

Exercise 7.2.10

A certain differential equation has the form

$$f(x) dx + g(x)h(y) dy = 0,$$

with none of the functions $f(x)$, $g(x)$, $h(y)$ identically zero. Show that a necessary and sufficient condition for this equation to be exact is that $g(x) = \text{constant}$.

Solution

Suppose first that the ODE is exact. Then there exists a potential function $\varphi = \varphi(x, y)$ that satisfies

$$\frac{\partial \varphi}{\partial x} = f(x) \tag{1}$$

$$\frac{\partial \varphi}{\partial y} = g(x)h(y). \tag{2}$$

Substitute these formulas into the ODE.

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

On the left is how the differential of φ is defined.

$$d\varphi = 0$$

Integrate both sides.

$$\varphi(x, y) = C$$

The solution to the ODE is found then by solving equations (1) and (2) for φ . Start by integrating both sides of equation (1) partially with respect to x .

$$\varphi(x, y) = \int^x f(r) dr + F(y)$$

$F(y)$ here is an arbitrary function of y , and the lower limit of integration is arbitrary as well. Differentiate both sides with respect to y .

$$\begin{aligned} \frac{\partial \varphi}{\partial y} &= \frac{\partial}{\partial y} \left[\int^x f(r) dr + F(y) \right] \\ &= \frac{\partial}{\partial y} \int^x f(r) dr + F'(y) \\ &= F'(y) \end{aligned}$$

Comparing this formula for $\partial\varphi/\partial y$ to equation (2), we see that

$$F'(y) = g(x)h(y).$$

In order to integrate both sides with respect to y and solve for $F(y)$, the function $g(x)$ must be a constant.

In order for the ODE,

$$f(x) dx + g(x)h(y) dy = 0,$$

to be exact, it must satisfy

$$\begin{aligned}\frac{\partial}{\partial y}[f(x)] &= \frac{\partial}{\partial x}[g(x)h(y)] \\ 0 &= h(y)\frac{dg}{dx}.\end{aligned}$$

Since $h(y) \neq 0$, divide both sides by $h(y)$.

$$\frac{dg}{dx} = 0$$

Integrate both sides with respect to x .

$$g(x) = \text{constant}$$

Therefore, a necessary and sufficient condition for this equation to be exact is that $g(x) = \text{constant}$.