使得每一组合式的原函 数易求.

3° 偏积分法:

$$du(x,y) = P dx + Q dy = \frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy$$

$$\frac{\partial u}{\partial x} = P, \quad \frac{\partial u}{\partial y} = Q$$

$$u(x,y) = \int P dx + C(y)$$



$$u(x,y) = \int P \, dx + C(y) \quad (5.2)$$

$$Q = \frac{\partial u}{\partial y} = \frac{\partial}{\partial y} (\int P \, dx) + C'(y)$$

$$C'(y) = Q - \frac{\partial}{\partial y} (\int P \, dx) = \varphi(y)$$

$$C(y) = \int \varphi(y) \, dy,$$

代入(5.2),即可求得 u(x,y).



★(二)积分因子法

引例: 求 y dx - x dy = 0 的通解.

$$P = y, \quad Q = -x$$

$$\frac{\partial P}{\partial y} = 1 \neq \frac{\partial Q}{\partial y} = -1$$

:. 此方程不是全微分方程.如何求解?

原方程的通解为 $\frac{x}{y} = C$.



全微分方程

可变量分离方程

1.定义 若 $\mu(x,y) \neq 0$ 是连续可微函数,使方程 $\mu(x,y)P(x,y)dx + \mu(x,y)Q(x,y)dy = 0$ 成为全微分方程.则称 $\mu(x,y)$ 为方程 P(x,y)dx + Q(x,y)dy = 0 (5.1) 的积分因子.

注 (5.1)的积分因子不惟一.

如:对于引例, $\frac{1}{x^2}$, $\frac{1}{y^2}$, $\frac{1}{xy}$, $\frac{1}{x^2 \pm y^2}$ 均是该方程的积分因子。



2. 求积分因子 $\mu(x,y)$ 的方法

1° 分项组合法(观察法):

利用微分四则运算法则,一阶全微分形式不变性,凭观察凑微分得到 $\mu(x,y)$.

$$\frac{x d y + x d y}{xy} = \frac{d(xy)}{xy} \qquad \frac{u dv + v du = d(uv)}{u du + v du} = \frac{d(uv)}{u du}$$

$$\frac{x d y + y d x}{xy} = \frac{d(xy)}{xy} \qquad f'(u) du = d[f(u)]$$

$$= d(\ln xy)$$

$$\frac{x d x + y d y}{x^2 + y^2} = d[\frac{1}{2}\ln(x^2 + y^2)]$$



2°公式法

$$\mu = \mu(x, y)$$
是(5.1)的积分因子

$$\Leftrightarrow \frac{\partial(\mu P)}{\partial y} = \frac{\partial(\mu Q)}{\partial x},$$

$$\mathbb{P} \quad \mu \frac{\partial P}{\partial y} + P \frac{\partial \mu}{\partial y} = \mu \frac{\partial Q}{\partial x} + Q \frac{\partial \mu}{\partial x}$$

$$\frac{1}{\mu}(Q\frac{\partial\mu}{\partial x} - P\frac{\partial\mu}{\partial y}) = \frac{\partial P}{\partial y} - \frac{\partial Q}{\partial x}$$

求解不容易

(5.2)

特别地,



情形1 方程(5.1)有只与x有关的积分因子:

$$\mu = \mu(x) \iff \frac{1}{Q} \left(\frac{\partial P}{\partial y} - \frac{\partial Q}{\partial x} \right) = \varphi(x), \text{ If}$$

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

情形2 方程(5.1)有只与y有关的积分因子:



(三)一阶微分方程小结

用初等积分法求解一阶微分方程的思路有两条:





二、典型例题

例1 求方程
$$(x^3 - 3xy^2)$$
d $x + (y^3 - 3x^2y)$ d $y = 0$ 的通解. Q

$$\frac{\partial P}{\partial y} = -6xy = \frac{\partial Q}{\partial x},$$
 原方程是全微分方程

$$u(x,y) = \int_0^x (x^3 - 3xy^2) dx + \int_0^y y^3 dy$$
$$= \frac{x^4}{4} - \frac{3}{2}x^2y^2 + \frac{y^4}{4},$$

原方程的通解为 $\frac{x^{4}}{4} - \frac{3}{2}x^{2}y^{2} + \frac{y^{4}}{4} = C$.



例2 求微分方程:

$$(3xy + y^2) dx + (x^2 + xy) dy = 0$$
 的 通 解.

的通解.

$$\frac{\partial P}{\partial y} = 3x + 2y \neq \frac{\partial Q}{\partial x} = 2x + y$$
 此方程不是 全微分方程

(方法1) 分项组合法

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

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

$$= \frac{1}{x} [(y \cdot 3x^2 dx + x^3 dy) + (xy)d(xy)]$$

想: udv + vdu= d(uv)



$$= \frac{1}{x} [(y \cdot 3x^2 dx + x^3 dy) + \frac{1}{2} d(xy)^2]$$

$$= \frac{1}{x} [(y d x^3 + x^3 d y) + \frac{1}{2} d(xy)^2]$$

$$= \frac{1}{x} [d(x^3y) + \frac{1}{2}d(xy)^2]$$

$$= \frac{1}{x} d[x^3y + \frac{1}{2}(xy)^2]$$

:. 积分因子为
$$\mu(x) = x$$
.

全微分方程

$$x \cdot [(3xy + y^2)dx + (x^2 + xy)dy] = 0$$

原方程的通解为:
$$x^3y + \frac{1}{2}(xy)^2 = C$$
.



(方法2) 公式法

$$(3xy + y^{2})dx + (x^{2} + xy)dy = 0$$
P

$$\therefore \frac{1}{Q}(\frac{\partial P}{\partial y} - \frac{\partial Q}{\partial x}) = \frac{1}{x^2 + xy}[(3x + 2y) - (2x + y)] = \frac{1}{x},$$

$$x \cdot [(3xy + y^2)dx + (x^2 + xy)dy] = 0$$

$$\mathbb{P} \quad d[x^3y + \frac{1}{2}(xy)^2] = 0$$

原方程的通解为:
$$x^3y + \frac{1}{2}(xy)^2 = C$$
.



例3 求
$$[x+(x^2+y^2)x^2]dx+ydy=0$$
的通解.

P

$$\frac{\partial P}{\partial y} = 2x^2y \not\equiv \frac{\partial Q}{\partial x} = 0$$

:. 此方程不是全微分方程

(方法1) 分项组合法

将原方程左端重新组合:

$$(x d x + y d y) + (x^2 + y^2)x^2 d x = 0$$

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



$$\frac{1}{2}\mathbf{d}(x^2+y^2) + (x^2+y^2)x^2\,\mathbf{d}\,x = 0\tag{1}$$

(1)
$$\times \frac{1}{x^2 + y^2}$$
, \mathcal{F}

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

:. 所求方程的通解为:

$$\frac{1}{2}\ln(x^2+y^2)+\frac{1}{3}x^3=C.$$



$$\frac{\partial P}{\partial y} = 2x^2y \neq \frac{\partial Q}{\partial x} = 0$$

$$\therefore \frac{1}{Q}(\frac{\partial P}{\partial y} - \frac{\partial Q}{\partial x}) = 2x^2$$

∴ 该方程有积分因子:
$$\mu(x) = e^{\int 2x^2 dx} = e^{\frac{2}{3}x^3}$$

$$e^{\frac{2}{3}x^3}$$
 { $[x + (x^2 + y^2)x^2]dx + ydy$ } = 0 全微分方程

$$(xe^{\frac{2}{3}x^3} + x^4e^{\frac{2}{3}x^3})dx + (y^2 \cdot x^2e^{\frac{2}{3}x^3}dx + e^{\frac{2}{3}x^3}ydy) = 0$$



$$(xe^{\frac{2}{3}x^3} + x^4e^{\frac{2}{3}x^3})dx + (y^2 \cdot x^2e^{\frac{2}{3}x^3}dx + e^{\frac{2}{3}x^3}ydy) = 0$$

$$[e^{\frac{2}{3}x^3}d(\frac{x^2}{2}) + \frac{x^2}{2}d(e^{\frac{2}{3}x^3})] + [\frac{y^2}{2}d(e^{\frac{2}{3}x^3}) + e^{\frac{2}{3}x^3}d(\frac{y^2}{2})] = 0$$

$$d(\frac{x^2}{2}e^{\frac{2}{3}x^3} + \frac{y^2}{2}e^{\frac{2}{3}x^3}) = 0$$

:. 所求方程的通解为:

$$(\frac{x^2}{2} + \frac{y^2}{2})e^{\frac{2}{3}x^3} = C.$$



(方法3)

原方程变形为:

$$\frac{dy}{dx} = -\frac{x + (x^2 + y^2)x^2}{y} = -(x + x^4)y^{-1} - x^2y$$

即
$$\frac{dy}{dx} + x^2y = -(x + x^4)y^{-1}$$
 _____ 这是 $\alpha = -1$ 时 的伯努利方程

$$\Leftrightarrow z = y^2,$$

则可将此方程化为关于2的线性方程. ……



例4 求微分方程
$$\frac{dy}{dx} = -\frac{x^2 + x^3 + y}{1+x}$$
的通解.

解法1 整理得
$$\frac{\mathrm{d} y}{\mathrm{d} x} + \frac{1}{1+x}y = -x^2$$
,

(方法1)常数变易法:对应齐次线性方通解 $y = \frac{C}{1+x}$.

$$C(x) = -\frac{x^3}{3} - \frac{x^4}{4} + C.$$

原方程的通解为:
$$y = \frac{1}{(1+x)}(-\frac{x^3}{3} - \frac{x^4}{4} + C)$$
. (C为任意常数)



(方法2)常数变易公式法:

原方程的通解为

$$y = e^{-\int \frac{1}{1+x} dx} \left[\int -x^2 e^{\int \frac{1}{1+x} dx} dx + C \right],$$

$$= \frac{1}{1+x} \left[\int -x^2 (1+x) dx + C \right]$$

$$= \frac{1}{(1+x)} \left(-\frac{x^3}{3} - \frac{x^4}{4} + C \right).$$

解法2 将
$$\frac{dy}{dx} = -\frac{x^2 + x^3 + y}{1 + x}$$
恒等变形为
$$(x^2 + x^3 + y)dx + (1 + x)dy = 0,$$

$$\therefore \frac{\partial P}{\partial v} = 1 = \frac{\partial Q}{\partial x}, \quad \therefore \quad \text{此方程是全微分方程.}$$

(方法1) 特殊路径法:

$$u(x,y) = \int_0^x (x^2 + x^3) dx + \int_0^y (1+x) dy,$$

= $\frac{x^3}{3} + \frac{x^4}{4} + (1+x)y,$



二 原方程的通解为: $\frac{x^3}{3} + \frac{x^4}{4} + (1+x)y = C$.

(方法2) 凑微分法:

$$dy + (x dy + y dx) + x^{2} dx + x^{3} dx = 0,$$

$$dy + d(xy) + d(\frac{x^{3}}{3}) + d(\frac{x^{4}}{4}) = 0,$$

$$d(y + xy + \frac{x^{3}}{3} + \frac{x^{4}}{4}) = 0.$$

∴ 原方程的通解为:
$$y + xy + \frac{x^3}{3} + \frac{x^4}{4} = C$$
.



(方法3) 偏积分法: ::
$$\frac{\partial u}{\partial x} = x^2 + x^3 + y$$
,

$$u(x,y) = \int (x^2 + x^3 + y) dx$$

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

$$\therefore \frac{\partial u}{\partial y} = x + C'(y), \quad \mathcal{R} \frac{\partial u}{\partial y} = 1 + x,$$

$$\therefore x + C'(y) = 1 + x, \quad C'(y) = 1, \quad C(y) = y,$$

原方程的通解为
$$y + xy + \frac{x^3}{3} + \frac{x^4}{4} = C$$
.



三、同步练习

求下列微分方程的通解:

1.
$$(\cos x - y) dx - (x - 4y^3) dy = 0$$
.

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

3.
$$2x(1+\sqrt{x^2-y})dx-\sqrt{x^2-y}dy=0$$
.

4.
$$2xy \ln y \, dx + (x^2 + y^2 \sqrt{1 + y^2}) \, dy = 0$$
.

5.
$$\frac{2x}{y^3} dx + \frac{y^2 - 3x^2}{y^4} dy = 0.$$

6.
$$x d y = y(xy - 1) d x$$
.

7.
$$(2y-3xy^2)dx-xdy=0$$
.



四、同步练习解答

求下列微分方程的通解:

1.
$$(\cos x - y) dx - (x - 4y^3) dy = 0$$
.

$$\frac{\partial P}{\partial v} = -1 = \frac{\partial Q}{\partial x},$$
 此方程是全微分方程

将方程左端重新分项组合,

$$\cos x \, \mathrm{d}x + 4y^3 \, \mathrm{d}y - (x \, \mathrm{d}y + y \, \mathrm{d}x) = 0$$

$$d(\sin x) + d(y^4) - d(xy) = 0,$$

$$d(\sin x + y^4 - xy) = 0,$$

故方程的通解为 $\sin x + y^4 - xy = C$.



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

解 原方程恒等变形为

$$\frac{(x-y+1)d x - (x+y^2+3)d y = 0}{P}$$

$$\therefore \frac{\partial P}{\partial y} = -1 = \frac{\partial Q}{\partial x}$$

: 这是一个全微分方程

$$(x - y + 1) dx - (x + y^{2} + 3) dy$$

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

$$= d\left[\frac{(x + 1)^{2}}{2} - xy - (\frac{y^{3}}{3} + 3y)\right]$$

:: 所求通解为

$$\frac{(x+1)^2}{2} - xy - (\frac{y^3}{3} + 3y) = c.$$

3.
$$2x(1+\sqrt{x^2-y})dx-\sqrt{x^2-y}dy=0$$
.

解
$$2x dx + 2x\sqrt{x^2 - y} dx - \sqrt{x^2 - y} dy$$

 $= d(x^2) + \sqrt{x^2 - y} d(x^2) - \sqrt{x^2 - y} dy$
 $= d(x^2) + \sqrt{x^2 - y} [d(x^2) - dy]$
 $= d(x^2) + \sqrt{x^2 - y} d(x^2 - y) = d[x^2 + \frac{2}{3}(x^2 - y)^{\frac{3}{2}}]$
原方程的通解为 $x^2 + \frac{2}{3}(x^2 - y)^{\frac{3}{2}} = C$.



4. $2xy \ln y \, dx + (x^2 + y^2 \sqrt{1 + y^2}) \, dy = 0$.

解 将方程左端重新组合,有

$$(2xy \ln y dx + x^2 dy) + y^2 \sqrt{1 + y^2} dy = 0,$$

$$(y \cdot \ln y \, dx^2 + x^2 \, dy) + y^2 \sqrt{1 + y^2} \, dy = 0$$
 ①

易知
$$\mu(x,y) = \frac{1}{y}$$
, ① $\times \frac{1}{y}$, 得

全微分方程

$$(\ln y \, dx^2 + x^2 \cdot \frac{1}{y} dy) + y\sqrt{1 + y^2} dy = 0,$$



$$(\ln y \, dx^2 + x^2 \cdot \frac{1}{y} dy) + y\sqrt{1 + y^2} dy = 0,$$

全微分方程

$$(\ln y \, \mathrm{d} x^2 + x^2 \, \mathrm{d} \ln y) + y \sqrt{1 + y^2} \, \mathrm{d} y = 0,$$

$$\mathbb{P} \quad d(x^2 \ln y) + \frac{1}{3}d(1+y^2)^{\frac{3}{2}} = 0.$$

原方程的通解为

$$x^{2} \ln y + \frac{1}{3} (1 + y^{2})^{\frac{3}{2}} = C.$$



5.
$$\frac{2x}{y^3} dx + \frac{y^2 - 3x^2}{y^4} dy = 0.$$

解法1 :
$$\frac{\partial P}{\partial y} = \frac{\partial}{\partial y} \left(\frac{2x}{y^3}\right) = -\frac{6x}{y^4}$$
,

$$\frac{\partial Q}{\partial x} = \frac{\partial}{\partial x} \left(\frac{y^2 - 3x^2}{y^4} \right) = -\frac{6x}{y^4},$$

$$\therefore \quad \frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x} \quad (y > 0 \text{ st} y < 0)$$

原方程是全微分方程.



(方法1) 分项组合法

将左端重新组合:

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

$$\frac{1}{y^2} dy + (\frac{2x}{y^3} dx - \frac{3x^2}{y^4} dy) = \frac{1}{y^2} dy + \left[\frac{1}{y^3} dx^2 + x^2 d(\frac{1}{y^3})\right]$$
$$= d(-\frac{1}{y}) + d(\frac{x^2}{y^3}) = d(-\frac{1}{y} + \frac{x^2}{y^3}),$$

原方程的通解为:
$$-\frac{1}{y} + \frac{x^2}{y^3} = C$$
.



(方法2) 特殊路径法

$$u(x,y) = \int_{(0,1)}^{(x,y)} \frac{2x}{y^3} dx + \frac{y^2 - 3x^2}{y^4} dy$$

$$= \int_{1}^{y} \frac{y^2 - 0}{y^4} dy + \int_{0}^{x} \frac{2x}{y^3} dx = -\frac{1}{y} \Big|_{1}^{y} + \frac{1}{y^3} \cdot x^2 \Big|_{0}^{x}$$

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

$$= 1 - \frac{1}{y} + \frac{x^2}{y^3} = C_1$$

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$$0 = 0$$



解法2

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

$$\Leftrightarrow \frac{\mathrm{d} y}{\mathrm{d} x} = \frac{2xy}{3x^2 - y^2} \qquad \hat{x} \times \hat{x} \neq u = \frac{y}{x}.$$

(方法2) 原方程变形为

$$\frac{\mathrm{d}x}{\mathrm{d}y} = \frac{3}{2y}x - \frac{y}{2}x^{-1}$$
 关于 x 的 $\alpha = -1$ 的伯努利方程

$$\Leftrightarrow z = x^2$$
.



6.
$$x d y = y(xy-1)dx$$
. (1)

分析 (1)
$$\Leftrightarrow y(xy-1)dx - xdy = 0$$
 (2)
$$P_y = 2xy - 1, \quad Q_x = -1$$

$$\therefore \frac{P_y - Q_x}{Q} = \frac{2xy}{-x} = -2y \quad \text{ \mathbb{Z} } \mathcal{A} \mathcal{A} \mathcal{A}$$

:. (2)无只与x有关的积分因子



$$\therefore \frac{P_y - Q_x}{-P} = \frac{2x}{xy - 1} \neq \psi(y)$$

∴ (2)也无只与y有关的积分因子

$$x d y = y(xy - 1) d x \qquad (1)$$

$$\Leftrightarrow y(xy-1)dx-xdy=0$$

$$\Leftrightarrow xy^2 dx - (y dx + x dy) = 0$$
 (分项组合)

$$\Leftrightarrow xy^2 \, \mathrm{d} \, x - \mathrm{d}(xy) = 0 \qquad (2)$$

积分因子:
$$\mu = \frac{1}{(xy)^2}$$



$$xy^2 dx - d(xy) = 0 \quad (2)$$

(2)×
$$\frac{1}{(xy)^2}$$
, $\mathcal{F} = \frac{1}{x} dx - \frac{d(xy)}{(xy)^2} = 0$

$$|\mathcal{P}| \quad \mathbf{d}(\ln|x| + \frac{1}{xy}) = 0$$

另解:
$$y=0$$
.

(方法2)
$$x d y = y(xy-1) d x$$
 (1)

$$\Leftrightarrow \frac{d y}{d x} = -\frac{y}{x} + y^2 \quad (\alpha = 2 \text{ 伯努利方程})$$

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

$$\Leftrightarrow z = y^{-1}, \quad \text{得} \quad \frac{d z}{d x} - \frac{1}{x} z = -1$$

原方程的通解:

$$y^{-1} = z = e^{\int \frac{1}{x} dx} \left[\int (-1)e^{-\int \frac{1}{x} dx} dx + C \right] = x(-\ln|x| + C)$$



7. $(2y-3xy^2)dx-xdy=0$.

解(方法1)
$$\therefore \frac{\partial P}{\partial y} = \frac{\partial}{\partial y} (2y - 3xy^2) = 2 - 6xy$$

$$\frac{\partial Q}{\partial x} = \frac{\partial}{\partial x} (-x) = -1$$

$$\frac{\partial P}{\partial y} \neq \frac{\partial Q}{\partial x}$$

: 原方程不是全微分方程.



$$(2y-3xy^2)dx - xdy = 0$$
 (1)

(1)×x, 得

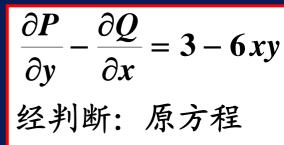
$$y \cdot 2x dx - y^2 \cdot 3x^2 dx - x^2 dy = 0$$
 关的积分因子.

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

$$y dx^2 - x^2 dy = y^2 dx^3$$
 (2)

(2)×
$$\frac{1}{y^2}$$
, $\mathcal{F} \frac{y dx^2 - x^2 dy}{y^2} = dx^3$, $d(\frac{x^2}{y}) = dx^3$

原方程的通解:
$$\frac{x^2}{y} - x^3 = C$$
.



经判断: 原万程 无只与 x (或 y)有 关的积分因子 .



(方法2)
$$(2y-3xy^2)dx-xdy=0$$
 (1)

$$\Leftrightarrow \frac{dy}{dx} = \frac{2}{x}y - 3y^2$$
 关于y的 $\alpha = 2$ 的伯努利方程
$$\Leftrightarrow \frac{dy}{dx} - \frac{2}{x}y = -3y^2$$

令
$$z = y^{-1}$$
,得
$$\frac{\mathrm{d}z}{\mathrm{d}x} + \frac{2}{x}z = 3$$
 关于z的线性方程

通解:
$$y^{-1} = z = e^{-\int \frac{2}{x} dx} \left[\int 3e^{\int \frac{2}{x} dx} dx + C \right]$$

= $\frac{1}{x^2} (x^3 + C)$

