

Consider a first order ODE of the form

$$M dx + N dy = 0. \quad (1)$$

This ODE is called **exact** if

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}. \quad (\text{ET})$$

This is called the **exactness test**.

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### SOLVING AN EXACT ODE

You must first confirm that the ODE is exact. Then to solve it:

1. Set

$$\frac{\partial f}{\partial x} = M, \quad (2a)$$

$$\frac{\partial f}{\partial y} = N. \quad (2b)$$

2. Integrate Eq. (2a) partially with respect to  $x$  (treat  $y$  as a const) to obtain

$$f = \text{fn}(x, y) + g(y). \quad (3)$$

3. Force this expression for  $f$  to satisfy Eq. (2b).

That is, determine  $\frac{\partial f}{\partial y}$  from Eq. (3), and set it equal to  $N$ .

This will give an equation for  $g'(y)$  (all  $x$ 's should drop from the equation):

$$g'(y) = \text{fn}(y). \quad (\text{There should be no } x\text{'s!})$$

Integrate this with respect to  $y$  to obtain  $g(y)$ , and subst. the result into Eq. (3) to obtain  $f$ .

4. Then the solution of ODE (1) is the equation

$$f = c, \quad (4)$$

where  $c$  is an arbitrary constant. This solution is usually in **implicit** form. Simplify it to the extent possible. It is not always possible to express the solution in **explicit** form.

5. If there is an initial condition  $y(x_0) = y_0$ , apply it to (4) (that is, plug in  $x_0$  for  $x$  and  $y_0$  for  $y$ ) to determine the constant  $c$ . Then plug that value of  $c$  into (4) to obtain the solution of the IVP.

**NOTE:** We do **NOT** integrate **both** equations (2a) and (2b). We integrate **only** (2a).

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