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 (variables separated)

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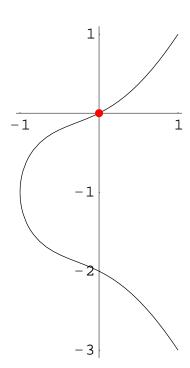
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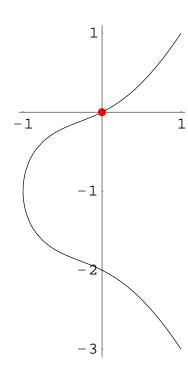
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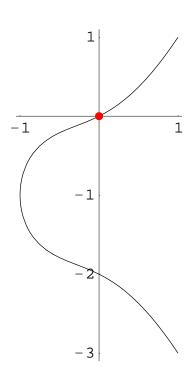
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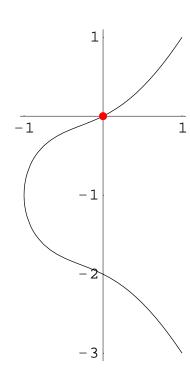
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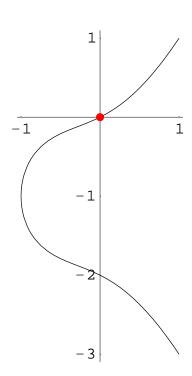
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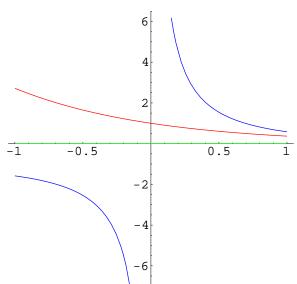
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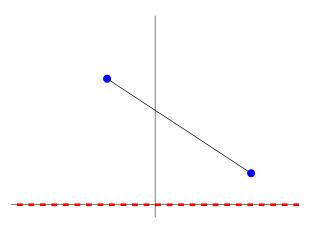
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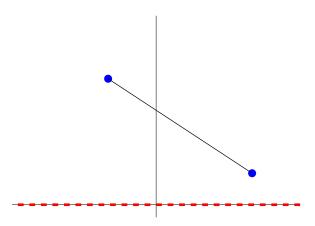
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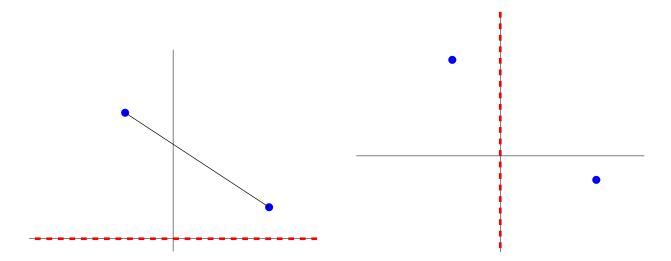
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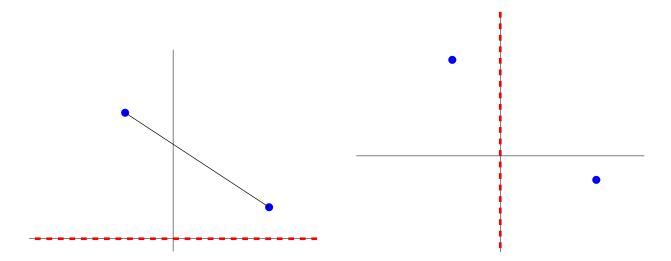
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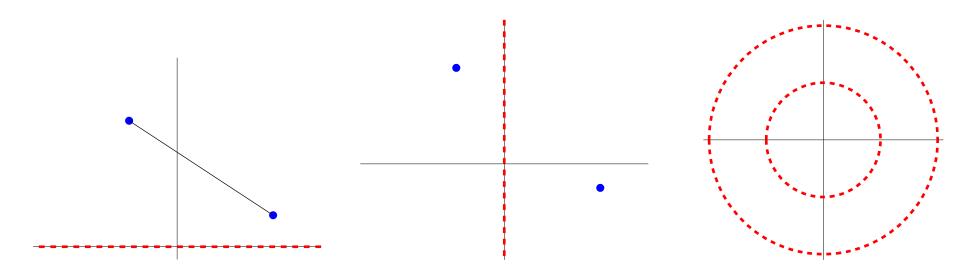
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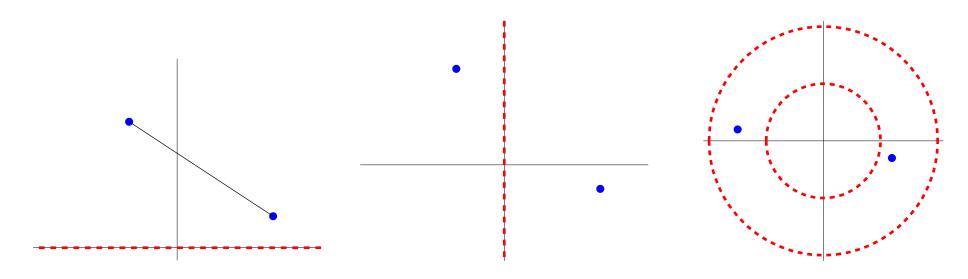
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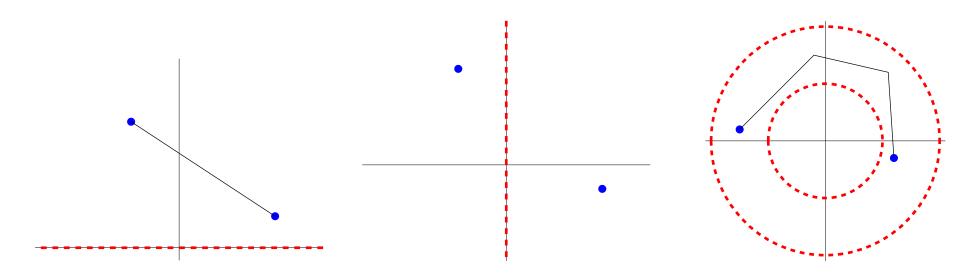
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Can write DE in explicit form  $\frac{dy}{dx} = \frac{-M(x,y)}{N(x,y)}$ 

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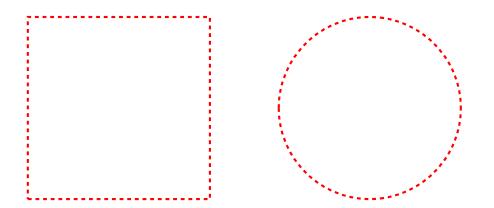
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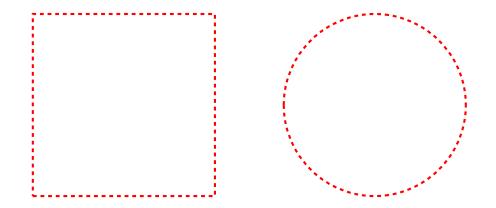
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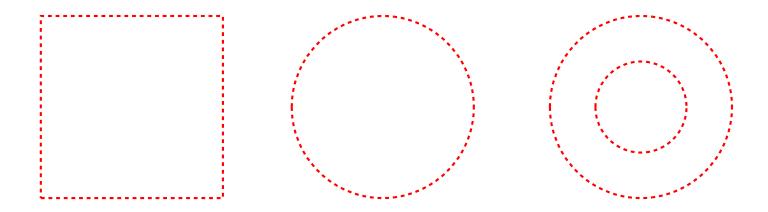
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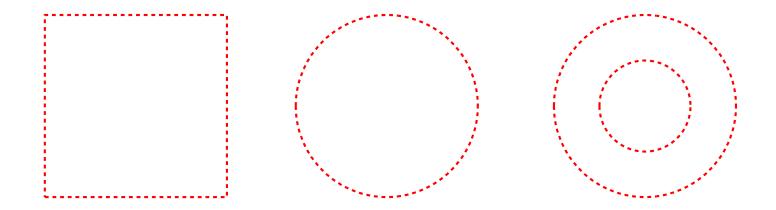
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Not-example Annuli are not simply connected.



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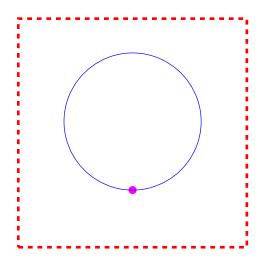
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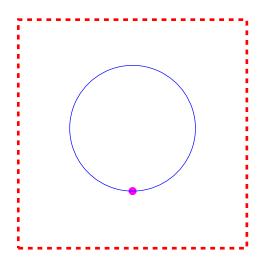
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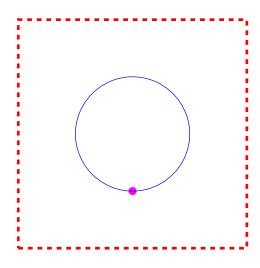
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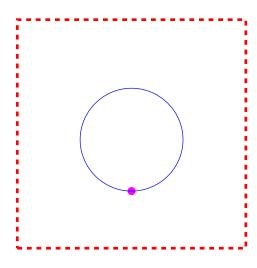
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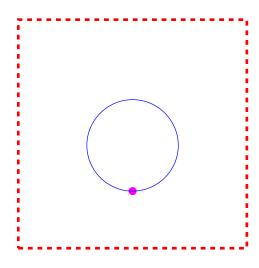
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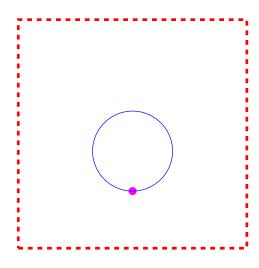
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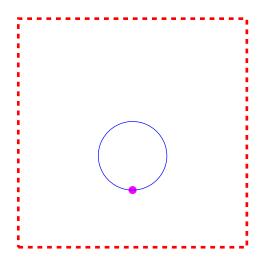
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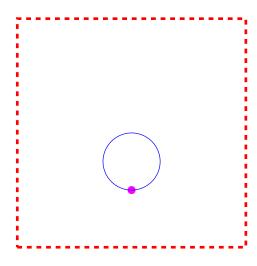
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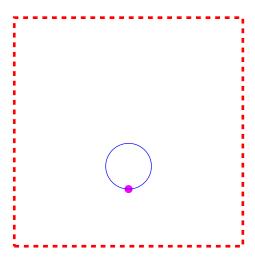
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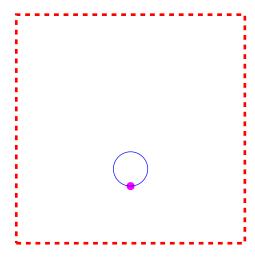
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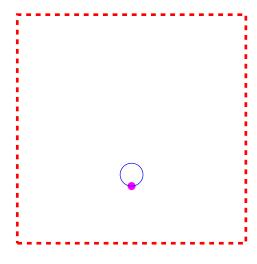
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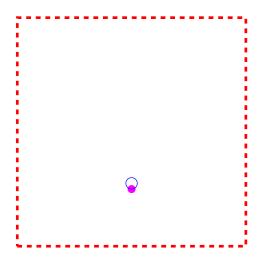
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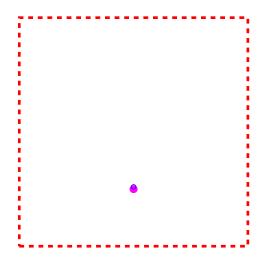
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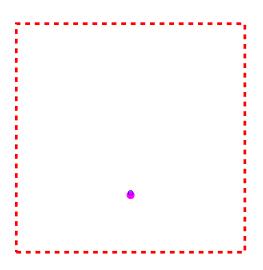
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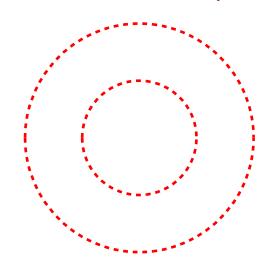


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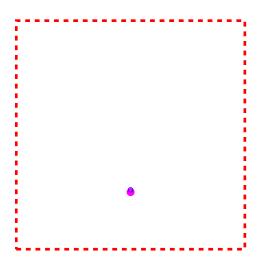


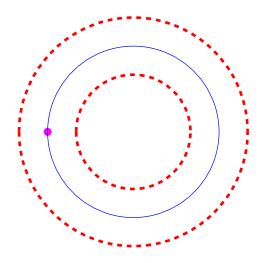
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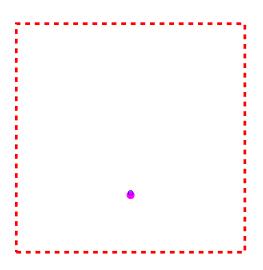


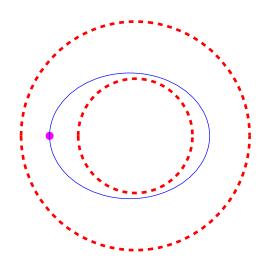
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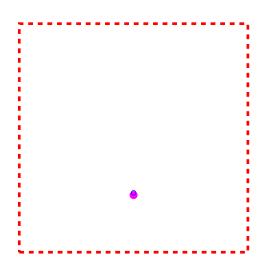


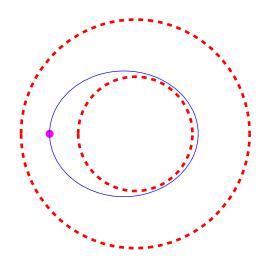
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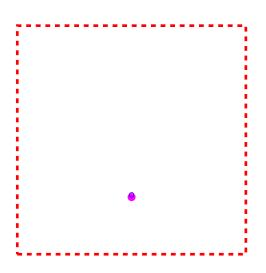


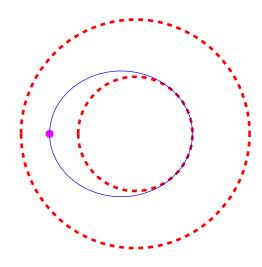
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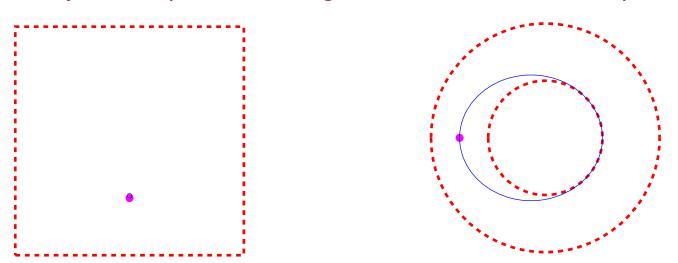
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**Remark** In considering IVP, can take a rectangular region containing the initial point  $(t_0, y_0)$ . Exactness can be tested using above condition.

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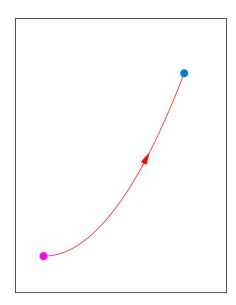
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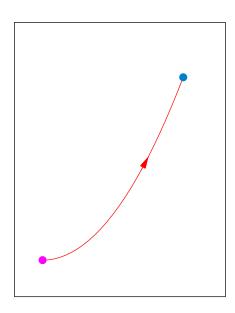
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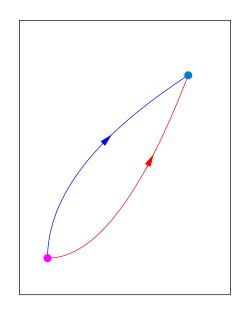
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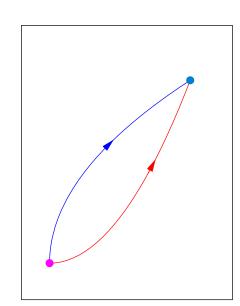
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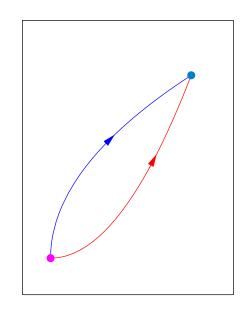
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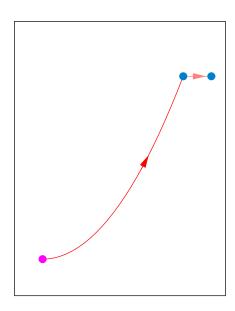
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$$F(x + \Delta x, y) - F(x, y) = \int_{\text{horizontal path}} M \, dx + N \, dy$$



$$(2xe^{y} + \cos x + \cos y) dx + (x^{2}e^{y} - x\sin y - 1) dy = 0$$

Solution

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# Solution

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• DE is exact in  $\mathbb{R}^2$   $\frac{\partial}{\partial y}(2xe^y + \cos x + \cos y) = 2xe^y - \sin y$ 

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• DE is exact in 
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$$\frac{\partial}{\partial y} (2xe^y + \cos x + \cos y) = 2xe^y - \sin y$$
$$\frac{\partial}{\partial x} (x^2e^y - x\sin y - 1) = 2xe^y - \sin y$$

$$(2xe^{y} + \cos x + \cos y) dx + (x^{2}e^{y} - x\sin y - 1) dy = 0$$

#### Solution

• DE is exact in  $\mathbb{R}^2$   $\frac{\partial}{\partial y} (2xe^y + \cos x + \cos y) = 2xe^y - \sin y$  $\frac{\partial}{\partial x} (x^2e^y - x\sin y - 1) = 2xe^y - \sin y$ 

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ethod 1 Define  $F(x, y) = \int_{\gamma} (2x e^y + \cos x + \cos y) dx + (x^2 e^y - x \sin y - 1) dy$ 

### **Example** Solve the following DE

$$(2xe^{y} + \cos x + \cos y) dx + (x^{2}e^{y} - x\sin y - 1) dy = 0$$

#### Solution

• DE is exact in  $\mathbb{R}^2$   $\frac{\partial}{\partial y} (2xe^y + \cos x + \cos y) = 2xe^y - \sin y$  $\frac{\partial}{\partial x} (x^2e^y - x\sin y - 1) = 2xe^y - \sin y$ 

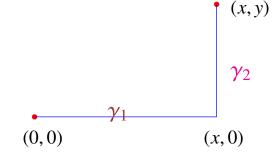
• To find F such that  $\frac{\partial F}{\partial x} = 2x e^y + \cos x + \cos y$  $\frac{\partial F}{\partial y} = x^2 e^y - x \sin y - 1$ 

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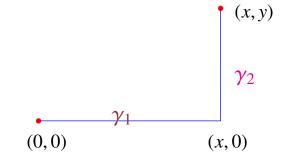
where  $\gamma = \gamma_1 + \gamma_2$ 



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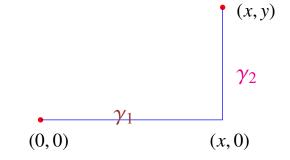
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$$= (x^2 + \sin x + x) + C$$

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To find 
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 such that  $\frac{\partial F}{\partial x} = 2xe^y + \cos x + \cos y$   
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thod 2

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Implicit solution to the DE  $x^2e^y + \sin x + x\cos y - y = C$ .

## **Integrating Factors**

For non-exact DE

$$M(x,y) dx + N(x,y) dy = 0$$
(1)

where  $M, N, M_y, N_x$  are continuous in a region  $\Omega$ .

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• Try to find a function  $\mu(x,y)$  (never vanishes on  $\Omega$ ) such that

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• Such a function  $\mu$  is called an *integrating factor* for (1) in  $\Omega$ .

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The following are integrating factors.

$$\phi \ \mu(x,y) = \mu(x) = \frac{1}{x^2}$$

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Check Multiply DE by 
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$$\frac{y}{x^2} \, \mathrm{d}x - \frac{1}{x} \, \mathrm{d}y = 0$$

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$$\left(\frac{y}{x^2}\right)_y = \frac{1}{x^2}, \qquad \left(\frac{-1}{x}\right)_x = \frac{1}{x^2}$$

 $\phi \ \mu(x,y) = \frac{1}{x^2 + y^2}$  in any simply connected region not containing (0,0)

continue Consider non-exact DE (in a simply connected region  $\Omega$ )

$$M(x, y) dx + N(x, y) dy = 0$$
(3)

Want to find  $\mu$  such that the following is exact in  $\Omega$ 

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

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

$$M(x, y) dx + N(x, y) dy = 0$$
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Want to find  $\mu$  such that the following is exact in  $\Omega$ 

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

Need

$$(\mu M)_{y} = (\mu N)_{x}$$

$$\mu M_{y} + \mu_{y} M = \mu N_{x} + N \mu_{x}$$

$$M \mu_{y} - N \mu_{x} + (M_{y} - N_{x}) \mu = 0$$
(\*)

 $\mu$  is an integrating factor for (3) in  $\Omega$  iff in  $\Omega$ ,  $\mu$  never vanishes and satisfies (\*).

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

$$(\mu M)_{y} = (\mu N)_{x}$$

$$\mu M_{y} + \mu_{y} M = \mu N_{x} + N \mu_{x}$$

$$M \mu_{y} - N \mu_{x} + (M_{y} - N_{x}) \mu = 0$$
(\*)

 $\mu$  is an integrating factor for (3) in  $\Omega$  iff in  $\Omega$ ,  $\mu$  never vanishes and satisfies (\*).

• Some DE's have integrating factors in the form  $\mu = \mu(x)$  or  $\mu = \mu(y)$ .

$$M(x, y) dx + N(x, y) dy = 0$$
(3)

Want to find  $\mu$  such that the following is exact in  $\Omega$ 

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

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- Some DE's have integrating factors in the form  $\mu = \mu(x)$  or  $\mu = \mu(y)$ .
- Discuss the case  $\mu = \mu(x)$ .

• Suppose  $\mu(x)$  is integrating factor in  $\Omega$  for M(x, y) dx + N(x, y) dy = 0.

- Suppose  $\mu(x)$  is integrating factor in  $\Omega$  for M(x, y) dx + N(x, y) dy = 0.
- Then

$$\left[M(x,y)\mu(x)\right]_{y} = \left[N(x,y)\mu(x)\right]_{x}$$

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#### **Sufficiency**

• Let H(x) be a primitive of  $\frac{M_y - N_x}{N}$  (need  $M_y$ ,  $N_x$  and N continuous)

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- Let H(x) be a primitive of  $\frac{M_y N_x}{N}$  (need  $M_y$ ,  $N_x$  and N continuous)
- Let  $\mu(x) = e^{H(x)}$ . Then

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- Let  $\mu(x) = e^{H(x)}$ . Then  $\frac{\mu'}{\mu} = \frac{e^{H(x)}H'(x)}{e^{H(x)}} = H'(x)$
- $\mu$  is a solution to (4), thus integrating factor for the DE.