

Proof.

Theorem 0.1. *Given $M(x, y) + N(x, y) \frac{dy}{dx} = 0$, $M_y = N_x$, and $\psi(x, y(x)) = \int M dy = \int N dx$, $\psi(x, y) = c$, which is the implicit solution.*

$$\begin{aligned}\psi_x &= M \\ \psi_y &= N \\ \psi_x + \psi_y \frac{dy}{dx} &= 0 \\ \psi_x dx + \psi_y dy &= 0 \\ \frac{\partial \psi}{\partial x} \frac{dx}{dx} + \frac{\partial \psi}{\partial y} \frac{dy}{dx} &= 0 \\ \int \frac{d}{dx} \psi(x, y(x)) &= \int 0\end{aligned}$$

Definition 1 (Partial Derivatives Chain Rule). $\frac{d}{dt}(z(x_1, \dots, x_n)) = \frac{\partial z}{\partial x_1} \frac{\partial x_1}{\partial t} + \frac{\partial z}{\partial x_2} \frac{\partial x_2}{\partial t} + \dots + \frac{\partial z}{\partial x_n} \frac{\partial x_n}{\partial t}$

$$\psi(x, y) = C$$

□