

Sep 18, 2012

Mat 267 (tut)

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example

$$dx + \left(\frac{x}{y} - \sin y\right) dy = 0$$

$$\phi: I \rightarrow \mathbb{R}$$

want ϕ such that $1 + \left(\frac{x}{\phi(x)} - \sin(\phi(x))\right) \frac{d\phi(x)}{dx} = 0$

$$y dx + (x - y \sin y) dy = 0$$

$$\frac{\partial F}{\partial x} = y \Rightarrow F = xy + g(y)$$

$$\frac{\partial F}{\partial y} = x - y \sin y \Rightarrow \frac{\partial F}{\partial y} = x + g'(y)$$

$$x + g'(y) = x - y \sin y$$

$$g(y) = \int y(-\sin y)$$

$$= y \cos y - \int \cos y$$

$$= y \cos y - \sin y + C_0$$

$$\Rightarrow F(x, y) = xy + y \cos y - \sin y + C_0 = C_1$$

$$xy + y \cos y - \sin y = C$$

$$F(x, y) = C$$

$$dF = \frac{\partial F}{\partial x} dx + \frac{\partial F}{\partial y} dy$$

$$F(x_1, \dots, x_n)$$

$$dF = \sum_{k=1}^n \frac{\partial F}{\partial x_k} dx_k$$

example

$$y' + 2xy = 2xe^{-x^2}$$

$$\mu y' + \mu 2xy = \mu 2xe^{-x^2}$$

$$\mu' = \mu 2x$$

$$(\mu y)' = \mu y' + \mu y'$$

$$e^{x^2} y = \int e^{x^2} 2xe^{-x^2} dx$$

$$= x^2 + C$$

$$y = x^2 e^{-x^2} + C e^{-x^2}$$

$$\mu(x) = e^{\int_{x_0}^x P(s) ds}$$

$$\mu(x) = e^{\int_0^x 2s ds}$$

$$= e^{s^2|_0^x}$$

$$= e^{x^2}$$

example

$$xy' + (x+1)y = x \quad y(\log 2) = 1$$

$$\mu y' + \mu \left(\frac{x+1}{x} \right) y = \mu$$

$$\mu(x) = \exp \int_{x_0}^x \left(1 + \frac{1}{s} \right) ds$$

$$= \exp [s + \log s]_{x_0}^x$$

$$= \exp [x + \log x]$$

$$(\mu y)' = \mu$$

$$(x e^x y)' = x e^x$$

$$x e^x y = \int x e^x dx$$

$$= x e^x - e^x + C$$

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

$$1 = 1 - \frac{1}{\log 2} + \frac{C}{\log 2 \cdot 2}$$

$$\frac{1}{\log 2} = \frac{C}{2 \cdot \log 2}$$

$$C = 2$$

$\Rightarrow y: (0, \infty) \rightarrow \mathbb{R}$ is defined by $y(x) = 1 - \frac{1}{x} + \frac{2}{x e^x}$

example

$$(x^2 + 3xy + y^2) dx - x^2 dy = 0$$

$$\left(\left(\frac{x}{y} \right)^2 + \frac{3x}{y} + 1 \right) - \left(\frac{x}{y} \right)^2 \frac{dy}{dx} = 0$$

$$(u^2 + 3u + 1) - u^2 \left(\frac{1}{u} - \frac{xu'}{u^2} \right) = 0$$

$$u = \frac{x}{y} \Rightarrow y = \frac{x}{u}$$

$$y' = \frac{1}{u} - \frac{xu'}{u^2}$$