

How to solve differential equations complete.

Author:
mathematics teacher Zbigniew Jan Stebel

Find a solution to the equation:

$$(1) \quad 3y + e^t + (3t + \cos y) \frac{dy}{dt} = 0$$

Method One:

In this case

$$M(t, y) = 3y + e^t,$$

$$N(t, y) = 3t + \cos y.$$

The equation is the total equation, because:

$$\frac{\partial M}{\partial y} = 3$$

$$\frac{\partial N}{\partial t} = 3,$$

$$\text{so } \frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}.$$

Therefore, there is a function $\Phi(t, y)$ such that the conditions

- i. $\frac{\partial \Phi}{\partial t} = M(t, y) = 3y + e^t$
- ii. $\frac{\partial \Phi}{\partial y} = N(t, y) = 3t + \cos y$

Go to function $\Phi(t, y)$:

$$\Phi(t, y) = \int (3y + e^t) dt + h(y) = 3yt + e^t + h(y).$$

Differentiating terms of variable y and get:

$$\frac{\partial \Phi}{\partial y} = 3t + h'(y).$$

Comparing the parties last equation to the equation (ii) we have:

$$3t + \cos(y) = 3t + h'(y), \text{ so } h'(y) = \cos(y) \Rightarrow h(y) = \sin(y),$$

hence we get

$$\Phi(t, y) = 3yt + e^t + \sin(y).$$

The equation (1) has a solution

$$3yt + e^t + \sin(y) = C.$$

Method Two:

If $N(t, y) = \frac{\partial \Phi}{\partial y}$ that course $\Phi(t, y) = \int N(t, y) dy + k(t).$

Because $M(t, y) = \frac{\partial \Phi}{\partial t} = \int \frac{\partial N(t, y)}{\partial t} dy + k'(t)$, Thus $k'(t)$ it can be found from the equation:

$$k'(t) = M(t, y) - \int \frac{\partial N(t, y)}{\partial t} dy.$$

Inserting the functions get:

$$\Phi(t, y) = \int (3t + \cos y) dy + k(t) = 3ty + \sin y + k(t).$$

Differentiating the variable t and taking into account the condition (i):

$$3y + k'(t) = 3y + e^t, \text{ hence } k(t) = e^t.$$

Finally, we get:

$$\Phi(t, y) = 3ty + \sin y + e^t, \text{ that is, the same pattern as in the first method.}$$

We have to resolve the issue of the original:

$$(2) \begin{cases} 4t^3 e^{t+y} + t^4 e^{t+y} + 2t + (t^4 e^{t+y} + 2y) \frac{dy}{dt} = 0 \\ y(0) = 1 \end{cases}$$

At the top mark the appropriate functions

$$M(t, y) = 4t^3 e^{t+y} + t^4 e^{t+y} + 2t,$$

$$N(t, y) = t^4 e^{t+y} + 2y.$$

Is this a complete equation?

$$\frac{\partial M}{\partial y} = (4t^3 + t^4) e^{t+y}$$

$$\frac{\partial N}{\partial t} = (4t^3 + t^4) e^{t+y},$$

that is, the equation is complete, because $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$.

There is a function of $\Phi(t, y)$ satisfying the conditions:

$$\frac{\partial \Phi}{\partial t} = 4t^3 e^{t+y} + t^4 e^{t+y} + 2t$$

$$\frac{\partial \Phi}{\partial y} = t^4 e^{t+y} + 2y$$

It's easier to calculate the equation over another, thus taking advantage of this equation we get:

$$\Phi(t, y) = t^4 e^{t+y} + y^2 + k(t).$$

Differentiating the last variable to the equation after t get:

$$\frac{\partial \Phi}{\partial t} = (t^4 + 4t^3) e^{t+y} + k'(t).$$

Comparing with the condition receive the first equation of the form:

$$k'(t) = 2t \Rightarrow k(t) = t^2.$$

Thus, a total solution:

$$\Phi(t, y) = t^4 e^{t+y} + y^2 + t^2 = C, \text{ where } C - \text{integration has become.}$$

With the initial conditions, we know that

$$t = 0, y = 1 \Rightarrow C = 1.$$

We received a solution with the initial conditions:

$$t^4 e^{t+y} + y^2 + t^2 = 1.$$

We have a differential equation:

$$M(t, y) + N(t, y) \frac{dy}{dt} = 0$$

Which is not an absolute equation?

Can I turn them into a complete equation?

$$\mu(t, y)M(t, y) + \mu(t, y)N(t, y)\frac{dy}{dt} = 0(*)$$

When this equation is the total equation?

$$\frac{\partial}{\partial y}(\mu(t, y)M(t, y)) = \frac{\partial}{\partial t}(\mu(t, y)N(t, y))$$

\Downarrow

$$M \frac{\partial \mu}{\partial y} + \mu \frac{\partial M}{\partial y} = N \frac{\partial \mu}{\partial t} + \mu \frac{\partial N}{\partial t} (**)$$

The equation (*) is the total equation and then only if the equation is satisfied (**).

Definition

Feature μ satisfies the equation (**) is called a factor which is calculated over the equation (*).

Unfortunately, only in specific situations, we can solve the equation (**).

We know how to resolve them when the function μ is a function only argument t, or only argument y.

When $\mu(t, y) = \mu(t)$ then the equation (**) reduces to the equation:

$$\mu \frac{\partial M}{\partial y} = N \frac{\partial \mu}{\partial t} + \mu \frac{\partial N}{\partial t} \Rightarrow N \frac{\partial \mu}{\partial t} = \mu \left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t} \right).$$

$$\text{Therefore: } \frac{\partial \mu}{\partial t} = \frac{\mu \left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t} \right)}{N}.$$

This equation makes sense when: $\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t}}{N}$) is a function only argument t, and therefore

we can write:

$$R(t) = \frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t}}{N}.$$

In this case we receive the order:

$$\frac{\partial \mu}{\partial t} = \mu R(t) \Rightarrow \int \frac{d\mu}{\mu} = \int R(t) dt \Rightarrow \ln(\mu(t)) = \int R(t) dt \Rightarrow \mu(t) = \exp\left(\int T = R(t) dt\right)$$

We received that: $\mu(t) = e^{\int R(t) dt}$.

The data is a differential equation:

$$(3) \frac{y^2}{2} + 2ye^t + (y + e^t) \frac{dy}{dt} = 0.$$

Consider whether it is a complete differential equation?

$$\text{Let } M(t, y) = \frac{y^2}{2} + 2ye^t,$$

$$N(t, y) = y + e^t.$$

Then $\begin{cases} \frac{\partial M}{\partial y} = y + 2e^t \\ \frac{\partial N}{\partial t} = e^t \end{cases}$ so $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial t}$ therefore differential equation is not complete.

According to the algorithm, we have

$$\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t}}{N} = \frac{y + e^t}{y + e^t} = 1 = R(t), \text{ then } \mu(t) = e^{\int 1 dt} = e^t, \text{ is this factor.}$$

So the equation of the form:

$$\frac{y^2}{2} e^t + 2ye^t + (ye^t + e^{2t}) \frac{dy}{dt} = 0$$

is an absolute equation.

We look for such functions $\Phi(t, y)$ that the conditions are met:

$$\frac{\partial \Phi}{\partial t} = \frac{y^2}{2} e^t + 2ye^{2t}$$

$$\frac{\partial \Phi}{\partial y} = ye^t + e^{2t}.$$

We count on both sides of the integrated two equations, respectively terms of variable t and y:

$$\Phi(t, y) = \frac{y^2}{2} e^t + ye^{2t} + h(y),$$

$$\Phi(t, y) = \frac{y^2}{2} e^t + ye^{2t} + k(t).$$

Comparing these parties to the equation, we see that $h(y) = 0 \Leftrightarrow k(t) = 0$.

Therefore, the solution of our equation is the form:

$$\Phi(t, y) = \frac{y^2}{2} e^t + ye^{2t} = C.$$

Assume further that the

$$(4) \quad y(0) = 1.$$

Then we receive:

$$\Phi(0, 1) = \frac{1}{2} e^0 + e^0 = \frac{1}{2} + 1 = \frac{3}{2} = C.$$

Ultimately, the solution differential equation (3) from the initial condition (4) is:

$$\frac{y^2}{2} e^t + ye^{2t} = \frac{3}{2}.$$

Complete differential equations can also solve other alternative methods, for example, the method operators.