Exact DEs

An equation M(x,y)dx + N(x,y)dy = 0 is exact if $\langle M(x,y), N(x,y) \rangle$ is conservative.

If there exists a function F(x,y)=Z such that $M(x,y)=\frac{df}{dx}$ and $N(x,y)=\frac{df}{dy}$ Test: this form is exact if and only if: $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$

A differential equation is exact if and only if its solutions are the levelcurves of the surface Z = F(x, y)

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

Solve for $\frac{dy}{dx}$
 $N(x,y)dy = -M(x,y)dx$
 $\frac{dy}{dx} = -\frac{M(x,y)}{N(x,y)}$
We can solve by integrating both sides $y' = \frac{3x^2y^2 - y^3}{3xy^2 - 2x^3y} = \frac{dy}{dx}$
 $(3x^2y^2 - y^3)dx = (3xy^2 - 2x^3y)dy$
 $(3x^2y^2 - y^3)dx - (3xy^2 - 2x^3y)dy = 0$

Test for exactness:
$$\frac{\partial M}{\partial y} = \frac{\partial}{\partial y} (3x^2y^2 - y^3)$$

$$\frac{\partial M}{\partial y} = 6x^2y - 3y^2$$

$$\begin{array}{l} \frac{\partial N}{\partial x} = \frac{\partial}{\partial x} (-3xy^2 + 2x^3y) \\ \frac{\partial N}{\partial x} = -3y^2 + 6x^2y \end{array}$$

$$-3y^2 + 6x^2y = 6x^2y - 3y^2$$

Use the method of exact equations to solve Integrate:

$$\begin{split} &\int M(x,y)dx = \int (3x^2y^2 - y^3)dx \\ &\int M(x,y)dx = x^3y^2 - xy^3 + C \\ &\frac{\partial}{\partial y}(x^3y^2 - xy^3 + C(y)) = 2x^3y - xy^2 + C'(y) \\ &\text{Set equal to N(x,y)} \\ &2x^3y - xy^2 + C'(y) = 2x^3y - xy^2 \\ &C'(y) = 0 \\ &C'(y) = c \\ &F(x,y) = x^3y^2 - xy^3 + C \\ &C = x^3y^2 - xy^3 \end{split}$$

Substitution

Various tricks for things we can substitute to get an equation into a form we can solve.

Homogeneous equations:

A function F(x,y) is called homogeneous if $F(tx,ty) = t^{\alpha}F(x,y)$

A DE is homogeneous if y' = F(x, y) where F(x, y) is homogeneous or for an exact equation if both M(x, y) and N(x, y) are homogeneous

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Ex.
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$$\begin{split} F(x,y) &= x^2y^3 + y^4x \\ F(tx,ty) &= (tx)^2(ty)^3 + (ty)^4(tx) \\ F(tx,ty) &= t^2x^2t^3y^3 + t^4y^4tx \\ F(tx,ty) &= t^5x^2y^3 + t^5y^4x \\ F(tx,ty) &= t^5(x^2y^3 + y^4x) \\ F(tx,ty) &= t^5(F(x,y)) \end{split}$$

Ex.

 $F(x,y) = x + e^y$ this is not homogeneous because, $F(tx,ty) = tx + e^{ty}$ which does not allow us to factor out a t

If we have a homogeneous DE we make the substitution:

$$u = \frac{y}{x}, y = ux$$

$$y' = \frac{d}{dx}(ux)$$

$$y' = u'(x) + u(1)$$

$$y' = u'(x) + u$$