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EXACT DE WITH INTEGRATING FACTORS

GIVEN $M dx + N dy = 0$

AND μ IS AN I.F.

SO $\mu M dx + \mu N dy = 0$ WOULD BE EXACT

$$\text{i.e. } \frac{\partial(\mu M)}{\partial y} = \frac{\partial(\mu N)}{\partial x}$$

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

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

MORE
COMPLICATED \rightarrow
THAN ORIGINAL

DE BUT WHAT IF WE ASSUME $\mu = \mu(x)$ (no y in μ)

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

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

$$\frac{d\mu}{dx} = \frac{M_y - N_x}{N} \mu$$

IF $\frac{M_y - N_x}{N}$ IS A FUNCTION OF ONLY X 

$$\int \frac{d\mu}{\mu} = \int \frac{M_y - N_x}{N} dx$$

$$\ln |\mu| = \int \frac{M_y - N_x}{N} dx + C$$

* $\mu = C e^{\int \frac{M_y - N_x}{N} dx}$ USUALLY $C=1$ WILL DO

ALSO IF WE ASSUME $\mu = \mu(y)$

IF $\frac{N_x - M_y}{M}$ IS A FUNCTION OF ONLY Y 

* $\mu = e^{\int \frac{N_x - M_y}{M} dy}$ 

$$\underbrace{(y^2 + 2xy)}_{P} dx - \underbrace{x^2 dy}_{Q} = 0$$

P

Q

$$P_y = 2y + 2x \neq Q_x = -2x$$

NOT EXACT

$$\begin{aligned} P_y - Q_x &= 2y + 2x - (-2x) \\ &= 2y + 4x \\ &= 2(y + 2x) \end{aligned}$$

OPPOSITES

$$\frac{Q_x - P_y}{P} = \frac{-2(y + 2x)}{y(y + 2x)}$$

$$u = e^{\int -\frac{2}{y} dy} = e^{-2 \ln|y|} = y^{-2}$$

MANDATORY CHECKPOINT:
FUNCTION OF y ONLY

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

$$\underbrace{(1 + 2xy^{-1})}_{P} dx - \underbrace{x^2 y^{-2}}_{Q} dy = 0$$

$$P_y = -2xy^{-2} = Q_x = -2xy^{-2}$$

MANDATORY CHECKPOINT:
DE IS NOW EXACT

$$F = \int (1 + 2xy^{-1}) dx$$

$$= x + x^2y^{-1} + C(y)$$

$$F_y = -x^2y^{-2} + C'(y) = -x^2y^{-2}$$

$$\underline{C'(y) = 0}$$

$$\underline{C(y) = 0}$$

MANDATORY CHECKPOINT:
ONLY CONTAINS y

$$F = x + x^2y^{-1}$$

so $x + x^2y^{-1} = C$ is a sol'n

$$x^2y^{-1} = C - x$$

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

$$\boxed{y = \frac{x^2}{C-x}}$$

2.5 SUBSTITUTION

HOMOGENEOUS 1st ORDER ODEs

DEF'N: $f(x, y)$ IS HOMOGENEOUS OF ORDER n

IF $f(tx, ty) = t^n f(x, y)$

e.g. $\frac{f(x,y)}{x^2+y^2}$

$$f(tx, ty) = (tx)^2 + (ty)^2 = t^2 x^2 + t^2 y^2 = t^2(x^2 + y^2)$$
$$= t^2 f(x, y)$$

so $f(x, y) = x^2 + y^2$ IS HOMOGENEOUS OF ORDER 2

e.g. ~~$f(x, y) = e^{\frac{y}{x}}$~~

$$f(tx, ty) = e^{\frac{ty}{tx}} = e^{\frac{y}{x}} = t^0 f(x, y)$$

$f(x, y) = e^{\frac{y}{x}}$ IS HOMOGENEOUS OF ORDER 0

e.g. $f(x, y) = \cos(x+y)$

$$f(tx, ty) = \cos(tx+ty) = \cos t(x+y) \cancel{\neq t \cos(x+y)}$$
$$= t^0 f(x, y)$$

$f(x, y)$ IS NOT HOMOGENEOUS

DEF'N: $M dx + N dy = 0$
IS A HOMOGENEOUS DE
IF M, N ARE BOTH HOMOGENEOUS
OF SAME ORDER

LET $y = vx$ (WHERE $v = v(x)$)