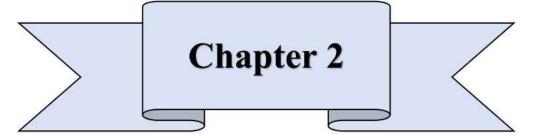


جامعة بغداد كلية التربية للعلوم الصرفة - ابن الهيثم قسم الرياضيات

المرحلة الثانية

المعادلات التفاضلية الاعتيادية

Ordinary Differential Equations



أساتذة المادة

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Examples:

1) Solve the O.D.E.
$$(y^2 + y)dx - (x^2 - x)dy = 0$$

Solution:

$$\frac{dx}{x^2 - x} - \frac{dy}{y^2 + y} = 0$$

$$\underbrace{\int \frac{dx}{x^2 - x}}_{(1)} - \underbrace{\int \frac{dy}{y^2 + y}}_{(2)} = \int 0$$

Use the method of fragmentation (partial) of the fractions. الكسور

$$(1) o rac{1}{x(x-1)} = rac{A}{x} + rac{B}{x-1}$$

$$\to \frac{1}{x(x-1)} = \frac{Ax - A + Bx}{x(x-1)} = \frac{(A+B)x - A}{x(x-1)}$$

$$\rightarrow A + B = 0 \qquad ... (i)$$

$$-A = 1$$
 ... (ii)

From: (ii) $\rightarrow A = -1$, substitute in (i)

$$\rightarrow$$
 $-1 + B = 0 \rightarrow B = 1$

$$(2) o \frac{1}{y(y+1)} o A = 1$$
, and $B = -1$ (بنفس الأسلوب اعلاه)

$$\because \int \frac{1}{x(x-1)} dx - \int \frac{dy}{y(y+1)} = \int 0$$

$$\to \int \frac{-1}{x} dx + \int \frac{1}{x-1} - \int \frac{1}{y} dy + \int \frac{1}{y+1} dy = \int 0$$

 $\rightarrow -\ln|x| + \ln|x - 1| - \ln|y| + \ln|y + 1| = c$, (The general solution)

2) Find the general solution of $2x^2y' - y(2x + y) = 0$

المعادلة متجانسة (اثبت ذلك؟) (H.W.)

 $v=rac{y}{x}$ المعادلة المتجانسة بأسلوب اخر وذلك بتحويل المعادلة بصورة و عنث ان حيث ان ويمكن حل المعادلة المتجانسة بأسلوب اخر

$$2x^2y' = 2xy + y^2 \rightarrow y' = \frac{2xy + y^2}{2x^2}$$

$$\rightarrow y' = \frac{y}{x} + \frac{1}{2} \left(\frac{y}{x}\right)^2$$

Let
$$v = \frac{y}{x} \rightarrow y = vx \rightarrow dy = vdx + xdv \rightarrow \frac{dy}{dx} = v + x\frac{dv}{dx}$$

$$\to v + x \frac{dv}{dx} = v + \frac{1}{2}v^2$$

$$\rightarrow x \frac{dv}{dx} = \frac{1}{2}v^2$$

$$\to \int \frac{dv}{\frac{1}{2}v^2} = \int \frac{dx}{x}$$

$$\to \frac{-2}{v} = \ln|x| + c$$

$$\rightarrow \frac{-2x}{y} = \ln|x| + c,$$
 (The general solution)

(3) Solve the following diff. eq. $(x^2 + y^2)dx - 2xydy = 0$

at
$$y(2) = 0$$
.

Solution:

$$: M(x,y) = x^2 + y^2$$

$$\rightarrow M(tx, ty) = (tx)^2 + (ty)^2 = t^2(x^2 + y^2) = t^2M(x, y)$$

$$V: N(x, y) = -2x y$$

$$\rightarrow N(tx, ty) = -2(tx)(ty) = -2t^2x \ y = t^2N(x, y)$$

(اذن المعادلة التفاضلية متجانسة)

$$[(x^2 + y^2)dx - 2xydy = 0] \div x^2$$

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

Let
$$v = \frac{y}{x} \rightarrow y = vx \rightarrow dy = v \, dx + x \, dv \rightarrow \frac{dy}{dx} = v + x \, \frac{dv}{dx}$$

$$\frac{dy}{dx} = \frac{x^2 + y^2}{2xy} \rightarrow \frac{dy}{dx} = \frac{x^2}{2xy} + \frac{y^2}{2xy}$$

$$\rightarrow \frac{dy}{dx} = \frac{1}{2} \left(\frac{x}{y} \right) + \frac{1}{2} \left(\frac{y}{x} \right)$$

$$v + x \frac{dv}{dx} = \frac{1}{2} \left(\frac{1}{v} \right) + \frac{1}{2} v$$

$$x\frac{dv}{dx} = \frac{1}{2v} + \frac{1}{2}v - v$$

$$\rightarrow x \frac{dv}{dx} = \frac{1}{2v} - \frac{1}{2}v$$

$$\rightarrow x \frac{dv}{dx} = \frac{1}{2} (\frac{1}{v} - v)$$

$$\rightarrow x \frac{dv}{dx} = \frac{1}{2} \left(\frac{1 - v^2}{v} \right)$$

$$\rightarrow \frac{dv}{\frac{1}{2} \frac{(1-v^2)}{v}} = \frac{dx}{x}$$

$$\rightarrow \int 2\frac{v}{1-v^2}dv = \frac{dx}{x}$$

$$\rightarrow -\ln|1 - v^2| = \ln|x| + c$$

$$\rightarrow -\ln\left|1 - \frac{y^2}{x^2}\right| = \ln|x| + c$$
, (The general solution)

(الحل الخاص: واجب؟)

4) Solve:
$$(x^2 - y^2)dy - 2xydx = 0$$
, when $x = 0$, $y = 1$

Solution: (The equation is homo. of degree 2) (واجب؟)

Let
$$y = vx \rightarrow dy = vdx + xdv$$

$$(x^2 - v^2x^2)(vdx + xdv) - 2xvxdx = 0$$

$$(x^2v - v^3x^2)dx + (x^3 - v^2x^3)dv - 2x^2vdx = 0$$

$$(-v^3x^2 - x^2v)dx + (x^3 - v^2x^3)dv = 0$$

$$(-x^{2}(v^{3}+v))dx + x^{3}(1-v^{2})dv = 0 \qquad *\frac{1}{(v^{3}+v)x^{3}}$$

$$\frac{-1}{x}dx + \frac{1 - v^2}{v^3 + v}dv = 0$$

$$-\ln|x| + \int \frac{1}{v^3 + v} dv - \int \frac{v \cdot v}{v(v^2 + 1)} dv = c$$

$$-\ln|x| + \int \frac{1}{v(v^2+1)} dv - \frac{1}{2} \ln|1 + v^2| = c \qquad \dots \quad (*)$$

$$\frac{1}{v(v^2+1)} = \frac{A}{v} + \frac{Bv+C}{v^2+1} = \frac{A(v^2+1) + Bv^2 + cv}{v(v^2+1)}$$

$$=\frac{A(v^2+1)+Bv^2+Cv}{v(v^2+1)}=\frac{(A+B)v^2+cv+A}{v(v^2+1)}$$

$$\rightarrow A + B = 0 \qquad \dots (1)$$

$$A = 1 \dots (3)$$

Sub. (3) in (1)
$$\rightarrow B = -1$$

$$\to \int \frac{1}{v} dv + \int \frac{-v}{v^2 + 1} dv - \frac{1}{2} \ln|1 + v^2| = \ln|x| + c$$

$$\ln|v| - \frac{1}{2}\ln|1 + v^2| - \frac{1}{2}\ln|1 + v^2| = \ln|x| + c$$

$$\ln|v| - \ln|1 + v^2| = \ln|x| + c$$

$$\ln \frac{v}{v^2 + 1} = \ln x + c$$

$$\ln \frac{v}{1+v^2} - \ln x = c$$

$$\ln \frac{v}{x(1+v^2)} = c$$

$$\frac{v}{x(1+v^2)} = e^c$$

When
$$v = \frac{y}{x}$$

$$\frac{\frac{y}{x}}{x(1+\left(\frac{y}{x}\right)^2} = e^c \to \frac{y}{x} \cdot \frac{x}{x^2+y^2} = e^c \to \frac{y}{x^2+y^2} = e^c \text{ (The gen. sol.)}$$

When x = 0 and $y = 1 \to 1 = e^c \to c = \ln 1 = 0$

$$\therefore \frac{y}{x^2 + y^2} = 1$$
, (since $e^0 = 1$) (The particular sol.) (الحل الخاص)

5) Find the general solution of O.D.E.

$$(2x + y - 1)dx + (x + y - 2)dy = 0$$

Solution:

(نلاحظ انها معادلة تفاضلية ذات معاملات خطية)

$$\begin{vmatrix} 2 & 1 \\ 1 & 1 \end{vmatrix} \neq 0 \rightarrow$$
 (اذن المستقيمان متقاطعان)

الان يجب استخراج نقطة التقاطع:

$$2x + y + 1 = 0$$
 ... (1)

$$x + y - 2 = 0$$
 ... (2)

$$Eq.(1) - Eq.(2) \rightarrow x + 1 = 0 \rightarrow x = -1$$

From:
$$Eq.(2): -2 + y - 1 = 0 \rightarrow y = 3$$

$$\therefore$$
 $(h, k) = (-1,3)$ [The intersection point]

Let
$$x = x_1 - 1 \rightarrow dx = dx_1$$

Let
$$y = y_1 + 3 \rightarrow dy = dy_1$$

Sub of O.D.E.→

$$(2(x_1-1)+(y_1+3)-1)dx_1+((x_1-1)+y_1+3-2)dy_1=0$$

$$(2x_1 + y_1)dx_1 + (x_1 + y_1)dy_1 = 0 ... (*)$$

الان أصبحت المعادلة التفاضلية متجانسة

Let
$$v = \frac{y_1}{x_1} \to y_1 = vx_1 \to dy_1 = vdx_1 + x_1dv$$

Sub. in $(*) \rightarrow$

$$(2x_1 + vx_1)dx_1 + (x_1 + vx_1)(vdx_1 + x_1dv) = 0$$

$$2x_1dx_1 + vx_1dx_1 + x_1vdx_1 + x_1^2dv + v^2x_1dx_1 + vx_1^2dv = 0$$

$$x_1(2 + 2v + v^2)dx_1 + x_1^2(1 + v)dv = 0$$

$$\int \frac{1}{x_1} dx_1 + \int \frac{2(1+v)}{2(2+2v+v^2)} dv = \int 0$$

$$\ln|x_1| + \frac{1}{2}\ln|2 + 2v + v^2| = c$$

$$\ln|x_1| + \frac{1}{2}\ln\left|2 + 2\left(\frac{y_1}{x_1}\right) + \frac{y_1^2}{x_1^2}\right| = c$$

$$\ln|x+1| + \frac{1}{2}\ln\left|2 + 2(\frac{y-3}{x+1}) + \frac{(y-3)^2}{(x+1)^2}\right| = c$$
, (The general sol.)

6) Find the general solution of

$$(4x + 2y + 3)dx + (6x + 3y - 2)dy = 0$$

(The Differential Eq. with linear coefficients)

Solution:

$$4x + 2y + 3 = 0 \rightarrow 2(2x + y) + 3 = 0$$

$$6x + 3y - 2 = 0 \rightarrow 3(2x + y) - 2 = 0$$

Let
$$z = 2x + y \rightarrow dz = 2dx + dy \rightarrow dy = dz - 2dx$$

نقوم الان بالتعويض بالمعادلة التفاضلية

قبل ذلك سنقوم بالإثبات بأن المستقيمان متو ازيان باستخدام الميل، حيث ان:

معامل
$$m_2=rac{x$$
ميل المستقيم الثاني $m_2=rac{x}{y}$ معامل هيا المستقيم الثاني هيا المستقيم الأول $m_2=rac{x}{y}$ معامل هيا المستقيم الأول

If
$$m_1=m_2 o$$
 المستقيمان متوازيان

If
$$m_1 \neq m_2
ightarrow$$
 المستقيمان متقاطعان

$$m_1 = \frac{-4}{2} = -2, m_2 = \frac{-6}{3} = -2$$

 $m_1 = m_2$, so the two lines are Parllel (متوازیان)

الان نبدأ بالتعويض:

$$(2z+3)dx + (3z-2)(dz-2dx) = 0$$

$$2zdx + 3dx + 3zdz - 6zdx - 2dz + 4dx = 0$$

$$-4zdx + 7dx + 3zdz - 2dz = 0$$

$$(-4z+7)dx + (3z-2)dz = 0$$

$$dx + \frac{(3z - 2)}{(-4z + 7)}dz = 0$$

$$dx + \left(\frac{-3}{4} + \frac{4}{4} \cdot \frac{\frac{13}{4}}{-4z+7}\right) dz = 0$$

$$x - \frac{3}{4}z - \frac{13}{16}\ln|-4z + 7| = c$$

$$x - \frac{3}{4}(2x + y) - \frac{13}{16}\ln|-4(2x + y) + 7| = c$$
, (The gen. sol.).

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2.4 Exact Differential Equation:

Theorem: If *M* and *N* have continuous partial derivative in a rectangular region *R* then the equation

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

be an exact equation if

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$
 (الشرط لكي تكون المعادلة التفاضلية تامة)

Ex 1: Determine whether the following equations are exact or not:

i.
$$(2x^2 + 5)dx + 3ydy = 0$$

ii.
$$x \cos y dx + y \cos x dy = 0$$

iii.
$$\cos y \, dx + (y^2 - x \sin y) \, dy = 0$$

Sol. (i):
$$\because \frac{\partial M}{\partial y} = 0 = \frac{\partial N}{\partial x} \rightarrow it \text{ is exact}$$

Sol. (ii):
$$\because \frac{\partial M}{\partial y} = -x \sin y$$
, and $\frac{\partial N}{\partial x} = -y \sin x$

$$\rightarrow \frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x} \rightarrow it \ is \ not \ exact$$

Sol. (iii):
$$\because \frac{\partial M}{\partial y} = -\sin y$$
, and $\frac{\partial N}{\partial x} = -\sin y \rightarrow it$ is exact

Remark 1: An equation in the form

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

is an exact equation.

For example: $x^2 dx + \sin y dy = 0$ is exact as follows:

$$\because \frac{\partial M}{\partial y} = 0 = \frac{\partial N}{\partial x} \to it \ is \ exact$$

Remark 2: Every separable eq.is an exact equation after separating its variables (کل معادلة قابلة للفصل هي معادلة تامة بعد فصل متغيراتها)

Remark 3: The exact diff. eq. for the function f(x, y) is

$$d f(x, y) = \frac{df}{dx} dx + \frac{df}{dy} dy$$

if we make it equal zero, we get the exact diff. eq.

$$\frac{df}{dx}dx + \frac{df}{dy}dy = 0$$

The solution of this diff. eq. is f(x,y) = c, (ثابت اختیاري : c)

Solution of the Exact Diff. Eq.

Through some examples, we will show here <u>two methods</u> to find the general solution of the exact equation.

■ Method 1: By using Remark 3

Ex 2 : Solve
$$(x + 2y)dx + (2x + y)dy = 0$$

Solution:
$$\because \frac{\partial M}{\partial y} = 2 = \frac{\partial N}{\partial x} \rightarrow the \ diff. \ eq. \ is exact,$$

and hence its solution is f(x, y) = C

$$\frac{\partial F}{\partial x} = x + 2y \qquad \dots (1)$$

$$\frac{\partial F}{\partial y} = 2x + y \qquad \dots (2)$$

We can use any of the above equations. to find F.

From (1):
$$\frac{\partial F}{\partial x} = x + 2y \to F = \frac{1}{2} x^2 + 2xy + h(y)$$
 ... (3) (نكامل جزئي)

And to find h(y), we use the fact that eq.(3) satisfied eq.(2), then:

$$2x + h'(y) = 2x + y \to h'(y) = y \to h(y) = \frac{1}{2}y^2$$

Substituting in eq.(3), we get

$$F(x,y) = \frac{1}{2} x^2 + 2xy + \frac{1}{2} y^2$$

Then the solution is: $x^2 + 4xy + y^2 = c$

Ex3: Solve
$$(2xy - 3x^2)dx + (x^2 + 2y)dy = 0$$

Solution:
$$\because \frac{\partial M}{\partial y} = 2x = \frac{\partial N}{\partial x} \rightarrow the \ diff. \ eq. \ is exact,$$

and hence its solution is f(x, y) = c

$$\frac{\partial F}{\partial x} = 2xy - 3x^2 \qquad \dots \quad (1)$$

$$\frac{\partial F}{\partial y} = x^2 + 2y \qquad \dots (2)$$

From (1):
$$F(x,y) = x^2y - x^3 + h(y)$$
 (x نكامل بالنسبة)

$$N = \frac{\partial F}{\partial y} = x^2 + h'(y) = x^2 + 2y$$

$$\rightarrow h'(y) = 2y \rightarrow h(y) = y^2$$

Then
$$F(x, y) = x^2y - x^3 + y^2$$
,

and the general solution is: $x^2y - x^3 + y^2 = c$

Ex 4: Solve
$$(1 + xy^2)dx + (x^2y + y)dy = 0$$

Solution:
$$\because \frac{\partial M}{\partial y} = 2xy = \frac{\partial N}{\partial x} \rightarrow the \ diff. eq. is exact,$$

$$\frac{\partial F}{\partial x} = 1 + xy^2 \qquad \dots \quad (1) \tag{M}$$

$$\frac{\partial F}{\partial y} = x^2 y + y \qquad \dots \quad (2)$$

From (1):
$$F(x, y) = x + \frac{1}{2}x^2y^2 + h(y)$$
 (x)

$$x^2y + h'(y) = x^2y + y \rightarrow h'(y) = y \rightarrow h(y) = \frac{1}{2}y^2$$

And the general solution is: $2x + x^2y^2 + y^2 = c$

Ex 5: Solve the initial-value problem

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

Solution: we can rewrite the equation as following

$$(3x^2 + y^{-1})dx - xy^{-2}dy = 0$$

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

$$\frac{\partial N}{\partial x} = -y^{-2}$$

$$\because \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \to the \ diff. \ eq. \ is \ exact,$$

$$\frac{\partial F}{\partial x} = 3x^2 + y^{-1} \qquad \dots \quad (1)$$

$$\frac{\partial F}{\partial v} = -xy^{-2} \qquad \dots \quad (2)$$

From (2):
$$F(x,y) = xy^{-1} + g(x)$$
 (y نكامل بالنسبة y

Then:
$$\frac{\partial F}{\partial x} = y^{-1} + g'(x) = 3x^2 + y^{-1}$$

$$\rightarrow g(x) = x^3$$
, then $F(x, y) = xy^{-1} + x^3$

And the general solution is: $xy^{-1} + x^3 = c$.

When y(2)=1, we get:

$$2(1)^{-1} + 2^3 = c \Rightarrow c = 10$$

Sub. in the general solution above, we get:

$$xy^{-1} + x^3 = 10$$

And this is the particular solution

ملخص الطريقة

ينضع $M=\frac{\partial F}{\partial x}$ ديث تتضمن دالة اختيارية ل y ولتكن $M=\frac{\partial F}{\partial x}$ ديث تتضمن دالة اختيارية ل $M=\frac{\partial F}{\partial x}$ النصع h(y)

$$h(y)$$
 بالنسبة ل y ونساويها ب N للحصول على قيمة الدالة $F(x,y)$

نعوض
$$h(y)$$
 في معادلة $F(x,y)$ عن فنحصل على الحل العام 3.

ملاحظة:يمكن البدء مع
$$N=rac{\partial F}{\partial y}$$
 ملاحظة

METHOD 2: We choose a point (a,b) that it is within the domain of the function and satisfies M(x,y) and N(x,y) and we substitute in the following:

$$F(x,y) = \int_{a}^{x} M(t,y)dt + \int_{b}^{y} N(a,t)dt = c$$

We find this integral to obtain the general solution of the diff. eq.

Ex 6: Solve
$$(x + 2y)dx + (2x + y)dy = 0$$

Solution:
$$M(x, y) = x + 2y \Rightarrow \frac{\partial M}{\partial y} = 2$$

$$N(x,y) = 2x + y \Rightarrow \frac{\partial N}{\partial x} = 2$$

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \Rightarrow$$
 the equation is exact

Let (a,b)=(0,0), substituting in:

$$F(x,y) = \int_{a}^{x} M(t,y)dt + \int_{b}^{y} N(a,t)dt = c$$

$$= \int_{0}^{x} M(t,y)dt + \int_{0}^{y} N(0,t)dt = c$$

$$= \int_{0}^{x} (t+2y)dt + \int_{0}^{y} tdt = c$$

$$= \left(\frac{t^{2}}{2} + 2yt\right) \Big|_{0}^{x} + \left(\frac{t^{2}}{2}\right) \Big|_{0}^{y} = c$$

Ex 7: Solve the following diff. eq.

$$(y^2 + xy^2 + 1)dx + (x^2y + 2xy + y)dy = 0$$

Solution:

$$\frac{\partial M}{\partial y} = 2y + 2xy$$

$$\frac{\partial N}{\partial x} = 2xy + 2y$$

$$\because \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \to the \ diff. \ eq. \ is \ exact, \ let (a,b)=(0,0), we get:$$

$$F(x,y) = \int_0^x (y^2 + ty + 1) dt + \int_0^y t dt = c$$
$$= xy^2 + \frac{1}{2}x^2y^2 + x + \frac{1}{2}y^2 = c$$

the solution is: $2xy^2 + x^2y^2 + 2x + y^2 = c$.

Ex 8: Solve
$$\frac{3x^2y+1}{y}dx - \frac{x}{y^2}dy = 0$$
, $y(2) = 1$

Solution:

$$M(x, y) = \frac{3x^2y+1}{y} \Rightarrow \frac{\partial M}{\partial y} = -y^{-2}$$

$$N(x, y) = \frac{-x}{y^2} \Rightarrow \frac{\partial N}{\partial x} = -y^{-2}$$

Then the equation is exact.

Let (a,b)=(0,1), sub. in

$$F(x,y) = \int_a^x M(t,y)dt + \int_b^y N(a,t)dt = c$$

$$= \int_0^x M(t, y) dt + \int_1^y N(0, t) dt = c$$

$$= \int_0^x \frac{3t^2y+1}{y} dt + \int_1^y 0. dt = c$$

$$= \int_0^x (3t^2 + \frac{1}{y})dt = c$$

$$=\left(t^3+\frac{t}{v}\right)\Big|_{0}^{x}=c$$

$$= x^3 + \frac{x}{y} = c$$
 and this is the general solution

When y(2)=1, we get the following

$$2^3 + \frac{2}{1} = c \Rightarrow c = 10$$

Then the Particular solution is $x^3 + \frac{x}{y} = 10$

<u>H.W.:</u> Solve the following equations by using two methods for the exact Differential Equation:

1.
$$(x^2 + 1 - 4xy - 2y^2)dx - (2x^2 + 4xy - y^3 + 2)dy = 0$$

$$2. ysec^2x dx + tan x dy = 0$$

3.
$$\cos y \, dx + (y^2 - x \sin y) \, dy = 0$$

$$4. e^x y^2 dx + 2e^x y dy = 0$$

2.5: Integral factors:

If the equation (M(x,y)dx + N(x,y)dy = 0) is not exact, then we multiply both sides by a factor I(x,y) that turns it into an exact, and this factor is called the integral factor.

(اذا كانت المعادلة غير تامة، عندها نقوم بضرب طرفي المعادلة ب I(x,y) لتحويلها الى تامة) ملاحظة: 1. يسمى I(x,y) عامل التكامل.

2. وظيفة عامل التكامل هي تحويل المعادلة غير التامة الى معادلة تامة

3. يختلف عامل التكامل من معادلة الى اخرى حسب شكل المعادلة كما مبين بالجدول الاتى:

N.	M(x,y)dx + N(x,y)dy	عامل التكامل I(x,y)	التعويض المناسب Z