



جامعة بغداد
كلية التربية للعلوم الصرفة - ابن الهيثم
قسم الرياضيات

المرحلة الثانية

المعادلات التفاضلية الاعتيادية

Ordinary Differential Equations

Chapter 2

أساتذة المادة

م. د. م. محمد هلال

م. اسماء عبد عسواد

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

$$2. y \sec^2 x \, dx + \tan x \, dy = 0$$

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

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

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.

(إذا كانت المعادلة غير تامة، عندها نقوم بضرب طرفي المعادلة بـ $I(x, y)$ لتحويلها إلى تامة)

ملاحظة: 1. يسمى $I(x, y)$ عامل التكامل.

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

3. يختلف عامل التكامل من معادلة إلى أخرى حسب شكل المعادلة كما مبين بالجدول الآتي:

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

1	إذا كان		
i	$\frac{M_y - N_x}{N} = f(x) \Rightarrow$	$I(x) = e^{\int f(x)dx}$	تصبح المعادلة تامة وتحل حسب التامة
ii	$\frac{M_y - N_x}{-M} = f(y) \Rightarrow$	$I(y) = e^{\int f(y)dy}$	
2	في حال ان $\frac{M_y - N_x}{N} \neq f(x)$ $\frac{M_y - N_x}{-M} \neq f(y)$	نضرب المعادلة بـ $x^m y^n$ ونعوض في $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$ لايجاد قيم لمعرفة عامل التكامل المطلوب	تصبح المعادلة تامة وتحل حسب التامة
3	$ydx - xdy$ Or: $xdy - ydx$	$(xy)^{-1}, x^{-2}, y^{-2}$ Or: $(ax^2 + bxy + cy^2)^{-1}$	$\ln \frac{x}{y}$ or $\frac{x}{y}$ or $\frac{y}{x}$ or: $\int \left\{ a + b\left(\frac{y}{x}\right) + c\left(\frac{y}{x}\right)^2 \right\} d\left(\frac{y}{x}\right)$
4	$pydx + qxdy$	$x^{p-1}y^{q-1}$	$z = x^p y^q$
5	$ydx + xdy$	1	$z = xy$
6	$pxdx + qydy$	1	$z = \frac{1}{2}(px^2 + qy^2)$
7	$dy + P(x)ydx$ or : $dx + Q(y)xdy$	$I = e^{\int p(x)dx}$	$z = y \cdot e^{\int p(x)dx}$

	وتسمى المعادلة من هذا النوع بالمعادلة الخطية	$I = e^{\int \alpha(y) dy}$	$z = x e^{\int \alpha(y) dy}$
--	---	-----------------------------	-------------------------------

Now, we will explain each of these cases using examples

Case 1:

Multiplying the equation $(M(x, y)dx + N(x, y)dy = 0)$ by $I(x, y)$ we get:

$(I \cdot M(x, y)dx + I \cdot N(x, y)dy = 0)$, where I, M, N are functions of x and y .

Deriving IM w.r.t. y and IN w.r.t. x

$$\rightarrow \frac{\partial (I M)}{\partial y} = I M_y + I_y M$$

$$\frac{\partial (I N)}{\partial x} = I N_x + I_x N$$

$$\rightarrow \frac{\partial (I M)}{\partial y} = \frac{\partial (I N)}{\partial x}, \quad (\text{باعتبار ان } I \text{ هو عامل التكامل})$$

$$\text{then } I M_y + I_y M = I N_x + I_x N$$

$$\rightarrow I[M_y - N_x] = I_x N - I_y M \quad \dots \dots \dots (*)$$

Now we have two cases

1. If $I(x, y) = I(x)$, that is I is a function just for (x) .

Then

$$I_x = \frac{dI}{dx} \quad , \quad I_y = 0 \quad (\text{عامل التكامل دالة لـ } x \text{ فقط})$$

Sub. in (*), we get

$$I[M_y - N_x] = N \frac{dI}{dx}$$

$$\rightarrow \frac{dI}{I} = \frac{M_y - N_x}{N} dx$$

$$\text{Let } P(x) = \frac{M_y - N_x}{N} \quad (\text{function alone for } x)$$

وبتكامل الطرفين نحصل على:

$$\ln I = \int P(x) dx$$

$$\rightarrow I(x) = e^{\int P(x) dx} \rightarrow I(x) = e^{\int \left(\frac{M_y - N_x}{N}\right) dx} \quad (\text{عامل التكامل})$$

2. If $I(x, y) = I(y)$, that is I is a function just for (y) . Then

$$I_y = \frac{dI}{dy} \quad , \quad I_x = 0 \quad (\text{عامل التكامل دالة لـ } y \text{ فقط})$$

Sub. in (*) we get:

$$I[M_y - N_x] = -I_y M$$

$$\frac{I_y}{I} = \frac{M_y - N_x}{-M}$$

$$I(y) = e^{\int P(y) dy} \quad \text{where } P(y) = \frac{M_y - N_x}{-M} \quad (\text{function alone for } y)$$

$$\rightarrow I(y) = e^{\int \left(\frac{M_y - N_x}{-M} \right) dx} \quad (\text{عامل التكامل})$$

Ex1: Solve $(3x^3 + 2y)dx + \left(2x \ln 3x + \frac{3x}{y}\right) dy = 0$

Sol.: $M = 3x^3 + 2y$, $N = 2x \ln 3x + \frac{3x}{y}$

$$M_y = 2 \quad , \quad N_x = 2 + 2 \ln 3x + \frac{3}{y}$$

$$M_y - N_x = -\left(2 \ln 3x + \frac{3}{y}\right) \neq 0$$

∴ The equation is not exact.

$$\frac{M_y - N_x}{N} = \frac{2 \ln 3x + \frac{3}{y}}{x(2 \ln 3x + \frac{3}{y})} = -\frac{1}{x} = P(x)$$

$$\rightarrow I(x) = e^{\int -\frac{1}{x} dx} = e^{-\ln x} = e^{\ln \frac{1}{x}} = \frac{1}{x} \quad (\text{عامل التكامل})$$

(بضرب طرفي المعادلة في $\frac{1}{x}$ تصبح تامة)

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

$$\therefore \frac{\partial M}{\partial y} = \frac{2}{x} = \frac{\partial N}{\partial x} \rightarrow \text{The eq. is exact}$$

الان نقوم بحل المعادلة التفاضلية التامة (H.W.)

Ex 2: Solve $y(2x + y)dx + (3x^2 + 4xy - y)dy = 0$

Sol.: $M = y(2x + y), \quad N = 3x^2 + 4xy - y$

$$M_y = 2x + 2y, \quad N_x = 6x + 4y$$

$$M_y - N_x = -4x - 2y = -2(2x + y) \neq 0$$

The equation is not exact.

We must find the integration factor.

$$\frac{M_y - N_x}{-M} = \frac{-2(2x + y)}{-y(2x + y)} = \frac{2}{y}$$

$$\rightarrow I = e^{\int \frac{2}{y} dy} = e^{2 \ln y} = e^{\ln y^2} = y^2 \quad (\text{عامل التكامل})$$

(نضرب طرفي المعادلة بعامل التكامل حتى تصبح تامة)

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

$$M = 2xy^3 + y^4, \quad N = 3x^2y^2 + 4xy^3 - y^3$$

$$M_y = 6xy^2 + 4y^3, \quad N_x = 6xy^2 + 4y^3$$

Solution:

1. Integrating $M(x,y)$ for x : نكامل بالنسبة ل x

$$M = \frac{\partial F}{\partial x} = 2xy^3 + y^4$$

$$F(x, y) = 2 \frac{x^2}{2} y^3 + xy^4 + h(y) \quad \dots \quad (*)$$

$$= x^2 y^3 + xy^4 + h(y)$$

2. Deriving for y: نشق بالنسبة ل y

$$\frac{\partial F}{\partial y} = 3x^2y^2 + 4xy^3 + h'(y)$$

3. Set $\frac{\partial F}{\partial y} = N$ نساوي $\frac{\partial F}{\partial y}$ الى N

$$3x^2y^2 + 4xy^3 + h'(y) = 3x^2y^2 + 4xy^3 - y^3$$

$$\rightarrow h'(y) = -y^3$$

$$\rightarrow h(y) = \frac{-y^4}{4} = -\frac{1}{4} y^4$$

$$\rightarrow F = x^2y^3 + xy^4 - \frac{1}{4} y^4$$

The solution is : $x^2y^3 + xy^4 - \frac{1}{4} y^4 = c$

Case (2): If the above two integration factors state are not exist.

بمعنى انه عامل التكامل (I) ليس دالة الى x ولا دالة الى y بشكل منفصل فعلياً هنا استخراج عامل التكامل.

Suppose that the integrating factor $I(x, y) = x^m y^n$, and we find the value of m and that makes the differential equation exact.

اذن الهدف هو الوصول الى قيمة m, n حتى نحصل على عامل التكامل.

وسوف نوضح ذلك بأستخدام المثال الاتي:

Ex3: solve the diff. eq.

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

Sol: (يتم بالبداية ترتيب المعادلة).

$$(2y^3 - 3xy)dx + (x^2 + xy^2)dy = 0 \quad \dots (*)$$

$$\frac{\partial M}{\partial y} = 6y^2 - 3x \neq \frac{\partial N}{\partial x} = 2x + y^2 \rightarrow \text{The diff. eq. is not exact.}$$

الان نبحث عن عامل التكامل

$$\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{M} = \frac{6y^2 - 3x - 2x - y^2}{-(2y^3 - 3xy)} \neq I(y)$$

And so

$$\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} = \frac{6y^2 - 3x - 2x - y^2}{x^2 + xy^2} \neq I(x)$$

Let $I(x, y) = x^m y^n$ is integrating factor

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

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

$$= x^m y^n [(2n+6)y^2 - (3n+3)x]$$

$$\frac{\partial N}{\partial x} = (m+2)x^{m+1} y^n + (m+1)x^m y^{n+2}$$

$$= x^m y^n [(m+2)x + (m+1)y^2]$$

$$\text{Since it is exact} \rightarrow \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

$$\rightarrow x^m y^n [(2n+6)y^2 - (3n+3)x] = x^m y^n [(m+2)x + (m+1)y^2]$$

$$\rightarrow (2n+6)y^2 - (3n+3)x = (m+2)x + (m+1)y^2$$

(نقوم الان بتساوي المعاملات)

$$m+2 = -3n-3 \quad \rightarrow m+1 = -3n-4 \quad (1)$$

$$m+1 = 2n+6 \quad \rightarrow m+1 = 2n+6 \quad (2)$$

بمساواة المعادلتين (1) و (2) نحصل على:

$$\rightarrow 2n+6 = -3n-4$$

$$\rightarrow 5n = -10$$

$$\rightarrow n = -2$$

$$\text{From (1)} \rightarrow m + 1 = -3(-2) - 4 \rightarrow m = 1$$

$$\therefore I(x, y) = xy^{-2}$$

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

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

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

$$\therefore \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \rightarrow \text{The eq. become exact.} \quad (\text{حل المعادلة التامة يترك للطالب})$$

Remark: Some integral factors can be deduced for certain amounts of differential rule like cases 3-6 in the table.

(يمكن استنتاج بعض عوامل التكامل لبعض المقادير من قواعد التفاضل مثل مشتقة حاصل
قسمة دالتين ومشتقة حاصل ضرب دالتين وغيرهما والتي ستظهر في الحالات من 3-6 في
الجدول)

For example:

$d\left(\frac{y}{x}\right) = \frac{xdy - ydx}{x^2}$, this means $\left(\frac{1}{x^2}\right)$ is an integral factor of $xdy - ydx$.

Case 3: When the left side of the equation is in the form $xdy - ydx$ or $ydx - xdy$:

Ex 4: Prove that the integral factor of $xdy - ydx + f(x)dx = 0$ is x^{-2}

Proof:

$$\therefore [x dy - y dx + f(x)dx = 0] * \frac{1}{x^2}$$

$$\frac{xdy - ydx}{x^2} + \frac{f(x)}{x^2} dx = 0$$

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

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

$$\therefore \frac{\partial M}{\partial y} = -\frac{1}{x^2} = \frac{\partial N}{\partial x} \rightarrow \text{Exact}$$

Then x^{-2} is an integral factor of the equation above

And the general solution is:

$$\int d\left(\frac{y}{x}\right) + \int \frac{1}{x^2} f(x) dx = 0$$

$$\rightarrow \frac{y}{x} + \int \frac{1}{x^2} f(x) dx = c$$

And by the same way one can prove that $\left(\frac{1}{y^2}\right)$ is an integral factor of

$$xdy - ydx + f(y)dy = 0.$$

In general, we can convert $xdy - ydx$ or $ydx - xdy$ to exact diff. eq. by dividing on one of the following:

$$x^2, y^2, xy, x^2 + y^2, x^2 - y^2, \dots$$

And the general solution of this amounts is $ax^2 + bxy + cy^2$

Ex 5: Prove that $\frac{1}{ax^2 + bxy + cy^2}$ is an integral factor of $(xdy - ydx)$, set $a \neq 0, b \neq 0, c \neq 0$ at the same time.

$$xdy - ydx \cdot \frac{1}{ax^2 + bxy + cy^2} = \frac{xdy - ydx}{ax^2 + bxy + cy^2}$$

$$= \frac{\frac{xdy - ydx}{x^2}}{a + b\frac{y}{x} + c\left(\frac{y}{x}\right)^2} = \frac{d\left(\frac{y}{x}\right)}{a + b\frac{y}{x} + c\left(\frac{y}{x}\right)^2}$$

Let $\frac{y}{x} = z$

$$\frac{dz}{a+bz+cz^2} = d f(z) \quad (\text{تفاضل تام})$$

Ex 6: Find the general solution of

$$xdy - ydx = x^4y^2dx$$

Sol: $\left(\underbrace{-y - x^4y^2}_M \right) dx + \underbrace{x}_N dy = 0$

$$\frac{\partial M}{\partial y} = -1 - 2x^4y, \quad \frac{\partial N}{\partial x} = 1$$

$$\because \frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x} \rightarrow \text{The Diff. Eq. is not exact.}$$

لذلك نحتاج الى عامل التكامل: لإيجاد الحل العام نضرب الطرفين ب $\left(\frac{1}{x^2}\right)$

$$\frac{xdy - ydx}{x^2} = x^4 \frac{y^2}{x^2} dx$$

$$d\left(\frac{y}{x}\right) = x^4 \left(\frac{y}{x}\right)^2 dx$$

$$\text{Let } z = \frac{y}{x} \rightarrow dz = x^4 z^2 dx$$

$$\rightarrow \int z^{-2} dz = \int x^4 dx$$

$$\rightarrow \frac{-1}{z} = \frac{x^5}{5} + c$$

$$\rightarrow \frac{-x}{y} = \frac{x^5}{5} + c \quad (\text{الحل العام})$$

طريقة حل أخرى: يمكن أيضا " ان نقسم على y^2

$$\frac{xdy - ydx}{y^2} = x^4 dx$$

$$\rightarrow \int d\left(\frac{-x}{y}\right) = \int x^4 dx$$

$$\rightarrow \frac{-x}{y} = \frac{x^5}{5} + c \quad (\text{الحل العام})$$

Ex 7: Find the general solution of

$$xdy - ydx = y^3(x^2 + y^2)dy$$

Sol:

$$\underbrace{-y}_{M} dx + \left[\underbrace{x - y^3(x^2 + y^2)}_{N} \right] dy = 0$$

$$\frac{\partial M}{\partial y} = -1, \quad \frac{\partial N}{\partial x} = 1 - 2y^3x$$

$$\because \frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x} \rightarrow \text{The diff. eq. is not exact.}$$

لذلك نحتاج الى عامل التكامل: لإيجاد الحل العام نضرب الطرفين بـ $\left(\frac{1}{x^2+y^2}\right)$

$$\frac{xdy - ydx}{x^2 + y^2} = y^3 dy$$

$$\frac{\frac{xdy - ydx}{x^2}}{1 + \frac{y^2}{x^2}} = y^3 dy$$

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

$$\text{Let } z = \frac{y}{x} \rightarrow \int \frac{dz}{1+z^2} = \int y^3 dy$$

$$\rightarrow \tan^{-1} z = \frac{1}{4} y^4 + c$$

$$\rightarrow \tan^{-1}\left(\frac{y}{x}\right) = \frac{1}{4} y^4 + c \quad (\text{الحل العام})$$

Case 4: When the equation contains the term($pydx + qxdy$)

first we know that

$$d(x^p y^q) = qx^p y^{q-1} dy + p y^q x^{p-1} dx \quad (\text{حاصل ضرب دالتين})$$

$$= x^{p-1} y^{q-1} (qxdy + pydx)$$

$$= x^{p-1} y^{q-1} (pydx + qxdy)$$

لذلك يكون عامل تكامل المقدار $(pydx + qxdy)$ هو $(x^{p-1} y^{q-1})$

والتعويض المناسب هو $(z = x^p y^q)$

Ex8: Find the general solution of

$$xdy - 3ydx = x^4 y^{-1} dx$$

Sol:

$$\left[\begin{array}{l} xdy - 3ydx = x^4 y^{-1} dx \\ pydx + qxdy \end{array} \right] \quad \text{نقارن}$$

$$\therefore p = -3, \quad q = 1$$

$$\therefore \text{Integrate factor is } x^{-3-1} y^{1-1} = x^{-4}$$

$$z = x^{-3}y \rightarrow z = \frac{y}{x^3} \rightarrow y = z \cdot x^3$$

$$\rightarrow dz = x^{-3}dy - 3yx^{-4}dx$$

By multiplying the end of equation by $\frac{1}{x^4}$

(نضرب طرفي المعادلة بعامل التكامل)

$$\underbrace{x^{-3}dy - 3x^{-4}ydx}_{dz} = y^{-1}dx$$

$$\rightarrow dz = \frac{dx}{y} \rightarrow dz = \frac{dx}{z \cdot x^3}$$

$$zdz = x^{-3}dx \rightarrow \frac{z^2}{2} = \frac{x^{-2}}{-2} + c$$

$$\rightarrow \frac{(x^{-3}y)^2}{2} = \frac{x^{-2}}{-2} + c, \quad (\text{The general solution})$$

Ex9: Find the general solution of

$$xdy - ydx = x^2y^3dx$$

Sol:

$$\left[\begin{array}{l} xdy - ydx = x^2y^3dx \\ pydx + qxdy \end{array} \right] \quad \text{نقارن}$$

$$\therefore p = -1, \quad q = 1$$

$$\therefore \text{Integrate factor is } x^{-1-1}y^{1-1} = \frac{1}{x^2}$$

$$z = x^{-1}y \rightarrow z = \frac{y}{x}$$

By multiplying the end of equation by $\frac{1}{x^2}$

$$\frac{xdy - ydx}{x^2} = y^3 dx$$

$$d\left(\frac{y}{x}\right) = \frac{x^3}{x^3} y^3 dx \quad (\text{نضرب ونقسم على } x^3)$$

$$\text{Let } z = \frac{y}{x} \rightarrow dz = x^3 z^3 dx$$

$$\rightarrow \int z^{-3} dz = \int x^3 dx$$

$$\rightarrow \frac{z^{-2}}{-2} = \frac{x^4}{4} + c$$

$$\rightarrow \frac{-1}{2z^2} = \frac{x^4}{4} + c$$

$$\rightarrow \frac{-1}{2\left(\frac{y}{x}\right)^2} = \frac{x^4}{4} + c, \quad (\text{The general solution})$$

Ex 10: Find the general solution of

$$x dy + 2y dx = e^x dx$$

Sol: $p=2$, $q=1$

$$I = x^{p-1} y^{q-1} \quad \text{حسب الحالة 4 من الجدول}$$

$$= x^{2-1} y^{1-1} = x$$

$$z = x^p y^q = x^2 y \quad \text{التعويض المناسب هو}$$

Multiplying both sides by $I=x$, we get:

$$x^2 dy + 2xy dx = x e^x dx$$

$$d(x^2 y) = x e^x dx \Rightarrow dz = x e^x dx$$

Integrating both sides, we get:

$$z = \int x e^x dx + c$$

$$= x e^x - \int e^x dx + c$$

$$= x e^x - e^x + c$$

Replacing z to get the following general solution:

$$x^2 y = x e^x - e^x + c$$

Case 5: When the equation contains the term $(xdy + ydx)$

The integral factor in this case equal 1 this means that we just need some math operations here.

Ex11: Solve $xdy + ydx = (5x - 2x^2y)dx$

Sol: Let $z = xy \rightarrow dz = xdy + ydx$

$$\rightarrow y = \frac{z}{x}$$

substituting in the original equation

بالتعويض بالمعادلة التفاضلية:

$$\rightarrow dz = \left(5x - 2x^2 \left(\frac{z}{x}\right)\right) dx$$

$$\rightarrow dz = (5 - 2z)x dx$$

$$\rightarrow \int \frac{dz}{(5 - 2z)} = \int x dx$$

$$\rightarrow -\frac{1}{2} \ln|5 - 2z| = \frac{1}{2} x^2 + c$$

$$\rightarrow -\frac{1}{2} \ln|5 - 2xy| = \frac{1}{2} x^2 + c \quad , \quad (\text{The general solution})$$

Ex12: Solve $x^2 \frac{dy}{dx} + xy + \sqrt{1 - x^2 y^2} = 0$

Sol: $x^2 dy + xy dx + \sqrt{1 - x^2 y^2} dx = 0$

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

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

$\sin^{-1}(xy) + \ln|x| = c$, (The general solution)

Case 6: When the equation contains the term $(x dx + y dy)$

The integral factor in this case equal 1 this means that we just need some math operations here.

Ex13: Solve $x dx + y dy = 3\sqrt{x^2 + y^2} y^2 dy$

Sol: $\frac{x dx + y dy}{\sqrt{x^2 + y^2}} = 3y^2 dy$

$$\frac{1}{2} \frac{2x dx + 2y dy}{\sqrt{x^2 + y^2}} = 3y^2 dy$$

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

$\sqrt{x^2 + y^2} = y^3 + c$ and this is the general solution

Homework: Solve the following diff. equations

14) Solve $x dx + y dy = y^2(x^2 + y^2) dy$

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

Case 7: Linear Differential Equation:

We have defined the general form of linear differential equation of order n to be:

$$a_n(x) \frac{d^n y}{dx^n} + a_{n-1}(x) \frac{d^{n-1} y}{dx^{n-1}} + \dots + a_1(x) \frac{dy}{dx} + a_0(x)y = g(x)$$

We remind you, that linearity means that all coefficients are functions of x only, and that y and its derivatives are raised to the first power.

Def: (Linear Differential Equation of First Order and First Degree)

A differential eq. of the form

$$a_1(x) \frac{dy}{dx} + a_0(x)y = g(x), \quad a_1(x) \neq 0 \quad \dots \quad (1)$$

is said to be a linear first order differential equation.