



اللجنة الأكاديمية للهندسة المدنية

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$$* \sin^2(x) + \cos^2(x) = 1$$

$$* \cosh^2(x) - \sinh^2(x) = 1$$

$$* \sec^2(x) = 1 + \tan^2(x)$$

$$* \csc^2(x) = 1 + \cot^2(x)$$

$$* \sin(2x) = 2\sin(x)\cos(x)$$

$$* \cos(2x) \begin{cases} \rightarrow \cos^2(x) - \sin^2(x) \\ \rightarrow 2\cos^2(x) - 1 \\ \rightarrow 1 - 2\sin^2(x) \end{cases}$$

$$* \sinh(2x) = 2\sinh(x)\cosh(x)$$

$$* \cosh(x) = \frac{e^x + e^{-x}}{2}$$

$$* \sinh(x) = \frac{e^x - e^{-x}}{2}$$

δ, ∇, ∇_{line}

$$* \sin(a \mp b) = \sin(a)\cos(b) \boxed{+} \cos(a)\sin(b)$$

$$* \cos(a \pm b) = \cos(a)\cos(b) \boxed{+} \sin(b)\sin(a)$$

$$* \sin(a)\cos(b) = \frac{\sin(a+b)}{2} + \frac{\sin(a-b)}{2}$$

$$* \cos(a)\cos(b) = \frac{\cos(a+b)}{2} + \frac{\cos(a-b)}{2}$$

$$* \cos(a) \sin(b) = \frac{\sin(a+b)}{2} - \frac{\sin(a-b)}{2}$$

$$* \cos(a) \sin(b) = \frac{\sin(a+b)}{2} - \frac{\sin(a-b)}{2}$$

$$* \sin(a) \sin(b) = \frac{\cos(a+b)}{2} - \frac{\cos(a-b)}{2}$$

Differential Equation (D.E)

Def (D.E): is an equation which contains derivation (ordinary and partial) of one or more dependent variable with respect to one or more independent variable.

[1] By type: (of independent variable)

تقسيمها على متغيرات مستقلها

- ordinary: O.E (O.D.E) $\rightarrow y'(x), y''(x)$

- partial: P.E $\rightarrow \frac{\partial y}{\partial x} + \frac{\partial y}{\partial x} \dots$

[2] By order: ^{المرتبة}

The order of the D.E is the order of the highest derivative (ordinary or partial) in the "deff equ"

EX 1 $\sin x \frac{d^2 y}{dx^2} + \left(\frac{dy}{dx}\right)^7 = e^x$

2 order

بأن أعلى مشتقة هي (7)

(2) $x^{(7)} + 5 \ln\left(\frac{dy}{dx}\right) = \sin x$

7th order

(3) $\frac{d^4 y}{dx^4} + \sin x = e^x + \left(\frac{dy}{dx}\right)^{(7)}$

7th order

③ By linearity:

a linear O.D.E of order "n" has form:
a linear O.D.E of order "n" form

المعادلة الخطية

$$a_n(x)y^{(n)} + a_{n-1}(x)y^{(n-1)} + \dots + a_1(x)y'(x) + a_0(x)y(x) = f(x)$$

في المعادلات أعلاه $a_i(x)$ و $f(x)$ دوال

nonlinear Linear * كيف اعرف اذا كانت خطية

1. Linear : إذا كانت المعادلات خطية (Linear) ن

2. nonlinear : إذا كانت المعادلات غير خطية (nonlinear) ن

Ex: $x^2 y^{(3)} + 5x^2 y'' + 3y' + (\sin x)y = 7x + 1$

Linear : المعادلات الخطية

Ex: $x^2 y'' + 5(y')^2 = e^x$ non Linear

Ex: $yy' + y + y = \sin x$

non Linear

Ex: $y^{(7)} x + \sin x = y$ Linear

Solution of D.E

explicit solution principle
 $y = f(x)$

implicit solution
 $F(x, y) = 0$

Function $y(x)$ is said to be an explicit solution to D.E if $y(x), y'(x), y''(x)$ are derivatives direct satisfying the D.E

Ex Show that $y = e^{3x}$ is an explicit solution for the D.E: $y'' - 15y' + 6y = 0$

$y = e^{3x}$		$e^{3x} - 15e^{3x} + 6e^{3x} = 0$
$y' = 3e^{3x}$		e^{3x}
$y'' = 9e^{3x}$		e^{3x}

is Explicit solution

* implicit solution: principle
 a relation $F(x, y) = 0$ is said to be an implicit solution to D.E, if it is defined on or more explicit solution principle
 as well

Show that $4x^2 - y^2 = 4$ is an implicit solution to

$$y \frac{dy}{dx} - 4x = 0$$

sto

$$8x - 2y \frac{dy}{dx} = 0$$

$$8x = 2y \frac{dy}{dx}$$

$$\frac{8x}{2} = \frac{dy}{dx}$$

$$\frac{4x}{y} = \frac{dy}{dx}$$

$$\begin{aligned} y \cdot \frac{4x}{y} - 4x &\stackrel{?}{=} 0 \\ &= 4x - 4x = 0 \end{aligned}$$

H.w show that $9x^2 - 8xy = 9$ is an implicit
solution to $x \frac{dy}{dx} - 4x = 0$

② show that $y^2 - x^3 + 8 = 0$ is an implicit
solution the D.E, $y \frac{dy}{dx} - \frac{3}{y} x^2 = 0$ is interval

$(7, \infty)$

We have 7 methods to solve D.E

- 1] separable equation
- 2] Linear equation
- 3] Bernoulli equation
- 4] Exact equation
- 5] Non exact equation
- 6] Homogeneous equation
- 7] Almost separable

مع كل طريقة
نحلها بطريقة
مختلفة

1] separable equation
Given $\frac{dy}{dx} = f(x, y)$

if $f(x, y) = h(x) \cdot g(y)$ the D.E is said to be separable.

أهم استنتاج في هذه الطريقة والذي نغيرها اننا اذا قمنا بفصل
المتغيرات عن بعضها البعض تكون المعادلة separable

Ex $\frac{dy}{dx} = \frac{y^2 x - x}{y e^x - y}$

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

$$y(e^x - 1) dy = x(y^2 - 1) dx$$

$$\frac{y dy}{y^2 - 1} = \frac{dx \cdot x}{e^x - 1}$$

separable

Ex: $y' = \frac{3x+y}{x^2}$

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

$$x^2 dy = (3x + \underline{y}) dx \quad \underline{\text{not separable}}$$

Ex: $y' = xy$

$$\frac{dy}{dx} = xy$$

separable

$$xy dx = dy$$

$$\frac{dy}{y} = x dx$$

افترقا جيب
separable ∴

Ex is an separable or not:

$$y' = x \cdot x \ln y^{2x} + 8x^2$$

$$y' = x^2 \ln y^{2x} + 8x^2$$

$$y' = x^2 (\ln y^2 + 8)$$

$$\frac{dy}{dx} = x^2 (\ln y^2 + 8)$$

$$\frac{dy}{\ln y^2 + 8} = x^2 dx \quad \therefore \underline{\text{separable}}$$

Ex is an separable or not:

$$y' = e^{xy} + y$$

$$\frac{dy}{dx} = \underline{e^{xy}} + y$$

not separable

افترقا جيب

Ex $y = \sin(x+y) + x$
 لا يمكن فصل المتغيرات not separable

متغيرات يمكن فصلها وكونها separable

$\sin(x+y)$ ---
$\cos(x+y)$ ---
e^{xy}
$\ln(x+y)$

Ex Solve the D.E

لا يمكن فصل المتغيرات solve by itself
 حلها بنفسه

$$(1+x)dy = ydx = 0$$

$$(1+x)dy = ydx$$

$$\frac{dy}{y} = \frac{dx}{1+x}$$

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

$$\ln|y| = \ln|1+x| + C$$

Ex: $(xy - 2y - 3x + 6)dy - (xy - 4x + 2y - 8)dx$

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

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

$$\frac{dy}{dx} = \frac{(x+2)(y-4)}{(x-2)(y-3)} \Rightarrow \text{seperable}$$

$$\frac{(y-3)}{(y-4)} dy = \frac{(x+2)}{(x-2)} dx$$

$$\int \frac{(y-3)}{(y-4)} dy = \int \frac{(x+2)}{(x-2)} dx$$

substitution
method

$$\begin{array}{r} 1 \\ y-4 \overline{) y-3} \\ \underline{+y-4} \end{array}$$

$$\begin{array}{r} 1 \\ x-2 \overline{) x+2} \\ \underline{+x-2} \end{array}$$

$$\int 1 + \frac{1}{y-4} dy = \int 1 + \frac{4}{x-2} dx$$

$$y + \ln(y-4) = x + 4\ln(x-2) + C$$

H.W $y' = \frac{x - e^{-x}}{y - e^y}$

Ex $xy' - \sqrt{1-y^2} = 0$

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

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

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

$$\boxed{\sin^{-1}(y) = \ln(x) + C}$$

Hint

$$\frac{dy}{dx} = \frac{x^2 \cdot x \cdot y}{y e^x - y}$$

Method 2 (2)

Linear equation

the standard form of linear

$$y' + p(x)y = q(x) \text{ Linear in } y$$

$$x' + p(y)x = q(y) \text{ Linear in } x$$

$$y = \frac{1}{u(x)} \left[C + \int u(x) \cdot q(x) dx \right]$$

$$x = \frac{1}{u(y)} \left[C + \int u(y) \cdot q(y) dy \right]$$

$$\int p(x) \cdot dx$$

$$u(x) = e$$

$$u(y) = \int p(y) dy$$

* اگر این معادله را استاندارد کنیم - خطها

Ex

معادله خطی را $M(x), M(y)$

معادله تفکیک پذیر و خطی $(x^2+1)dy + (xy-x)dx = 0$

خطی استاندارد

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

$$y' + \frac{xy}{x^2+1} - \frac{x}{x^2+1} = 0$$

$$y' + \underbrace{\frac{x}{x^2+1}}_{P(x)} y = \underbrace{\frac{x}{x^2+1}}_{Q(x)} \quad | \text{ Linear}$$

$$\int P(x) \cdot dx$$

$$u(x) = e$$

$$= e^{\int \frac{x}{x^2+1}} = \frac{1}{2} \int \frac{2x}{x^2+1} = e$$

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

$$y = \frac{1}{\frac{1}{2} \ln|x^2+1|} \left[C + \int \sqrt{x^2+1} \cdot \frac{x}{x^2+1} dx \right]$$

به طریقی دیگر

$$\int \frac{x}{\sqrt{x^2+1}} dx$$

$$y = x^2 + 1$$

$$dy = 2x dx$$

$$dx = \frac{dy}{2x}$$

$$\Rightarrow \int \frac{x}{\sqrt{y}} \cdot \frac{dy}{2x}$$

$$\frac{1}{2} \int \frac{1}{\sqrt{y}} dy = \frac{1}{2} \int y^{-\frac{1}{2}} dy$$

$$= \frac{1}{2} \cdot \frac{y^{\frac{1}{2}}}{\frac{1}{2}} = \sqrt{y} + C$$

$$y = \sqrt{x^2+1} \left[C + \sqrt{x^2+1} \right]$$

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

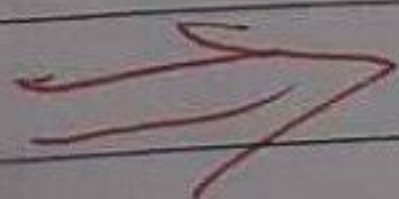
Ex $(x+y+1)dx - dy = 0$ Linear in y or Linear in x

Linear in y

$$(x+y+1)dx = 1 dy$$

Linear in y

Linear in x



$$\frac{dy}{dx} = x + y + 1$$

$$\boxed{y' - y = \underline{x+1}} \quad \underline{\text{standard}}$$

$\underbrace{\hspace{1.5cm}}_{p(x)} \quad \underbrace{\hspace{1.5cm}}_{q(x)}$

$$\mu(x) = e^{\int p(x) \cdot dx}$$

$$\mu(x) = e^{\int -1 dx} = \boxed{e^{-x}}$$

$$y(x) = \frac{1}{e^{-x}} \left[\int e^{-x} (x+1) dx + C \right]$$

$$\frac{1}{e^{-x}} \left[\int e^{-x} \cdot x + e^{-x} \right] + C$$

$$\frac{1}{e^{-x}} \left[-x e^{-x} + \int e^{-x} dx \right] + C$$

$u = x \quad dv = e^{-x}$
 $du = 1 \quad v = -e^{-x}$

$$\frac{1}{e^{-x}} \left[-x e^{-x} - e^{-x} + C \right]$$

Ex $\int x \sec^2 y dy + \frac{1}{x} (\tan y - 1) dx = 0$

Linear

$$x \sec^2 y y' + \frac{1}{x} (\tan y - 1) = 0$$

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

$$u = \tan y$$

$$\frac{dy}{dx} = \sec^2 y \frac{du}{dx}$$

$$x \frac{du}{dx} + \frac{u}{x} = \frac{1}{x} \quad \text{Linear in } u$$

$$\frac{1}{\sec^2 y} = \frac{du}{dx} = \frac{dy}{dx}$$

$$\frac{du}{dx} + \frac{1}{x^2} u = \frac{1}{x^2}$$

$P(x) \quad Q(x)$

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

$$u(x) = \frac{1}{e^x} \left[c + \int e^x \left(\frac{1}{x^2} \right) dx \right]$$

$$w = \frac{1}{x}$$

$$dw = -\frac{1}{x^2} dx$$

$$u(x) = e^{-w} \left[c + \int e^w \frac{1}{x^2} dx \right]$$

$$dx = x^2 dw$$

$$u(x) = e^{-w} [c + e^w]$$

$$u(x) = e^{-w} c + 1$$

$$\tan(y) = 1 + c e^{-\frac{1}{x}}$$

$$\underline{\underline{-x}} \quad \frac{dy}{dx} + y \cot x + \cos x = 0$$

$$\underline{\underline{Slo}} \quad \frac{dy}{dx} + \underbrace{\cot x}_{p(x)} y = \underbrace{-\cos x}_{q(x)} \quad \text{Standard}$$

$$u(x) = e^{\int p(x) \cdot dx} = e^{\int \cot x \cdot dx} = \sin x$$

$$y(x) = \frac{1}{\sin x} \left[C + \int \sin x \cdot -\cos x \cdot dx \right]$$

$$y(x) = \frac{1}{\sin x} \left[C + \int \frac{-1}{2} \sin 2x \cdot dx \right] \quad \left[\begin{array}{l} \cos x \sin x = \\ \frac{1}{2} \sin 2x \end{array} \right]$$

$$y(x) = \frac{1}{\sin x} \left[C + \frac{1}{4} \cos 2x \right]$$

$$y(x) = \frac{C}{\sin x} + \frac{1}{4} \frac{\cos 2x}{\sin x}$$

I.V.P

(c) مطابق شرایط اولیه
الذی می توان به دست آورد

$$\underbrace{f(a)}_x = \underbrace{b}_y$$



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

$$y(1) = 0$$

$$y'x + (2y - 1 - 1) = 0$$

$$y' + \frac{2y}{x} - \frac{1}{x} - \frac{1}{x}$$

$$y' + \frac{2}{x} y = \frac{2}{x}$$

$\underbrace{\hspace{1cm}}_{p(x)} \qquad \underbrace{\hspace{1cm}}_{q(x)}$

$$u(x) = e^{\int \frac{2}{x} dx} = e^{2 \ln x} = x^2$$

$$y(x) = \frac{1}{x^2} \left[C + \int x^2 \cdot \frac{2}{x} \right]$$

$$y(x) = \frac{1}{x^2} [C + x^2]$$

$$y(1) = 0$$

$$1 = \frac{1}{(1)^2} [C + 1]$$

$$1 = C + 1$$

$$\boxed{C = 0}$$

$$y(x) = \frac{1}{x^2} [0 + x^2]$$

$$= y(x) = 1$$

* Standard form

$$y' + P(x)y = g(x) \cdot y^n \quad \text{Bernolli equation in } y$$

$$x' + P(y)x = g(y) x^n \quad \text{Bernolli equation in } x$$

Bernolli equation is separable $\leftarrow$ Bernolli equation in y or x

$$v = y^{1-n}$$

$$n \neq 0, 1$$

Linear in v

$$v' = (1-n)y^{n-1} \cdot y'$$

$$v' + (1-n)P(x)v = (1-n)g(x)$$

(1-n) factor out

Ex

$$yy' - y^2 = \sin x \cdot y^3$$

$$y' - y = \sin x \cdot y^2$$

$$\underline{n=2}$$

Standard

$$v = y^{-n} \Rightarrow v = y^{-1}$$

$$v' = -1 \cdot y^{-2} \cdot y'$$

$$v' + 1v = -\sin x \quad \text{Linear in } v$$

$$sp(x) \cdot dx$$

$$\Rightarrow u(x) = e$$

$$u(x) = e^{\int 1 \cdot dx} = e^x$$

$$v = \frac{1}{e^x} \left[c + \int e^x \cdot -\sin x \cdot dx \right. \\ \left. - \int e^x \sin x \cdot dx \right]$$

$$u = \sin x \quad dv = e^x \\ du = \cos x \quad v = e^x$$

$$= \left[\sin x e^x - \int e^x \cos x \cdot dx \right]$$

$$= \sin x e^x + \int e^x \cos(x) \cdot dx$$

$$u = \cos(x)$$

$$dv = e^x \\ v = e^x$$

$$du = -\sin x$$

$$= -\sin x e^x + \cos(x) e^x + \int e^x \sin x$$

$$v = \frac{c}{e^x} - \left(\frac{\sin x - \cos x}{2} \right)$$

$$\frac{1}{y} = \frac{c}{e^x} - \left(\frac{\sin x - \cos x}{2} \right)$$

Ex Solve: $r' + \frac{r-1}{\theta-1} = 5(\theta-2)\sqrt{r-1}$

$$r' + \frac{r}{\theta-1} - \frac{1}{\theta-1} = 5(\theta-2)\sqrt{r-1}$$

$$r' + \frac{1}{\theta-1}r = 5(\theta-2)\sqrt{r-1} + \frac{1}{\theta-1}$$

Let $z = r-1 \Rightarrow z' = r'$

$$\Rightarrow z' + \left(\frac{1}{\theta-1}\right)(z+1) = 5(\theta-2)z^{\frac{1}{2}} + \frac{1}{\theta-1}$$

$$z' + \left(\frac{1}{\theta-1}\right)z + \frac{1}{\theta-1} = 5(\theta-2)z^{\frac{1}{2}} + \frac{1}{\theta-1}$$

$$z' + \left(\frac{1}{\theta-1}\right)z = 5(\theta-2)z^{\frac{1}{2}} \text{ Bernoulli in } z \text{ with } n = \frac{1}{2}$$

$$\text{Let } v = z^{1-n} \Rightarrow z^{\frac{1}{2}} \Rightarrow v = z^{\frac{1}{2}}$$

$$\Rightarrow v' + \frac{1}{2}\left(\frac{1}{\theta-1}\right)v = \frac{5}{2}(\theta-2) \text{ Linear in } z$$

$$\mu(\theta) = e^{\int \frac{1}{2}\left(\frac{1}{\theta-1}\right)d\theta} = e^{\frac{1}{2}\ln|\theta-1|} = e^{\ln(\theta-1)^{\frac{1}{2}}} = \sqrt{\theta-1}$$

$$v = \frac{1}{\sqrt{\theta-1}} \left[\int \sqrt{\theta-1} \frac{5}{2} (\theta-2) d\theta + c \right]$$

$$\frac{1}{\sqrt{\theta-1}} \left[\frac{5}{2} \int (\theta-2) \sqrt{\theta-1} d\theta + c \right]$$

let $w = \theta - 1 \Rightarrow dw = d\theta$

$$v = \frac{1}{\sqrt{\theta-1}} \left[\frac{5}{2} \int (w+1-2) w^{\frac{1}{2}} dw + c \right]$$

$$\frac{1}{\sqrt{\theta-1}} \left[\frac{5}{2} \left[\frac{w^{\frac{5}{2}}}{\frac{5}{2}} - \frac{w^{\frac{3}{2}}}{\frac{3}{2}} \right] + c \right]$$

$$= \frac{1}{\sqrt{\theta-1}} \left[(\theta-1)^{\frac{5}{2}} - \frac{5}{3} (\theta-1)^{\frac{3}{2}} + c \right]$$

$$z^{\frac{1}{2}} = \frac{1}{\sqrt{\theta-1}} \left[(\theta-1)^{\frac{5}{2}} - \frac{5}{3} (\theta-1)^{\frac{3}{2}} + c \right]$$

$$(r-1)^{\frac{1}{2}} = \frac{1}{\sqrt{\theta-1}} \left[(\theta-1)^{\frac{5}{2}} - \frac{5}{3} (\theta-1)^{\frac{3}{2}} + c \right]$$

$$r-1 = \frac{1}{\sqrt{\theta-1}} \left[(\theta-1)^{\frac{5}{2}} - \frac{5}{3} (\theta-1)^{\frac{3}{2}} + c \right]$$

$$r = \left(\frac{(\theta-1)^{\frac{5}{2}}}{(\theta-1)^{\frac{1}{2}}} - \frac{5}{3} \frac{(\theta-1)^{\frac{3}{2}}}{(\theta-1)^{\frac{1}{2}}} + \frac{c}{\sqrt{\theta-1}} \right) + 1$$

$$r = (\theta-1)^2 - \frac{5}{3} (\theta-1) + \frac{c}{(\theta-1)^{\frac{1}{2}}} + 1$$

Ex solve $y' + xy = xy^2$ $n=2$

sl $v = y^{1-n} \Rightarrow v = y^{-1}$

$$v' + \underbrace{-x}_{P(x)} v = \underbrace{-x}_{Q(x)}$$

$$M(x) = e^{\int P(x) \cdot dx} = e^{\int -x \cdot dx} = e^{-\frac{x^2}{2}}$$

$$v = \frac{1}{M(x)} \left[C + \int M(x) \cdot Q(x) dx \right]$$

$$= \frac{1}{e^{-\frac{x^2}{2}}} \left[C + \int e^{\frac{x^2}{2}} \cdot -x dx \right]$$

$$u = -\frac{x^2}{2}$$

$$\frac{du}{-x} = dx$$

$$v = \frac{1}{e^{-\frac{x^2}{2}}} \left[C + \int e^u \cdot \frac{-x du}{-x} \right]$$

$$\frac{x^2}{2} e^{\frac{x^2}{2}} \left[C + \int e^u du \right]$$

$$e^{-\frac{x^2}{2}} \left[C + e^{\frac{x^2}{2}} \right]$$

$$v = C e^{\frac{x^2}{2}} + 1$$

$$\frac{1}{y} = C e^{\frac{x^2}{2}} + 1 \Rightarrow y = \frac{1}{C e^{x^2/2} + 1}$$

* في هذه الوحدة سنتناول من الامثلة في هذه الوحدة من اجل مراجعة

Ex $f(x, y) = xy^2 + 3y$

$$\frac{\partial f}{\partial x} = y^2 + 0 = y^2$$

نصف جزئية بالنسبة الى x ونعتبر

y ثابت

$$\frac{\partial f}{\partial y} = 2xy + 3$$

نصف جزئية بالنسبة الى y ونعتبر x ثابت

Ex $f(x, y) = 3x^2y + 6x^2y^2$

$$\frac{\partial f}{\partial x} = 6xy + 12xy^2$$

نصف جزئية بالنسبة الى x

$$\frac{\partial f}{\partial y} = 3x^2 + 12x^2y$$

نصف جزئية بالنسبة الى y

Ex $\int xy^2 dx$

$$x \cdot \frac{y^3}{3} + g(x)$$

نكامل بالنسبة الى x ونعتبر y ثابت

ثم نضيق افتراض بدلالة y ثابت

بدلالة y

$$\int xy^2 dx$$

نكامل بالنسبة الى x ونعتبر y ثابت

ثم نضيق افتراض بدلالة y ثابت

$$y^2 \cdot \frac{x^2}{2} + g(y)$$

Definition: A differential equation in the expression

$$M(x, y)dx + N(x, y)dy = 0 \text{ when}$$

$$M = \frac{\partial f}{\partial x} \quad , \quad N = \frac{\partial f}{\partial y}$$

* said to be an exact equation if

$$\boxed{My = Nx} \Rightarrow \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

$$My = y \frac{\partial M}{\partial y} = M, \quad Nx = x \frac{\partial N}{\partial x} = N$$

Ex

determine if each of the following is exact or not

$$(5x + 4y)dx + (4x - 8y^3)dy = 0$$

Sol

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

$$M(y) \stackrel{?}{=} Mx \Rightarrow My = 4, \quad Nx = 4$$

$$4 = 4 \quad \therefore \underline{\text{exact}}$$

Ex $(2yx)dx + (x^2 - 1)dy = 0$

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

$$M(y) \stackrel{?}{=} Nx$$

$$M(y) = 2x$$

$$2x = 2x$$

$$N(x) = 2x$$

$\therefore \underline{\text{exact}}$

طريقة حل الـ exact
exact
 ② بعد ما بينا انشوية

□ نفع تعيد exact

$$\frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy = 0$$

□ نضار اذا $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}$ وحدها من المعاداة اعطاة وكمال

الطرفين بالنسبة للحيرة في الحقا

□ ينفع $f(x,y) = (\text{امتان}) + g(x)$
 (y)

□ نفع $P(x)$ للطرفين بالنسبة للامتان الذي لم ننته بالنسبة له في هاتين
 وكذا

□ نفع ان في g' نكمل الطرفي لها وفي $f(x,y)$ ونفوض في C

العامة تكامل — استبان — تكامل

نقطة
 $-X (2xy) dx + (x^2 - 1) dy = 0$ Solve

$My = 2x, N(x) = 2x$ exact

② $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}$ رتبا - اذا

تكامل اوسط
 $\int \frac{\partial f}{\partial y} dy = \int x^2 - 1 dy$

$F(x,y) = 4x^2 - y + g(x)$

$\frac{\partial f}{\partial x} dx = 2xy + g'(x)$

المتغير

$$2xy dx = 2yx + g'(x)$$

$$g'(x) = 1 dx$$

$$\int g'(x) = \int dx$$

$$g(x) = x$$

$$C = yx^2 - y + x$$

Ex solve: $(1 + ye^x + xe^xy) \frac{dx}{dy} = (-xe^x - 2)$

sol $(1 + ye^x + xe^xy) dx + (xe^x + 2) dy = 0$

$$M(y) = e^x + xe^x$$

$$N(x) = xe^x + e^x$$

$$N(x) = M(y) x'$$

$$xe^x + xe^x = xe^x + e^x$$

exact

$$\int (1 + ye^x + xe^xy) dx + (xe^x + 2) dy = 0$$

$$\int \frac{\partial f}{\partial y} dy = \int xe^x + 2 dy$$

$$f(x, y) = xe^xy + 2y + g(x)$$

$$\frac{\partial f}{\partial x} dx = xe^xy + e^xy + 0 + g'(x)$$

$$e^x + x e^x dx = x e^x y + e^x y + g'(x)$$

$$\cancel{e^x + x e^x} dx = y(\cancel{x e^x + e^x}) + g'(x)$$

$$dx - y = g'(x)$$

$$\int g'(x) = \int dx - y$$

$$\boxed{g(x) = x - yx}$$

$$C = x e^x y + 2y + x - yx$$

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

$M(y) = \frac{1}{y}$ / $N(x) = \frac{1}{y}$ exact

$$\int \frac{df}{dy} dy = \int (\cos(x) + \ln y) dx$$

$$F(x, y) = \sin x + x \ln y + g(y)$$

$$\frac{df}{dy} dy = 0 + \frac{x}{y} + g'(y)$$

$$\cancel{\frac{x}{y}} + e^y + 3y^2 = \cancel{\frac{x}{y}} + g'(y)$$

$$g'(y) = e^y + 3y^2$$

$$\int g'(y) = \int e^y + \frac{3y^2}{3}$$

$$g(y) = e^y + \frac{3y^3}{3}$$

$$C = \sin x + \ln|y| + e^y + y^3$$

Ex Find a and b if $(xy^3 + by^2)dx + (ax^2y^2 + xy)dy$ is exact $= 0$

$$M(y) = N(x)$$

$$M(y) = 3xy^2 + 2by$$

$$N(x) = a2x^2y + y$$

$$3xy^2 = 2axy^2 \Rightarrow 3 = 2a \quad a = \frac{3}{2}$$

$$2by = y \Rightarrow 2b = 1 \Rightarrow b = \frac{1}{2}$$

Ex Solve $y' = \frac{2x + \cos y}{x \sin y + 2y + 1}$

$$\frac{dy}{dx} = \frac{2x + \cos y}{x \sin y + 2y + 1}$$

$$(x \sin y + 2y + 1)dy = (2x + \cos y)dx$$

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

$$\underbrace{(x \sin y + 2y + 1)dy}_{N(x)} + \underbrace{(-2x - \cos y)dx}_{M(y)} = 0$$

$$\left. \begin{aligned} N(x) &= \sin y \\ M(y) &= + \sin y \end{aligned} \right\} \text{exact}$$

$$\frac{df}{dx} dx = -2x - \cos y dx$$

$$\int \frac{df}{dx} dx = \int -2x - \cos y dx$$

$$F(x, y) = -x^2 - \cos y x + g(y) \quad \checkmark$$

$$\frac{df}{dy} dy = -x^2 - \cos y x + g'(y)$$

~~$$x \sin y + 2y + 1$$~~

~~$$x \sin y + 2y + 1 = + x \sin y + g'(y)$$~~

$$\int g'(y) = \int 2y + 1$$

$$g(y) = \frac{2y^2}{2} + y$$

$$g(y) = y^2 + y$$

$$C = -x^2 - \cos y x + y^2 + y$$

Ex solve $(\cos x \sin x - xy^2) + (y - yx^2)y' = 0$ it's exact
with initial value problem $y(0) = 2$, then find
 $y\left(\frac{\pi}{2}\right)$

Sol $(\cos x \sin x - xy^2) + (y - yx^2)\frac{dy}{dx} = 0$

$$(\cos x \sin x - xy^2)dx + (y - yx^2)dy = 0$$

$M(y)$ $N(x)$

$$M(y) = -2yx$$

$$N(x) = -2xy$$

exact differential

$$\frac{\partial f}{\partial y} = y - yx^2$$

$$\int \frac{df}{dy} dy = \int y - yx^2$$

$$F(x, y) = \frac{y^2}{2} - \frac{x^2 y^2}{2} + g(x)$$

$$\frac{\partial f}{\partial x} = 0 - y^2 x + g'(x)$$

$$\frac{\sin 2x}{2} - \cancel{xy^2} = \cancel{-y^2 x} + g'(x)$$

$$\int g'(x) = \int \frac{\sin 2x}{2}$$

$$g(x) = -\frac{\cos 2x}{4}$$

$$\begin{cases} \sin 2x = 2 \sin x \cos x \\ \sin x \cos x = \frac{\sin 2x}{2} \end{cases}$$

$$C = \frac{y^2}{2} - \frac{x^2 y^2}{2} - \frac{\cos 2x}{4}$$

$$y(0) = 2 \Rightarrow c - \frac{4}{2} - 0 - \frac{1}{4} = 2 - \frac{1}{4} = c = \frac{7}{4}$$

$$\frac{7}{4} = \frac{y^2}{2} - \frac{x^2 y^2}{2} - \frac{\cos 2x}{4} \Rightarrow y^2 \left(\frac{1}{2} - \frac{x^2}{2} \right) =$$

$$\frac{7 + \cos 2x}{4}$$

$$y^2 = \frac{7 + \cos 2x}{4}$$

$$y = \sqrt{\frac{7 + \cos 2x}{2 - 2x^2}}$$

$$y\left(\frac{\pi}{2}\right) = \sqrt{\frac{7 + -1}{2 - \frac{\pi^2}{2}}} = \sqrt{\frac{12}{4 - \pi^2}}$$

$M(y) \neq N(x) \rightarrow$ Non exact
 given any differential equation $M(x,y)dx + N(x,y)dy = 0$ that isn't exact

① $\frac{M_y - N_x}{N}$ is a function in terms of x then the integrating factor

$$M(x) = e^{\int \frac{M_y - N_x}{N} dx} \quad \left. \vphantom{\int \frac{M_y - N_x}{N} dx} \right\} \text{integrating factor}$$

② if $\frac{N_x - M_y}{M}$ is the function in terms of y then the

$$\text{integrating factor } M(y) = e^{\int \frac{N_x - M_y}{M} dy}$$

algebraic or log or exp *

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

if you're integrating $M(y) \neq N(x)$

exact

Find the integrating factor that make D.E

$$\underbrace{(xy)}_{M_y} dx + \underbrace{(2x^2 + 3y^2 - 20)}_{N_x} dy = 0$$

Sol

$$M(y) = x$$

$$N(x) = \frac{1}{2}x$$

Slo $m(y) = 1$ / $N(x) = 2xy$ and

$$\frac{M_y - M_x}{N} = \frac{1 - 2xy - 1}{x^2y - x} = \frac{-2xy}{x(xy-1)} \cdot x$$

$$\frac{M(x) - M(y)}{M} = \frac{2xy - 1 - 1}{x(xy-1)} = \frac{-2xy + 2}{x(xy-1)} = \frac{2 - 2xy}{x(xy-1)}$$

$$= \frac{2(1-x)}{x(yx-1)}$$

$$M(x) = e^{\int -\frac{2}{x} dx} = e^{-2 \ln x} = \frac{1}{x^2}$$

Integrating Factor

Find the value of (b) which make the D.E exact

$$(e^x \sin y + bx^2y^2)dx + (e^x \cos y + x^3y)dy = 0$$

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

$$e^x \cos y + 2bx^2y = e^x \cos y + 3x^2y$$

$$2bx^2y = 3x^2y$$

$$\boxed{b = \frac{3}{2}}$$

Ex $M(x,y) = x^n y^m$ be an (I.F) integrating factor of P

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

Find n and m ?

$$(2x^n y^{m+2} - 6x^{n+1} y^{m+1})dx + (3x^{n+1} y^{m+1} - 4x^{n+2} y^m)dy = 0$$

I.F. $x^n y^m$ نقطة كفاءة

$$2(m+2)y^{m+1}x^n - 6(m+1)x^{n+1}y^m = 3(n+1)y^{m+1}x^n - 4(n+2)x^{n+1}y^m$$

$$2(m+2) = 3(n+1)$$

$$-6(m+1) = -4(n+2)$$

$$\boxed{m=1}$$

$$\boxed{n=1}$$

Ex If $M(y) = y^k$ is integrating factor that make the differential equation

$$xydx + (2x^2 + 3y^2 - 20) = 0 \text{ exact Find } k$$

$y^k \rightarrow xy^{k+1}$

$$xy^{k+1}dx + (2x^2y^{k+1} + 3y^{k+2} - 20y^k)dy$$

now it's exact

$$M_y = N_x$$

$$N_x = 4xy^{k+1} + 0 = 4xy^{k+1}$$

$$M_y = X(k+1)y^k$$

$$X(k+1)y^k = 4xy^k \Rightarrow$$

$$k+1=4$$

$$k=3$$

$$M(y) = y^3$$

Ex $(5y^2 - xy + y^3 \sin y) dy + (xy^3 + y^2) dx = 0$

sol $M_y = 3xy^2 + 2y$ | non exact
 $N_x = y$

$$\frac{M_y - N_x}{N} \Rightarrow \frac{3xy^2 + 3y}{5y^2 - xy + y^3 \sin y}$$

$$\frac{N_x - M_y}{M} \Rightarrow \frac{y - 3xy^2 - 2y}{xy^3 + y^2} = \frac{-3xy^2 - 3y}{xy^3 + y^2}$$

$$= \frac{-3(xy^2 + y)}{y(xy^2 + y)} = \frac{-3}{y}$$

$$M(y) = e^{\int \frac{-3}{y} dy} = M(y) = y^{-3} = \boxed{\frac{1}{y^3}}$$

Integrating factor

بسط الكسرة

$$(5y^2 - xy + y^3 \sin y) dy + (xy^3 + y^2) dx = 0$$

$$\underbrace{(5y^{-1} - xy^{-2} + \sin y)}_{N_x} dy + \underbrace{(x + y^{-1})}_{M_y} dx = 0$$

$$\left. \begin{array}{l} M_y = -y^{-2} \\ N_x = -y^{-2} \end{array} \right\} \underline{\underline{\text{exact}}}$$

If the D.E: $\frac{dy}{dx} = F(x, y)$ is not separable then

check if:

$$F(x, y) \stackrel{?}{=} G\left(\frac{y}{x}\right) \text{ or } G\left(\frac{x}{y}\right) \rightarrow u = \frac{y}{x}$$

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

$$\frac{du}{dx} = \frac{\overset{(1)}{x} \overset{(1)}{y} - \overset{(2)}{y} \overset{(2)}{x}}{x^2}$$

توجه قوی ای صورتی
اگر این

طریقه بقول ال $\boxed{\text{sep} \leftarrow \text{hom}}$ عین طریقه بقول ال

ای صورتی بقول ال $u = \frac{y}{x}$

عین طریقه بقول ال

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

صورتی بقول ال $\frac{y}{x}$ و بعد از آن بقول ال $\frac{y}{x}$ separable

تعمیم $\frac{y}{x}$ و $\frac{x}{y}$

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

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

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

$$u = \frac{y}{x} \rightarrow y = ux$$

$$\frac{dy}{dx} = u + x \frac{du}{dx}$$

$$u + x \frac{du}{dx} = \frac{1 - 2u}{1 + u}$$

$$\frac{du}{dx} = \frac{1 - 2u}{1 + u} - u \quad \left. \vphantom{\frac{du}{dx}} \right] \text{seperable}$$

$$\frac{du}{dx} = \frac{1 - 2u - u(1 + u)}{1 + u} = \frac{1 - 2u - u - u^2}{1 + u} = \frac{1 - 3u - u^2}{1 + u}$$

$$\frac{(1+u)}{1-3u-u^2} du = x dx \quad \left. \vphantom{\frac{(1+u)}{1-3u-u^2}} \right] \text{seperable}$$

الطرفين

$$\text{Ex: } \frac{dy}{dx} = \frac{4x^2}{x^2} + \frac{5xy}{x^2} + \frac{y^2}{x^2}$$

or 1501 re
homogeneous!

$$y' = \frac{4x^2}{x^2} + \frac{5xy}{x^2} + \frac{y^2}{x^2}$$

$$\frac{x^2}{x^2}$$

$$y' = 4 + 5\left(\frac{y}{x}\right) + \left(\frac{y}{x}\right)^2$$

$$u = \frac{y}{x} \Rightarrow ux = y$$

$$y' = u'x + u$$

$$xu' + u = 4 + 5u + u^2$$

$$xu' = u^2 + 4u + u$$

$$xu' = \left(\frac{u}{x} + 2\right)^2$$

$$\frac{du}{dx} = \frac{(u+2)^2}{x}$$

$$\int (u+2)^{-2} du = \int \frac{1}{x} dx$$

$$\frac{-1}{u+2} = \ln|x| + C$$

$$= \frac{-1}{\left(\frac{y}{x} + 2\right)} = \ln x + C$$

Ex $x dy = y(\ln y - \ln x + 1) dx = 0$

$$x \frac{dy}{dx} = y(\ln y - \ln x + 1)$$

→ substitution
ln

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

$$u = \frac{y}{x} \Rightarrow y = xu \Rightarrow y' = xu' + u$$

$$xu' + u = u(\ln u + 1)$$

$$xu' + u = u \ln u + u$$

$$v' = \frac{u \ln u}{x}$$

$$\frac{du}{dx} = \frac{u \ln u}{x}$$

$$\frac{1}{u \ln u} du = \frac{1}{x} dx$$

تفريق

$$u = \ln u \rightarrow du = \frac{1}{u} du$$

$$\int \frac{1}{u} du = \int \frac{1}{x} dx$$

$$\ln|u| = \ln x + c$$

$$\ln \left| \ln \left| \frac{y}{x} \right| \right| = \ln x + c$$

$$\underline{\underline{\text{Ex}}} \quad (xy) dy = (x^2 + x\sqrt{x^2 + y^2}) dx = 0$$

homogeneous

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

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

$$\text{Let } u = \frac{y}{x} \Rightarrow y = ux$$

$$y' = u + xu'$$

$$u + xu' = 1 + \sqrt{1 + u^2}$$

$$xu' = \frac{1 + \sqrt{1 + u^2}}{u} - u$$

$$u' = \frac{1 + \sqrt{1 + u^2}}{u} - u$$

$$\frac{du}{dx}$$

$$\frac{u}{1 - u^2 + \sqrt{u^2 + 1}} du = \frac{1}{x} dx$$

$$\int \frac{u}{1 - u^2 + \sqrt{u^2 + 1}} du = \int \frac{1}{x} dx \quad \text{separable}$$

separable $\leftarrow$ almost $\rightarrow$ not separable

If $\frac{dy}{dx} = F(x, y)$ is not sep * then check if

$$F(x, y) = G(\underline{ax + by})$$

or

$\rightarrow$ almost separable

or

Ex find the general!

$$\frac{dy}{dx} = y^2 - 8xy + 6x^2$$

not separable

1st order

$$\frac{y}{x}, \frac{x}{y}$$

$\Rightarrow$ not sep
not hom

$$\frac{dy}{dx} = (y - 4x)^2 \text{ almost sep}$$

$$u = y - 4x$$

$$u' = y' - 4$$

$$y' = u' + 4$$

$$u' + 4 = u^2$$

$$u' = u^2 - 4$$

$$\frac{du}{dx} = u^2 - 4$$

$$\frac{1}{u^2 - 4} du = dx \quad \text{separable!}$$

$$u^2 - 4$$

$$\int \frac{1}{u^2 - 4} du = \int dx$$

Ex $y = \frac{1}{(3x+y)^2} - 3$

↘
sub

$$u = 3x + y$$

$$u' = 3 + y'$$

$$y' = u' - 3$$

$$\cancel{u} - 3 = \frac{1}{u^2} - \cancel{3} \quad \text{separable}$$

$$\int u^2 du = \int dx$$

$$\frac{u^3}{3} = x + c$$

$$\frac{(3x+y)^3}{3} = x + c$$

Ex $y' = (x+y)(1 - \ln(x^2 + 2xy + y^2)) - 1$

$$y' = (x+y)(1 - \ln(x+y)^2) - 1$$

$$y' = (x+y)(1 - 2\ln(x+y) - 1)$$

$$u = x+y \Rightarrow u' = 1 + y'$$

$$y' = u' - 1$$

$$\cancel{u'} - 1 = u(1 - 2\ln u) - \cancel{1}$$

$$\frac{1}{u(1-2\ln u)} du = dx$$

$$u(1-2\ln u)$$

$$\int \frac{1}{u(1-2\ln u)} = \int dx \text{ separable}$$

Solve different equation

↓
separable

$$u(x) = g(y)$$

$$u(x) = g(y)$$

↓
Linear

$$y' + P(x)y = Q(x)$$

$$x' + P(y)x = Q(y)$$

↓
Bernoulli

$$y' + P(x)y = Q(x)y^n$$

$$x' + P(y)x = Q(y)x^n$$

↓
exact

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

$$M(y) = N(x)$$

non exact

$$M(y) \neq N(x)$$

↓
homogeneous

$$F(x,y) = G\left(\frac{y}{x}\right) \text{ or } G\left(\frac{x}{y}\right)$$

↓
almost equation

$$F(x,y) = G(ax+by)$$