

2.6 (continued)

exact: $M(x,y) + N(x,y)y' = 0$ such that $M_y = N_x$
solution is $\psi(x,y) = C$ where $\psi_x = M$ and $\psi_y = N$

sometimes, we can make an equation exact by multiplying by an integrating factor like with linear eqs. (same idea but different process)

$$\underbrace{e^x}_M + \underbrace{(e^x \cot y + 2y \csc y)}_N y' = 0$$

$$M_y = 0 \quad N_x = e^x \cot y \quad M_y \neq N_x \text{ so not exact}$$

but notice if we multiply both sides by $\sin y$

$$e^x \sin y + (e^x \cos y + 2y) y' = 0$$

$$\text{new } M = e^x \sin y \quad \text{new } N = e^x \cos y + 2y$$

$$M_y = e^x \cos y \quad N_x = e^x \cos y \quad \text{exact!}$$

$$\text{now find } \psi \text{ such that } \psi_x = \frac{e^x \cos y}{e^x \sin y}, \quad \psi_y = e^x \cos y + 2y$$

How to find μ for ~~exac~~ to make eg. exact?

$$M(x, y) + N(x, y)y' = 0 \quad \text{but } M_y \neq N_x$$

multiply by $\mu(x, y)$

$$\mu(x, y) M(x, y) + \mu(x, y) N(x, y)y' = 0$$

to be exact

$$\frac{\partial}{\partial y} [\mu(x, y) M(x, y)] = \frac{\partial}{\partial x} [\mu(x, y) N(x, y)]$$

$$\mu(x, y) M_y(x, y) + \mu_y(x, y) M(x, y)$$

$$= \mu(x, y) N_x(x, y) + \mu_x(x, y) N(x, y)$$

$$\mu M_y + \mu_y M = \mu N_x + \mu_x N$$

$$\mu_y M - \mu_x N + (M_y - N_x)\mu = 0$$

Solve this partial diff. eq.
(PDE) for μ

not easy: much harder than the original (non exact) ODE.

ANY μ that satisfies this eq. can be used to make
the eq. exact

assume μ is $\mu(x)$ or $\mu(y)$ only

then one of μ_x or μ_y goes away.

for example, if we say $\mu = \mu(y)$

$$\frac{d\mu}{dy} M + (M_y - N_x)\mu = 0$$

ODE!

$$\frac{d\mu}{dy} = - \frac{(M_y - N_x)\mu}{M}$$

separable!

example

$$(e^{2x} + y - 1) - y' = 0$$

$$M = e^{2x} + y - 1 \quad N = -1$$

$$M_y = 1 \quad N_x = 0 \quad \text{not exact}$$

find a μ to make it exact

$$\mu(e^{2x} + y - 1) - \mu y' = 0 \quad \text{is exact}$$

$$\frac{\partial}{\partial y} [\mu(e^{2x} + y - 1)] = \frac{\partial}{\partial x} (-\mu)$$

make a choice: $\mu = \mu(x)$ or $\mu = \mu(y)$

let's go with $\mu = \mu(x)$

on the left, μ is "constant"

$$\text{so, } \mu = -\frac{d\mu}{dx} \quad \text{separable}$$

$$\frac{1}{\mu} d\mu = -dx$$

∴

$$\mu = C e^{-x}$$

$$\mu = e^{-x}$$

since μ is multiplied to both sides of original eq. C is arbitrary

choose any $C \neq 0$

back to $(e^{2x} + y - 1) - y' = 0$

multiply by $\mu = e^{-x}$

$$e^{-x}(e^{2x} + y - 1) - e^{-x}y' = 0$$

$$(e^x + e^{-x}y - e^{-x}) + (-e^{-x})y' = 0$$

new $M = e^x + e^{-x}y - e^{-x}$

$$N = -e^{-x}$$

$$M_y = e^{-x}$$

$$N_x = e^{-x}$$

find Ψ : $\Psi_x = e^x + e^{-x}y - e^{-x}$

$$\Psi_y = -e^{-x}$$

this time, let's integrate $\psi_y = -e^{-x}$

$$\psi = \int -e^{-x} dy = -e^{-x}y + h(x)$$

~~$\psi_y =$~~

$$\psi_x = e^{-x}y + h'(x) \quad \text{must match } M = e^x + ye^{-x} - e^{-x}$$

$$h'(x) = e^x - e^{-x}$$

$$h(x) = e^x + e^{-x} \quad \text{no need for } C \text{ here}$$

$$\text{so, } \psi = -e^{-x}y + e^x + e^{-x}$$

$$\text{solution: } \psi = c \quad \boxed{e^x - e^{-x} - e^{-x}y = c}$$

$$\downarrow e^{2x} - 1 - y = ce^x$$

$$y = e^{2x} - 1 + ce^x$$

let's look at the original eq. again

$$(e^{2x} + y - 1) - y' = 0$$

$$y' - y = e^{2x} - 1 \quad \text{hold up! it's linear!}$$

$$\mu = e^{\int -x dx} = e^{-x}$$

$$e^{-x} (y' - y) = e^{-x} (e^{2x} - 1)$$

$$\frac{d}{dx} (e^{-x} y) = e^x - e^{-x}$$

$$e^{-x} y = e^x + e^{-x} + C$$

$$y = e^{2x} + 1 + Ce^x \quad \text{same!}$$

ALWAYS identify the type of eq. first