

EMS412U Mathematics Revision Workbook (Weeks 10-12)

Student Co-Creators: Abul Hassan Mohammed Ibrahim,
Ali Mahmood, Deehan Haque, Morshid Sarker and Saeed
Ahmed

Contact email: a.h.mohammedibrahim@se24.qmul.ac.uk

Academic Lead: Dr. Rehan Shah



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1. Introduction to First-Order Ordinary Differential Equations

Have you ever wondered how engineers predict the temperature of a cooling engine, or how scientists model the spread of a disease? The answer almost always involves a differential equation. A differential equation is simply an equation that connects a quantity to its own rate of change. In this chapter we build the vocabulary needed to describe and classify these equations precisely, and we explore what it means to *solve* one.

1.1 Classification of Differential Equations

Just as we classify numbers as integers, rationals, or reals, we classify differential equations to choose the right solution strategy. The definitions below form the foundation of everything that follows.

Key Definitions

Differential Equation:

An equation that involves one or more variables together with their derivatives. In short, it encodes information about how something *changes*.

Ordinary Differential Equation (ODE):

A differential equation in which all derivatives are taken with respect to a *single* independent variable. The word “ordinary” distinguishes it from the partial case below.

Partial Differential Equation (PDE):

A differential equation involving partial derivatives with respect to *two or more* independent variables, for example both space and time.

Independent Variable:

The variable with respect to which we differentiate, usually time t or position x .

Dependent Variable:

The unknown function that is being differentiated, for example $x(t)$ or $f(x,y)$.

Order:

The order of a differential equation equals the order of the highest derivative appearing in it. A first-order ODE contains only first derivatives; a second-order ODE contains a second derivative, and so on.

Linear Differential Equation:

An ODE in which the dependent variable and all its derivatives appear to the *first power only*, with no products between them. Coefficients may depend freely on the independent variable.

Nonlinear Differential Equation:

Any differential equation that fails the linearity test above, for example one containing x^2 , $x \frac{dx}{dt}$, or $\left(\frac{dx}{dt}\right)^2$.

Homogeneous Linear ODE:

A linear ODE in which the right-hand side is identically zero. There are no terms that depend on the independent variable alone.

Nonhomogeneous Linear ODE:

A linear ODE in which the right-hand side is *not* zero. The non-zero right-hand side is often called the *forcing term*.

Example 1.1 Identifying ODE versus PDE

Let us practise on three equations that look quite different from one another.

(a)

$$\frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} = 4x^2 + 2y$$

Solution:

- **PDE** because we see partial derivatives with respect to both x and y .
- Independent variables: x and y . Dependent variable: f .
- First order (highest derivative is first order).
- Linear and nonhomogeneous.

(b)

$$\frac{d^2 f}{dx^2} - 4x \frac{df}{dx} = \cos 2x$$

Solution:

- **ODE** because all derivatives are with respect to x only.
- Independent variable: x . Dependent variable: f .
- Second order (highest derivative is $\frac{d^2 f}{dx^2}$).
- Linear and nonhomogeneous.

(c)

$$\begin{cases} 4 \frac{dx}{dt} + 3 \frac{dy}{dt} - x + 2y = \cos t \\ 6 \frac{dx}{dt} - 2 \frac{dy}{dt} - 2x + y = 2 \sin t \end{cases}$$

Solution:

- **ODE** because differentiation is only with respect to t .
- Independent variable: t . Dependent variables: x and y .
- First order. Linear and nonhomogeneous.

Example 1.2 Order, Linearity, and Homogeneity

Work through each equation below and record the full classification.

(a) $\left(\frac{dx}{dt}\right)^2 + 4\frac{dx}{dt} = 0$

Solution: ODE, first order, **nonlinear** because $\frac{dx}{dt}$ is squared.

(b) $\frac{d^2f}{dx^2} - 4x\frac{df}{dx} = \cos 2x$

Solution: ODE, second order, **linear** (every term in f or its derivatives is to the first power), **nonhomogeneous** because the right-hand side $\cos 2x$ is not zero.

(c) $\frac{d^2x}{dt^2} + x\frac{dx}{dt} = 4\sin t$

Solution: ODE, second order, **nonlinear** because of the product $x \cdot \frac{dx}{dt}$.

(d) $4\frac{dx}{dt} + (\sin t)x = 0$

Solution: ODE, first order, **linear**, **homogeneous** because the right-hand side is zero.

(e) $\frac{d^2x}{dt^2} + t\frac{dx}{dt} = 4\sin t$

Solution: ODE, second order, **linear**, **nonhomogeneous**.

Q1. Classify the following PDE fully, giving its order, linearity, and homogeneity.

$$\frac{\partial^3 f}{\partial x \partial y^2} + \frac{\partial^2 f}{\partial x^2} - x \frac{\partial f}{\partial y} = 4x^2 + 2y$$

[ans: PDE, third order, linear, nonhomogeneous]

Q2. Classify the ODE below and state its independent and dependent variables.

$$\frac{d^2s}{dt^2} + (\sin t)\frac{ds}{dt} + (t + \cos t)s = e^t$$

[ans: ODE, 2nd order, linear, nonhomogeneous; independent: t , dependent: s]

Q3. Classify $\frac{dr}{dz} + z^2 = 0$ and identify all variables.

[ans: ODE, 1st order, linear in r , nonhomogeneous]

Q4. Classify $\frac{dy}{dx} = y + xy^2$ and explain carefully why it is nonlinear.

[ans: ODE, 1st order, nonlinear because of the y^2 term]

Q5. Consider $\frac{dy}{dx} = y + xy^2$ and $\frac{dz}{dx} = -z - x$. One of these is linear and one is not. Identify which is which and explain how you know.

1.2 Solutions of Differential Equations

Knowing the type of an ODE tells us *what* we are solving. Now we ask: what does a *solution* actually look like, and how do we pin down which one we want from the infinitely many that exist?

Types of Solution

General Solution:

The complete family of all solutions, expressed with arbitrary constants. An n th-order ODE always has exactly n arbitrary constants in its general solution. Think of these constants as “dials” you can set freely.

Particular Solution:

A specific member of the family, obtained by choosing values for the arbitrary constants. We determine these values using auxiliary conditions.

Initial Value Problem (IVP):

An ODE together with conditions specifying the solution (and possibly its derivatives) at a *single* point $t = t_0$. All conditions are imposed at the same location.

Boundary Value Problem (BVP):

An ODE together with conditions imposed at *two or more different* points. These arise naturally in problems involving physical boundaries such as the ends of a beam or a heated rod.

Example 1.3 Verifying a Solution

Show that $f(x, y) = x - y$ satisfies $\frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} = 0$, then name two other solutions.

Solution:

$$\frac{\partial(x-y)}{\partial x} + \frac{\partial(x-y)}{\partial y} = 1 + (-1) = 0. \quad \checkmark$$

Other solutions include $f = (x - y)^2$ and $f = \sin(x - y)$. In fact, *any* function of $(x - y)$ works, which shows just how many solutions a PDE can have. ■

Example 1.4 Building the General Solution by Integration

Find the general solution of $\frac{d^2x}{dt^2} = e^{2t}$.

Solution:

Step 1: Integrate once to find $\frac{dx}{dt}$.

$$\frac{dx}{dt} = \int e^{2t} dt = \frac{1}{2}e^{2t} + c.$$

Step 2: Integrate again to find $x(t)$.

$$x(t) = \int \left(\frac{1}{2}e^{2t} + c \right) dt = \frac{1}{4}e^{2t} + ct + d.$$

This is the **general solution**. Since the ODE is second order, there are exactly **two** free parameters c and d , as expected. ■

Example 1.5 Solving an Initial Value Problem

Using the same ODE, find the particular solution satisfying $x(1) = 0$ and $\frac{dx}{dt}\big|_{t=1} = 1$.

Solution:

Start from the general solution $x(t) = \frac{1}{4}e^{2t} + ct + d$.

Then $\frac{dx}{dt} = \frac{1}{2}e^{2t} + c$.

Condition 1: $\frac{dx}{dt}(1) = 1$:

$$1 = \frac{1}{2}e^2 + c \implies c = 1 - \frac{1}{2}e^2.$$

Condition 2: $x(1) = 0$:

$$0 = \frac{1}{4}e^2 + c + d \implies d = -\left(1 - \frac{1}{4}e^2\right).$$

$$x(t) = \frac{1}{4}e^{2t} + \left(1 - \frac{1}{2}e^2\right)t - \left(1 - \frac{1}{4}e^2\right).$$

Example 1.6 Solving a Boundary Value Problem

Still using $\frac{d^2x}{dt^2} = e^{2t}$, now find the particular solution satisfying $x(0) = 0$ and $x(1) = 1$. Notice that the two conditions are at *different* points, making this a BVP.

Solution:

Apply $x(0) = 0$ to the general solution:

$$0 = \frac{1}{4} + d \implies d = -\frac{1}{4}.$$

Apply $x(1) = 1$:

$$1 = \frac{1}{4}e^2 + c - \frac{1}{4} \implies c = \frac{5}{4} - \frac{1}{4}e^2.$$

$$x(t) = \frac{1}{4}e^{2t} + \frac{1}{4}(5 - e^2)t - \frac{1}{4}.$$

Q1. Verify by substitution that $x(t) = ce^{-4t}$ satisfies $\frac{dx}{dt} = -4x$ for any constant c .

Q2. Find the general solution of $\frac{d^3x}{dt^3} = 6$ and state how many arbitrary constants it contains.
[ans: $x = t^3 + \frac{c_1}{2}t^2 + c_2t + c_3$; three constants]

Q3. Find the particular solution of $\frac{d^2x}{dt^2} = e^{2t}$ satisfying $x(0) = 1$ and $\frac{dx}{dt}\big|_{t=0} = 0$. [ans: $x = \frac{1}{4}e^{2t} - \frac{1}{2}t + \frac{3}{4}$]

Q4. How many arbitrary constants appear in the general solution of a fifth-order ODE? Explain your reasoning. [ans: five]

1.3 Chapter Review

Review Exercise 1 Mixed Questions

Problem 1.3.1 For each equation below, state: (i) ODE or PDE, (ii) order, (iii) linear or nonlinear, and (iv) homogeneous or nonhomogeneous.

(a) $\frac{d^4y}{dx^4} + 2\frac{d^2y}{dx^2} + y = 0$

(b) $\left(\frac{dy}{dx}\right)^3 + y = x$

(c) $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$

(d) $\frac{dx}{dt} + (\cos t)x = \sin t$

Problem 1.3.2 Verify that $y = e^{-x} + 2e^{3x}$ is a solution of $y'' - 2y' - 3y = 0$.

Problem 1.3.3 Find the general solution of $\frac{d^3y}{dx^3} = \sin x$ and state the number of arbitrary constants.

Problem 1.3.4 For the ODE $\frac{d^2x}{dt^2} = \cos t$, find the particular solution satisfying $x(0) = 0$ and $x\left(\frac{\pi}{2}\right) = 1$.

Summary 1 Introduction to First-Order ODEs

ODE vs PDE An ODE has derivatives with respect to one variable only. A PDE involves partial derivatives with respect to two or more.

Order Given by the degree of the highest derivative present.

Linearity

- **Linear:** dependent variable and its derivatives appear to the first power; no products between them.
- **Nonlinear:** any power above one, or products involving the dependent variable.

Homogeneity A linear ODE is homogeneous when the right-hand side is zero and nonhomogeneous when it is not.

Solutions The general solution of an n th-order ODE contains n arbitrary constants. A particular solution fixes those constants using initial or boundary conditions.

Chapter Checklist

- ☐ I can tell the difference between an ODE and a PDE and name the independent and dependent variables.
- ☐ I can determine the order of any differential equation.
- ☐ I can classify a differential equation as linear or nonlinear.
- ☐ I can distinguish between homogeneous and nonhomogeneous linear ODEs.
- ☐ I understand the difference between a general solution and a particular solution.
- ☐ I can solve an IVP and a BVP given a general solution.



2. Separation of Variables

Imagine being handed an ODE and asked: “Can you untangle the two variables and put each on its own side of the equation?” If the answer is yes, you have a separable equation, and the path to a solution is remarkably straightforward: separate, then integrate. In this chapter we develop this idea carefully, look at the important special case of equilibrium solutions, and apply the method to real modelling problems.

2.1 The Method

A first-order ODE

$$\frac{dx}{dt} = f(t, x)$$

is called **separable** if f can be written as a product of a function of t alone and a function of x alone:

$$\frac{dx}{dt} = h(t) \cdot k(x).$$

Provided $k(x) \neq 0$, dividing both sides by $k(x)$ and multiplying by dt gives the separated form:

$$\frac{dx}{k(x)} = h(t) dt.$$

Writing $g(x) = 1/k(x)$, integrating both sides yields:

$$\int g(x) dx = \int h(t) dt + c,$$

where c is a single arbitrary constant combining those from both sides.

Things to Watch Out For

- Only *one* constant c is needed; do not write one on each side.
- If $k(x_0) = 0$ for some value x_0 , then $x(t) = x_0$ is a constant (equilibrium) solution that cannot be found by the division step. Always check for these separately.
- After integrating, apply any given initial condition to find c , and choose the correct sign (for example from a square root) to match that condition.

Example 2.1 A Straightforward Separation

Find the general solution of $\frac{dx}{dt} = -4x$.

Solution:

Step 1: Separate the variables.

$$\frac{dx}{x} = -4 dt$$

Step 2: Integrate both sides.

$$\int \frac{dx}{x} = -4 \int dt$$

$$\ln |x| = -4t + d$$

where $c = e^d$ absorbs the integration constant.

Note that $x = 0$ is an equilibrium solution (corresponding to $c = 0$).

Thus the general solution is

$$\boxed{x(t) = ce^{-4t}}.$$

Example 2.2 Using Partial Fractions Inside the Integral

Find the general solution of $\frac{dx}{dt} = ax(x-1)$, where a is a constant.

Solution:

Step 1: Separate the variables.

$$\frac{dx}{x(x-1)} = a dt$$

Step 2: Decompose the left-hand side by partial fractions.

$$\int \left(\frac{1}{x-1} - \frac{1}{x} \right) dx = \int a dt$$

Step 3: Integrate both sides.

$$\ln \left| \frac{x-1}{x} \right| = at + d$$

$$\frac{x-1}{x} = ce^{at}$$

Thus the general solution is

$$\boxed{x(t) = \frac{1}{1 - ce^{at}}}.$$

The equilibrium solutions $x = 0$ and $x = 1$ sit at the zeros of $x(x-1)$.

Example 2.3 Applying an Initial Condition

Solve $y \frac{dy}{dx} + 2x = 5$ subject to $y(1) = 1$.

Solution:

Step 1: Separate variables.

$$y dy = (5 - 2x) dx$$

$$\int y dy = \int (5 - 2x) dx$$

$$\frac{1}{2}y^2 = 5x - x^2 + d$$

$$y = \pm \sqrt{10x - 2x^2 + c}.$$

Step 2: Apply the initial condition $y(1) = 1$:

$$1 = \pm \sqrt{8 + c}.$$

We take the positive root. Squaring: $1 = 8 + c$, so $c = -7$.

$$y(x) = \sqrt{10x - 2x^2 - 7}.$$

Example 2.4 Modelling Exponential Growth

A population P grows at a rate proportional to its size:

$$\frac{dP}{dt} = kP, \quad P(0) = P_0.$$

Find $P(t)$ and interpret the result.

Solution:

Step 1: Separate the variables.

$$\frac{dP}{P} = k dt$$

Step 2: Integrate both sides.

$$\ln P = kt + d$$

$$P(t) = Ae^{kt}.$$

Step 3: Apply the initial condition $P(0) = P_0$ gives $A = P_0$, so:

$$P(t) = P_0 e^{kt}.$$

When $k > 0$ the population grows without bound; when $k < 0$ it decays to zero.

- Q1.** Find the general solution of $\frac{dx}{dt} = 5x$. [ans: $x(t) = ce^{5t}$]
- Q2.** Find the general solution of $\frac{dy}{dx} = \frac{x}{y}$. [ans: $y^2 - x^2 = c$]
- Q3.** Solve $\frac{dx}{dt} = x^2$ with $x(0) = 1$. [ans: $x(t) = \frac{1}{1-t}$]
- Q4.** Find the general solution of $\frac{dy}{dx} = e^{x-y}$. [ans: $e^y = e^x + c$]
- Q5.** Solve $\frac{dr}{d\theta} = r^2 \sin \theta$ with $r(0) = 1$. [ans: $r(\theta) = \frac{1}{2 - \cos \theta}$]

2.2 Equilibrium Solutions

Before picking up a pen to integrate, it is always worth asking: are there constant solutions? An **equilibrium solution** is a constant function $x(t) = x^*$ for which $\frac{dx}{dt} = 0$ for all t . You find them by solving $f(t, x^*) = 0$ with respect to x . These solutions have real physical meaning: they represent steady states, such as a population that neither grows nor shrinks.

Example 2.5 Finding Equilibria of a Logistic Equation

Find all equilibrium solutions of $\frac{dx}{dt} = ax(x-1)$.

Solution:

Step 1: Set the right-hand side to zero.

$$ax(x-1) = 0$$

Step 2: Solve for x .

$$x = 0 \quad \text{or} \quad x = 1.$$

These are the two equilibrium solutions. You can verify them directly:

if $x = 0$ at some time, then $\frac{dx}{dt} = 0$, so x stays at zero forever.

The same argument applies to $x = 1$.

- Q1.** Find all equilibrium solutions of $\frac{dx}{dt} = x(2-x)$. [ans: $x = 0$ and $x = 2$]
- Q2.** Solve $\frac{dx}{dt} = x(2-x)$ with $x(0) = 1$ using separation of variables and partial fractions.
[ans: $x(t) = \frac{2}{1 + e^{-2t}}$]

2.3 Chapter Review

Review Exercise 2 Mixed Questions

Problem 2.3.1 Solve each ODE by separation of variables.

- (a) $\frac{dy}{dx} = \frac{y}{x^2}$
 (b) $\frac{dx}{dt} = (1+x^2)\tan t$
 (c) $(1+t^2)\frac{dx}{dt} = xt$

Problem 2.3.2 A body falls subject to linear air resistance:

$$\frac{dv}{dt} = g - \frac{k}{m}v, \quad v(0) = 0.$$

Solve for $v(t)$ and find the terminal velocity as $t \rightarrow \infty$.

Problem 2.3.3 A radioactive substance decays according to $\frac{dN}{dt} = -\lambda N$ with $N(0) = N_0$.

- (a) Solve for $N(t)$.
 (b) Find the half-life $T_{1/2}$ in terms of λ .

Problem 2.3.4 Find all equilibrium solutions of $\frac{dy}{dx} = \sin y$, then solve the IVP with $y(0) = \pi/4$.

Summary 2 Separation of Variables

Separable Form An ODE $\frac{dx}{dt} = f(t, x)$ is separable when $f = h(t) \cdot k(x)$. Rewrite as $g(x) dx = h(t) dt$ where $g(x) = 1/k(x)$.

Integration Integrate both sides: $\int g(x) dx = \int h(t) dt + c$.

Equilibrium Solutions Constant solutions $x = x^*$ satisfying $k(x^*) = 0$. They cannot be found by division so must be identified first and verified directly.

Initial Conditions Substitute the given point after integrating to determine c . Select the correct sign (for example from a square root) to be consistent with the initial value.

Chapter Checklist

- ☐ I can recognise whether a first-order ODE is separable.
- ☐ I can correctly separate variables and integrate both sides.
- ☐ I can find equilibrium solutions and explain their physical meaning.
- ☐ I can use partial fractions when the x -integral requires it.
- ☐ I can apply an initial condition to find a particular solution, selecting the correct branch.
- ☐ I can apply separation of variables to growth, decay, and cooling models.

3. Exact Differential Equations

What if the left-hand side of an ODE is secretly the total derivative of some function $h(t, x)$? If we can spot this, the whole equation collapses to $\frac{d}{dt}[h(t, x)] = 0$, which tells us immediately that $h(t, x)$ must be a constant. The task then becomes finding h , which is a matter of integration rather than any elaborate technique. In this chapter we develop a reliable test for this “exactness” property and a two-step procedure to construct h every time the test passes.

3.1 The Exactness Condition

Consider a first-order ODE written in the form

$$p(t, x) \frac{dx}{dt} + q(t, x) = 0. \quad (*)$$

We call this equation **exact** if there exists a differentiable function $h(t, x)$ satisfying both of the conditions

$$\frac{\partial h}{\partial x} = p(t, x) \quad \text{and} \quad \frac{\partial h}{\partial t} = q(t, x).$$

When both conditions hold, the chain rule gives

$$p \frac{dx}{dt} + q = \frac{\partial h}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial h}{\partial t} = \frac{d}{dt}[h(t, x)].$$

So equation $(*)$ says $\frac{d}{dt}[h(t, x)] = 0$, and the general solution is just

$$h(t, x) = C.$$

How to Test for Exactness:

If h has continuous second partial derivatives (which is almost always the case in practice), mixed partials are equal:

$$\frac{\partial^2 h}{\partial t \partial x} = \frac{\partial^2 h}{\partial x \partial t}.$$

Using the conditions above, this gives the **exactness test**:

$$\frac{\partial p}{\partial t} = \frac{\partial q}{\partial x}.$$

If this holds, the equation is exact. If not, it is inexact (and we need a different approach, covered in Chapter 4).

Example 3.1 Applying the Exactness Test

Problem: Decide whether each ODE is exact.

(a) $(x+t) \frac{dx}{dt} + (x-t) = 0$

Solution: Here $p = x+t$ and $q = x-t$.

$$\frac{\partial p}{\partial t} = 1 \quad \text{and} \quad \frac{\partial q}{\partial x} = 1.$$

Equal, so the equation is **exact**. ✓

(b) $te^{xt} \frac{dx}{dt} + t + xe^{xt} = 0$

Solution: $p = te^{xt}$, $q = t + xe^{xt}$.

$$\frac{\partial p}{\partial t} = e^{xt} + xte^{xt} \quad \text{and} \quad \frac{\partial q}{\partial x} = e^{xt} + xe^{xt}.$$

Equal, so the equation is **exact**. ✓

(c) $t \frac{dx}{dt} + 2x = 0$

Solution: $p = t$, $q = 2x$.

$$\frac{\partial p}{\partial t} = 1 \quad \text{but} \quad \frac{\partial q}{\partial x} = 2.$$

Not equal, so **not exact**. ✗

Final Answer:

(a) Exact, (b) Exact, (c) Not exact.

3.2 Solving Exact ODEs

Once we know the equation is exact, we need to find $h(t, x)$. The following two-step procedure is systematic and always works.

Step-by-Step Procedure

- Step 1.** Integrate $\frac{\partial h}{\partial x} = p(t, x)$ with respect to x , treating t as a constant. The constant of integration is not a number but an unknown function $c(t)$:

$$h(t, x) = \int p(t, x) dx + c(t).$$

2. **Step 2.** Differentiate this expression with respect to t and set the result equal to $q(t, x)$. Solve for $c'(t)$, then integrate:

$$\frac{\partial h}{\partial t} = q(t, x) \implies c'(t) = q - \frac{\partial}{\partial t} \int p dx \implies c(t) = \int c'(t) dt.$$

3. **Step 3.** Write the general solution as $h(t, x) = C$.

Example 3.2 Recognising the Potential Directly

Problem: Find the general solution of $(x+t)\frac{dx}{dt} + (x-t) = 0$.

Solution:

From Example 3.1(a) the equation is exact. We can spot the potential function by inspection:

$$h(t, x) = \frac{1}{2}x^2 + xt - \frac{1}{2}t^2.$$

Check:

$$\frac{\partial h}{\partial x} = x + t = p \quad \checkmark \quad \frac{\partial h}{\partial t} = x - t = q \quad \checkmark$$

General solution:

$$\frac{1}{2}x^2 + xt - \frac{1}{2}t^2 = C \implies x(t) = -t \pm \sqrt{2t^2 + c}.$$

Final Answer:

$$x(t) = -t \pm \sqrt{2t^2 + c} \quad \text{where } c = 2C.$$

Example 3.3 The Full Two-Step Method

Problem: Find the general solution of $te^{xt}\frac{dx}{dt} + t + xe^{xt} = 0$.

Step 1: Integrate p with respect to x .

Recall $p = te^{xt}$ and treat t as a constant:

$$h(t, x) = \int te^{xt} dx = e^{xt} + c(t).$$

Step 2: Differentiate with respect to t and match to q .

$$\frac{\partial h}{\partial t} = xe^{xt} + c'(t) \stackrel{!}{=} q = t + xe^{xt} \implies c'(t) = t \implies c(t) = \frac{1}{2}t^2.$$

General solution:

$$e^{xt} + \frac{1}{2}t^2 = C \implies x(t) = \frac{1}{t} \ln \left(C - \frac{1}{2}t^2 \right).$$

Final Answer:

$$x(t) = \frac{1}{t} \ln \left(C - \frac{1}{2} t^2 \right).$$

Example 3.4 Exact ODE with an Initial Condition**Problem:** Solve $(2x + t) \frac{dx}{dt} + x = 0$ with $x(1) = 2$.**Check exactness:** $p = 2x + t$, $q = x$.

$$\frac{\partial p}{\partial t} = 1 = \frac{\partial q}{\partial x}. \quad \checkmark$$

Step 1: Integrate p with respect to x to find potential functions:

$$h = \int (2x + t) dx = x^2 + xt + c(t).$$

Can you also slowly start updating the rehan shah doc with guaranteed changes
Step 2: Differentiate h with respect to t and equate to q to solve for $c'(t)$:

$$\frac{\partial h}{\partial t} = x + c'(t) = q = x \implies c'(t) = 0 \implies c(t) = 0.$$

General solution:

$$x^2 + xt = C.$$

Apply conditions to find constant:

$$x(1) = 2 : 4 + 2 = C, \text{ so } C = 6.$$

Final Answer:

$$x^2 + xt = 6.$$

Q1. Test for exactness. If exact, find the general solution.

$$(3x^2 + t) \frac{dx}{dt} + x = 0$$

[ans: Exact; $x^3 + xt = C$]

Q2. Test for exactness. If exact, find the general solution.

$$(e^t + 2tx) \frac{dx}{dt} + xe^t = 0$$

[ans: Exact; $xe^t + tx^2 = C$]

Q3. Test for exactness. If exact, solve with $x(0) = 1$.

$$(2t + x) \frac{dx}{dt} + (2x + t) = 0$$

[ans: Exact; $(x + t)^2 = 1$]

Q4. Show that $(2xt) \frac{dx}{dt} + x^2 = 0$ is exact and find its general solution.

[ans: $x^2t = C$]

Q5. The ODE $x \frac{dx}{dt} + 2t = 0$ is not exact. Verify this using the exactness test, then solve it instead by separation of variables.

[ans: $x^2 + 2t^2 = c$]

3.3 Chapter Review

Review Exercise 3 Mixed Questions

Problem 3.3.1 For each ODE below, (i) test for exactness using the mixed-partial condition, and (ii) solve completely if exact.

(a) $(2x - t^2) \frac{dx}{dt} + (-2xt) = 0$

(b) $(x^2 + t) \frac{dx}{dt} + (x + t^2) = 0$

(c) $(xe^{x+t} + e^{x+t}) \frac{dx}{dt} + xe^{x+t} = 0$

Problem 3.3.2 Find the particular solution of

$$(\cos x + t) \frac{dx}{dt} + x = 0, \quad x(0) = \frac{\pi}{2}.$$

Problem 3.3.3 An ODE has $p = 2tx$ and $q = t^2 + f(x)$ for some unknown function $f(x)$.

- Find $f(x)$ so that the ODE is exact.
- Solve the resulting equation.



Summary 3 Exact Differential Equations

Standard Form $p(t, x) \frac{dx}{dt} + q(t, x) = 0.$

Exactness Test The equation is exact if and only if $\frac{\partial p}{\partial t} = \frac{\partial q}{\partial x}.$

Finding $h(t, x)$

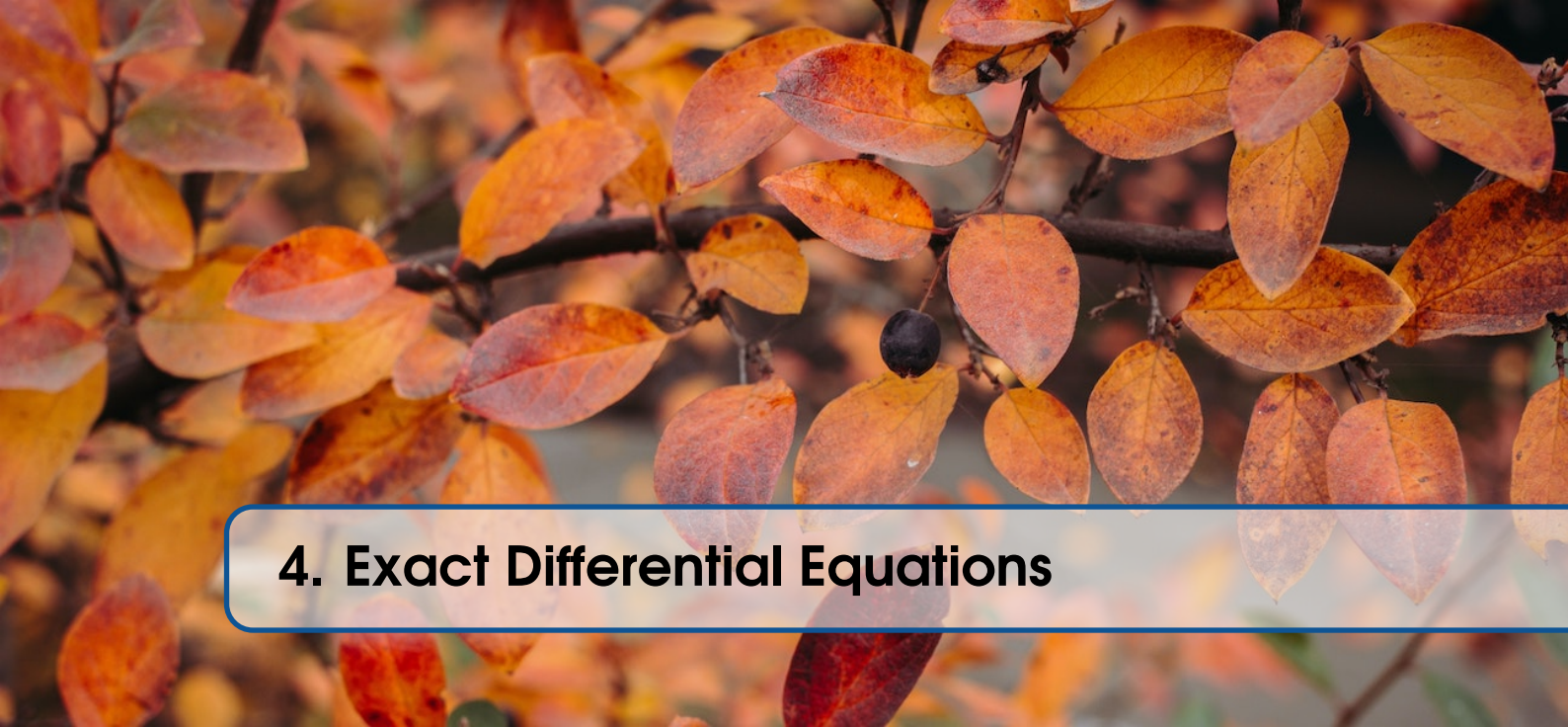
1. Integrate p with respect to x (hold t fixed) to get $h = \int p dx + c(t).$
2. Differentiate with respect to t , match to q , find $c'(t)$, and integrate.

General Solution $h(t, x) = C.$

Chapter Checklist

- ☐ I can apply the mixed-partial test to check for exactness.
- ☐ I understand why the total derivative of $h(t, x)$ connects to the ODE.
- ☐ I can carry out the two-step procedure to find h .
- ☐ I can write the general solution as $h(t, x) = C$ and, where possible, solve explicitly for $x(t)$.
- ☐ I can apply an initial condition to select a particular solution.





4. Exact Differential Equations

What if the left-hand side of an ODE is secretly the total derivative of some function $h(t, x)$? If we can spot this, the whole equation collapses to $\frac{d}{dt}[h(t, x)] = 0$, which tells us immediately that $h(t, x)$ must be a constant. The task then becomes finding h , which is a matter of integration rather than any elaborate technique. In this chapter we develop a reliable test for this “exactness” property and a two-step procedure to construct h every time the test passes.

4.1 The Exactness Condition

Consider a first-order ODE written in the form

$$p(t, x) \frac{dx}{dt} + q(t, x) = 0. \quad (*)$$

We call this equation **exact** if there exists a differentiable function $h(t, x)$ satisfying both of the conditions

$$\frac{\partial h}{\partial x} = p(t, x) \quad \text{and} \quad \frac{\partial h}{\partial t} = q(t, x).$$

When both conditions hold, the chain rule gives

$$p \frac{dx}{dt} + q = \frac{\partial h}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial h}{\partial t} = \frac{d}{dt}[h(t, x)].$$

So equation $(*)$ says $\frac{d}{dt}[h(t, x)] = 0$, and the general solution is just

$$h(t, x) = C.$$

How to Test for Exactness:

If h has continuous second partial derivatives (which is almost always the case in practice), mixed partials are equal:

$$\frac{\partial^2 h}{\partial t \partial x} = \frac{\partial^2 h}{\partial x \partial t}.$$

Using the conditions above, this gives the **exactness test**:

$$\frac{\partial p}{\partial t} = \frac{\partial q}{\partial x}.$$

If this holds, the equation is exact. If not, it is inexact (and we need a different approach, covered in Chapter 4).

Example 4.1 Applying the Exactness Test

Problem: Decide whether each ODE is exact.

(a) $(x+t) \frac{dx}{dt} + (x-t) = 0$

Solution: Here $p = x+t$ and $q = x-t$.

$$\frac{\partial p}{\partial t} = 1 \quad \text{and} \quad \frac{\partial q}{\partial x} = 1.$$

Equal, so the equation is **exact**. ✓

(b) $te^{xt} \frac{dx}{dt} + t + xe^{xt} = 0$

Solution: $p = te^{xt}$, $q = t + xe^{xt}$.

$$\frac{\partial p}{\partial t} = e^{xt} + xte^{xt} \quad \text{and} \quad \frac{\partial q}{\partial x} = e^{xt} + xe^{xt}.$$

Equal, so the equation is **exact**. ✓

(c) $t \frac{dx}{dt} + 2x = 0$

Solution: $p = t$, $q = 2x$.

$$\frac{\partial p}{\partial t} = 1 \quad \text{but} \quad \frac{\partial q}{\partial x} = 2.$$

Not equal, so **not exact**. ✗

Final Answer:

(a) Exact, (b) Exact, (c) Not exact.

4.2 Solving Exact ODEs

Once we know the equation is exact, we need to find $h(t, x)$. The following two-step procedure is systematic and always works.

Step-by-Step Procedure

- Step 1.** Integrate $\frac{\partial h}{\partial x} = p(t, x)$ with respect to x , treating t as a constant. The constant of integration is not a number but an unknown function $c(t)$:

$$h(t, x) = \int p(t, x) dx + c(t).$$

2. **Step 2.** Differentiate this expression with respect to t and set the result equal to $q(t, x)$. Solve for $c'(t)$, then integrate:

$$\frac{\partial h}{\partial t} = q(t, x) \implies c'(t) = q - \frac{\partial}{\partial t} \int p dx \implies c(t) = \int c'(t) dt.$$

3. **Step 3.** Write the general solution as $h(t, x) = C$.

Example 4.2 Recognising the Potential Directly

Problem: Find the general solution of $(x+t)\frac{dx}{dt} + (x-t) = 0$.

Solution:

From Example 3.1(a) the equation is exact. We can spot the potential function by inspection:

$$h(t, x) = \frac{1}{2}x^2 + xt - \frac{1}{2}t^2.$$

Check:

$$\frac{\partial h}{\partial x} = x + t = p \quad \checkmark \quad \frac{\partial h}{\partial t} = x - t = q \quad \checkmark$$

General solution:

$$\frac{1}{2}x^2 + xt - \frac{1}{2}t^2 = C \implies x(t) = -t \pm \sqrt{2t^2 + c}.$$

Final Answer:

$$x(t) = -t \pm \sqrt{2t^2 + c} \quad \text{where } c = 2C.$$

Example 4.3 The Full Two-Step Method

Problem: Find the general solution of $te^{xt}\frac{dx}{dt} + t + xe^{xt} = 0$.

Step 1: Integrate p with respect to x .

Recall $p = te^{xt}$ and treat t as a constant:

$$h(t, x) = \int te^{xt} dx = e^{xt} + c(t).$$

Step 2: Differentiate with respect to t and match to q .

$$\frac{\partial h}{\partial t} = xe^{xt} + c'(t) \stackrel{!}{=} q = t + xe^{xt} \implies c'(t) = t \implies c(t) = \frac{1}{2}t^2.$$

General solution:

$$e^{xt} + \frac{1}{2}t^2 = C \implies x(t) = \frac{1}{t} \ln \left(C - \frac{1}{2}t^2 \right).$$

Final Answer:

$$x(t) = \frac{1}{t} \ln \left(C - \frac{1}{2} t^2 \right).$$

Example 4.4 Exact ODE with an Initial Condition**Problem:** Solve $(2x + t) \frac{dx}{dt} + x = 0$ with $x(1) = 2$.**Check exactness:** $p = 2x + t$, $q = x$.

$$\frac{\partial p}{\partial t} = 1 = \frac{\partial q}{\partial x}. \quad \checkmark$$

Step 1: Integrate p with respect to x to find potential functions:

$$h = \int (2x + t) dx = x^2 + xt + c(t).$$

Can you also slowly start updating the rehan shah doc with guaranteed changes

Step 2: Differentiate h with respect to t and equate to q to solve for $c'(t)$:

$$\frac{\partial h}{\partial t} = x + c'(t) = q = x \implies c'(t) = 0 \implies c(t) = 0.$$

General solution:

$$x^2 + xt = C.$$

Apply conditions to find constant:

$$x(1) = 2 : 4 + 2 = C, \text{ so } C = 6.$$

Final Answer:

$$x^2 + xt = 6.$$

Q1. Test for exactness. If exact, find the general solution.

$$(3x^2 + t) \frac{dx}{dt} + x = 0$$

[ans: Exact; $x^3 + xt = C$]

Q2. Test for exactness. If exact, find the general solution.

$$(e^t + 2tx) \frac{dx}{dt} + xe^t = 0$$

[ans: Exact; $xe^t + tx^2 = C$]

Q3. Test for exactness. If exact, solve with $x(0) = 1$.

$$(2t + x) \frac{dx}{dt} + (2x + t) = 0$$

[ans: Exact; $(x + t)^2 = 1$]

Q4. Show that $(2xt) \frac{dx}{dt} + x^2 = 0$ is exact and find its general solution.

[ans: $x^2t = C$]

Q5. The ODE $x \frac{dx}{dt} + 2t = 0$ is not exact. Verify this using the exactness test, then solve it instead by separation of variables.

[ans: $x^2 + 2t^2 = c$]

4.3 Chapter Review

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