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De aequationibus differentialibus cuiuscunque gradus quae denuo differentiatae integrari possunt

Leonhard Euler

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SUPPLEMENTUM X. AD SECT. II. TOM. II.

DE

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RESOLUTIONE AEQUATIONUM DIFFERENTIALIUM TERTII ALIORUMQUE GRADUUM, QUAE DUAS TANTUM VARIABILES INVOLVUNT.

 De aequationibus differentialibus cujuscunque gradus, quae denuo differentiatae integrari possunt. M. S. Academiae exhib. die 8 Octobris 1781.

§. 1. Sint x et y binae variabiles, inter quas earumque differentialia cujuscunque gradus acquationes propositae subsistant. Ad formam differentialium tollendam ponatur more solito

 $\partial y = p \partial x, \ \partial p = q \partial x, \ \partial q = r \partial x, \ \partial r = s \partial x,$ -etc. ita ut, sumto elemento ∂x constante, sit

 $p = \frac{\partial y}{\partial x}, q = \frac{\partial \partial y}{\partial x^2}, r = \frac{\partial^3 y}{\partial x^3}, s = \frac{\partial^4 y}{\partial x^4},$ etc.

Sint porro P et \mathfrak{P} functiones quaecunque ipsius p; Q et \mathfrak{Q} functiones quaecunque ipsius q; R et \mathfrak{R} ipsius r; S et \mathfrak{S} ipsius setc. quae functiones non solum esse possunt rationales, sed etiam irrationales, atque adeo transcendentes.

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Water and the state of the stat

His positis duo aequationum genera per differen-2. tiationem integrare docebo, quarum primum istas continet aequationes $y - px \equiv P, p - qr \equiv Q, q - rx \equiv R, r - sx \equiv S,$ etc.

quarum prima involvere potest functiones quascunque ipsius $\partial \mathcal{Y}_{2}$ tam rationales quam irrationales, quin etiam functiones transcendentes; secunda tales functiones ipsius $\partial \partial y$ involvere potest; tertia ipsius $\partial^{s} y$; quarta ipsius $\partial^{4} y$; et ita porro, cujusmodi aequationum integratio certe nemini adhuc in mentem venire potuit.

§. 3. Alterum genus àequationum, quarum integrationem per differentiationem expedire docebo, sequentes complectitur aequationes

 $y + \mathfrak{P}x = \mathbb{P}, p + \mathfrak{Q}x = \mathbb{Q}, q + \mathfrak{R}x = \mathbb{R}, r + \mathfrak{S}x = \mathfrak{S}, \text{ etc.}$ quae duas functiones quascunque involvunt. Evidens autem est has acquationes praecedentes in se comprehendere, quando scilicet est

 $\mathfrak{P} \equiv -p, \ \mathfrak{Q} \equiv -q, \ \mathfrak{R} \equiv -r, \ \mathfrak{S} \equiv -s, \ \mathrm{etc.}$ Ceterum patet, has aequationes adeo complicatas esse posse, ut nemo certe earum integrationem suscipere voluerit.

De aequationibus prioris generis.

Problema 1.

Proposita aequatione differentiali primi gradus 4. $y - p x \equiv P$, ejus integrale completum invenire.

Solutio.

Cum sit $\partial y \equiv p \partial x$, si aequatio proposita differentietur, prodibit haec — $x \partial p \equiv \partial P$, unde, posito $\partial P \equiv P' \partial p$,

colligitur x = -P'. Quod si jam p tanquam novam variabilem spectemus, per eam tam x quam y exprimere poterimus. Cum enim sit y = p x + P, erit y = P - p P', unde, eliminando p, quoties quidem calculus id permittet, conflari poterit aequatio inter x et y, quae autem tantum ut integrale particulare spectari debet, quia nullam involvit constantem arbitrariam. At vero, quoniam aequationem per differentiationem erutam $-x \ \partial p = P'$ ∂p per ∂q dividere liquit, iste factor nihilo aequatus integrale completum suppeditare est censendus. Posito enim $\partial p = 0$, erit $p = \text{const.} = \alpha$, ideoque $y = \int p \partial x = \alpha x + \beta$. Haec quidem aequatio duas constantes arbitrarias involvere videtur; at vero altera per ipsam aequationem propositam determinatur, eum facta substitutione fiat

 $\alpha x + \beta - \alpha x \equiv P$, ideoque $\beta \equiv P \equiv f : \alpha$.

Problema 2.

§. 5. Proposita aequatione differentiali secundi gradus p - q x = Q, ejus integrale completum assignare.

Solutio.

Si haec aequatio differentietur et loce ∂p scribatur $q \partial x$, prodibit ista $-x \partial q \equiv \partial Q$, sive, posito $\partial Q \equiv Q' \partial q$, erit $-x \partial q \equiv Q' \partial q$. Hinc factor communis ∂q nihilo aequatus praebet $q \equiv \text{const.} \equiv 2\alpha$, unde fit

 $p = \int q \,\partial x = 2 \,\alpha \,x + \beta, \text{ hincque}$ $y = \int p \,\partial x = \alpha \,x \cdot x + \beta \,x + \gamma,$

quarum trium constantium α , β , γ , una per aequationem propositam determinatur. Facta autem divisione per ∂q habebi-

mus x = -Q', unde colligitur p = Q + q x = Q - q Q', hincque ob $\partial x = -\partial Q' = Q'' \partial q$, erit $y = \int p \partial x = \int Q'' \partial q (Q'q - Q) + b$.

Exemplum,

§. 6. Sit
$$Q = a q^m$$
, erit
 $Q' = m a q^{m-1}$ atque
 $Q'' = m (m-1) a q^{m-2}$

Hoc ergo casu erit

 $x = -Q' = -m a q^{m-1} e$ $y = m (m-1)^2 a a \int q^{2m-2} \partial q + b, \text{ sive}$ $y = \frac{m(m-1)}{2} a a q^{2m-1} + b.$

Est vero $q^{m-1} = -\frac{x}{ma}$, ita ut valor ipsius y facile per x exprimi poterit, quo facto habebitur integrale completum hujus aequationis differentio-differentialis

$$\frac{\partial y}{\partial x} - \frac{x \partial \partial y}{\partial x^2} - \frac{a \partial \partial y^m}{\partial x^{2m}}.$$

Problema

§. 7. Proposita – aequatione- differentiali tertii gradus q - rx = R, ejus integrale completum investigare.

Solutió.

Haec acquatio differentiata, ob $\partial q = r \partial x$, dat $-x \partial r = \partial R = R' \partial r$, cujus acquationis factor ∂r nihilo ac-

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quatus hanc suppeditabit aequationem -

$$y \equiv \alpha x^3 + \beta x^2 + \gamma x + \delta,$$

ubi quatuor constantium α , β , γ , δ , una ex ipsa aequatione proposita determinata habebitur. Cum enim hinc sit

 $p = 3 \alpha x^2 + 2 \beta x + \gamma, q = 6 \alpha x + 2 \beta, r = 6 \alpha,$ erit substituendo $2 \beta = R$, ita ut tres tantum constantes arbitrariae in calculo relinquantur, uti natura hujusmodi aequationum postulat. Facta autem divisione per ∂r satisfaciet aequatio x = -R',

unde colligitur $q = \mathbf{R} - r \mathbf{R}'$. Hinc, ab.

$$\partial x \equiv -\partial R' \equiv -R'' \partial r$$
,
reperietur

$$p = f q \partial x = f \mathbb{R}^{n} \partial r (r \mathbb{R}^{r} - \mathbb{R}),$$

ac denique $y = \int p \partial x$, ubi ob duplicem integrationem duae constantes arbitrariae inferuntur.

§. 8. Sit
$$\mathbb{R} = a r^m$$
, erit
 $\mathbb{R}' = m a r^{m-4}$ et $\mathbb{R}'' = m (m-1) a r^{m-4}$

unde colligitur

$$p = \frac{m(m-1)}{2} a a r^{2m-1} + b,$$

atque ob

 $\partial x \equiv -\partial R' \equiv -R' \partial r \equiv -m(m-1)ar^{m-2}\partial r$, nanciscimur

 $y = \int p \partial x = -\frac{m^2(m-4)}{2\cdot 3} a^3 r^{3m-2} - \frac{m(m-4)}{m-2} a b r^{m-4} + c,$ unde ob $r^{m-4} = -\frac{x}{m \cdot a}$ facile obtinetur acquatio finita inter x et y, haccque crit integrale completum hujus acquationis differentialis tertii gradus

$$\frac{\partial \partial y}{\partial x^2} - \frac{\alpha \partial^3 y}{\partial x^3} = \frac{\alpha (\partial^3 y)^m}{\partial x^{3m}}.$$

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Problema 4.

§. 9. Proposita aequatione differentiali quarti gradus r - sx = \$, ejus integrale completum indagare.

Solutio.

Ob $\partial r = s \partial x$ fiet, acquationem propositam differentiando, $-x \partial s = \partial S = S' \partial s$, cujus acquationis factor ∂s praebet acquationem finitam

$$y \equiv \alpha x^4 + \beta x^3 + \gamma x^2 + \delta x + \varepsilon,$$

ubi una constantium per ipsam acquationem propositam determinatur. Porro satisfacit acquatio x = -S', unde colligitur r = S - sS', hincque, ob

 $\partial x \equiv -\partial s' \equiv -s'' \partial s$

reperitur

$$q \equiv \int r \partial x, \ p \equiv \int q \partial x \text{ et } y \equiv \int p \partial x, \text{ sive}$$
$$y \equiv \int \partial x \int \partial x \int r \partial x,$$

ubi ob triplicem integrationem tres adjiciendae sunt constantes arbitrariae. Simili modo ad aequationes altiorum graduum progredi licet.

De aequationibus secundi generis.

Problema 5.

§. 10. Proposita aequatione differentiali primi gradus A hujusmodi $y + \mathfrak{P} x = \mathbb{P}$; ejus integrale completum investigare.

Solutio.

Si ista aequatio $y + \Re x = P$ differentietur, et loco ∂y scribatur $p \partial x$, prodit hace

 $p \partial x + \mathfrak{P} \partial x + x \partial \mathfrak{P} = \partial P,$ Vol. IV.

sive posito $\partial \mathbf{P} = \mathbf{P}' \partial p$, erit

 $(p+\mathfrak{P})\partial x+x\partial \mathfrak{P} \equiv \mathbf{P}'\partial(p),$

quae per $p + \mathfrak{P}$ divisa dat

$$\partial x + x \cdot \partial \cdot l (p + \mathfrak{P}) - \frac{x \partial p}{p + \mathfrak{P}} = \frac{P' \partial p}{p + \mathfrak{P}}$$
.
[Fst enim $\frac{x \partial \mathfrak{P}}{p + \mathfrak{P}} = x \cdot \partial \cdot l (p + \mathfrak{P}) - \frac{x \partial p}{p + \mathfrak{P}}$.

[Est enim $\frac{x \partial \psi}{p+\psi} = x \cdot \partial \cdot l(p+\psi) - \frac{x \partial p}{p+\psi}$]. Quod si jam ponamus $\int \frac{\partial p}{p+\psi} = z$, aequatio illa integrabilis reddetur multiplicando per $e^{-z}(p+\psi)$. Prodit enim

$$(p + \mathfrak{P}) e^{-z} \partial x + (p + \mathfrak{P}) x e^{-z} \partial . l (p + \mathfrak{P}) - x \partial z e^{-z} (p + \mathfrak{P}) \equiv e^{-z} P' \partial p,$$

cujus integrale manifesto est

$$x e^{-z} (p + \mathfrak{P}) \equiv \int e^{-z} \mathbf{P}' \partial p$$

unde colligitur

$$x = \frac{e^z}{p + \mathfrak{P}} \int e^{-z} \mathbf{P}' \,\partial p = \frac{e^z}{p + \mathfrak{P}} \int e^{-z} \,\partial \mathbf{P}.$$

unde statim fit

$$y = \mathbf{P} - \frac{\mathfrak{P} e^z}{p + \mathfrak{P}} \int e^{-z} \partial \mathbf{P},$$

ubi e^{z} est etiam functio ipsius p, ita ut ambae variabiles x et yper unam eandemque variabilem p exprimantur, quae expressiones jam constantem arbitrariam per se involvunt, ita ut ejus adjectione non amplius opus sit.

Exemplum.

§. 11. Sit $P = a p^m$ et $\mathfrak{P} = b p^n$, ita ut aequatio integranda sit $y + b p^n = a p^m$. Hic igitur erit

$$z = \int \frac{\partial p}{p(1+bp^{n-1})} = \int \frac{\partial p}{p} - b \int \frac{p^{n-2} \partial p}{1+bp^{n-1}},$$

unde colligitur actu integrando

$$z = lp - \frac{1}{n-1}l(1 + bp^{n-1})$$

ex quo fit

$$e^{z} = \frac{p}{(1+bp^{n-1})^{\frac{1}{n-1}}}, \text{ et } e^{-z} = \frac{(1+bp^{n-1})^{\frac{1}{n-1}}}{p},$$

quamobrem habebimus

$$\int e^{-z} \partial P \equiv a m \int p^{m-2} (1 + b p^{n-1})^{\overline{n-1}} \partial p,$$

in qua expressione nullae quantitates transcendentes insunt, ita ut x et y facile definiantur, hocque modo obtinetur integrale completum istius aequationis differentialis primi gradus

$$y + b x \frac{\partial y^n}{\partial x^n} = a \frac{\partial y^m}{\partial x^m}.$$

Problema 6.

§. 12. Proposita hac acquatione differentiali secundi gradus, $p + \mathfrak{Q} = \mathfrak{Q}$, ejus integrale completum invenire.

Solutio.

Attendenti mox patebit, hanc aequationem ex praecedente oriri, si loco y, P, \mathfrak{P} , scribantur litterae p, Q, \mathfrak{Q} , quandoquidem litterae y, p, q, r, etc. uniformi lege progrediuntur; quamobrem facta hac immutatione ex praecedente solutione statim habebimus

$$x = \frac{e^{z}}{q + \Omega} \int e^{-z} \partial Q$$
, existence $z = \int \frac{\partial q}{q + \Omega}$;

sicque x hic erit functio solius quantitatis q, ex qua fit

$$\partial x = \frac{Q' - x \Omega'}{q + \Omega} \partial q.$$

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Deinde nunc etiam p per solam variabilem q definietur: erit enim per §. 10.

$$p = Q - \frac{\mathfrak{Q} e^z}{q + \mathfrak{Q}} \int e^{-z} \partial Q.$$

Cum igitur sit $y \equiv \int p \partial x$, etiam quantitas y per solam functionem ipsius q exprimetur, hocque modo problema perfecte solutum est censendum.

Problema 7.

§. 13. Proposita aequatione differentiali tertii gradus hac $q + \Re x \equiv \mathbb{R}$, ejus integrale completum assignare.

Solutio.

Haec solutio simili modo ex problemate primo hujus secundi generis (§. 10.) derivari potest, dum loco y, P, P, scribatur q, R, \Re , id quod si primo in aequatione pro x fuerit factum, suppeditabit hanc expressionem

$$x = \frac{e^z}{r + \mathfrak{N}} \int e^{-z} \partial \mathbf{R}$$
, existente $z = \int \frac{\partial r}{r + \mathfrak{N}}$,

sicque x erit functio solius variabilis r; tum vero erit

$$\partial x = \frac{\mathbf{R}' - x \mathbf{\tilde{n}}'}{r + \mathbf{\tilde{n}}} \partial r$$

Formula porro ibi pro y inventa et huc translata dabit pro q hanc expressionem

$$q = \mathbf{R} - \frac{\Re e^{\mathbf{z}}}{r + \mathbf{R}} \int e^{-\mathbf{z}} \partial \mathbf{R},$$

quae etiam tantum variabilem r ejuşque functiones involvit. Quia igitur $p \equiv \int q \partial x$ et $y \equiv \int p \partial x$, erit $y \equiv \int \partial x \int q \partial x$, sicque etiam y per solam variabilem r exprimetur.

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Problema 8.

§. 14. Proposita aequatione differentiali quarti gradus $r + \mathfrak{S} x = \mathfrak{S}$, ejus integrale investigare.

Solutio.

Hic erit

 $x = \frac{e^z}{s + \Im} \int e^{-z} \partial S$, existente $z = \int \frac{\partial s}{s + \Im}$.

Porro erit

$$\partial x = \frac{s' - x \mathfrak{S}'}{s + \mathfrak{S}} \partial s, \ r = \mathfrak{S} - \frac{\mathfrak{S} e^z}{s + \mathfrak{S}} \int e^{-z} \partial \mathfrak{S},$$
$$q = \int r \partial x, \ p = \int \partial x \int r \partial x, \ \text{et}$$
$$y = \int p \partial x = \int \partial x \int \partial x \int r \partial x,$$

ubi omnia per solam variabilem s determinantur.

§. 15. Quin etiam istas acquationes differentiales, quarum integralia hic exhibuimus, certo modo inter se conjungere licet, ut integratio eadem methodo, qua hic usi sumus, institui queat. Hoc modo nanciscemur innumera nova genera hujusmodi acquationum differentialium, quae etiam differentiando ad integrationem perduci poterunt, quod argumentum in sequentibus problematibus pertractemus.

Problema 9.

§. 16. Posito p + fq = t, sint T et \mathfrak{T} functiones quaecunque ipsius t, sive algebraicae sive transcendentes, ac proposita fuerit haec aequatio differentialis secundi gradus y + fp $+ \mathfrak{T}x = T$, ejus integrale completum investigare.

Solütio.

Ponatur
$$y + fp \equiv z$$
, erit
 $\partial z \equiv \partial x (p + fg)$, ergo $\partial z \equiv t \partial x$.

Quare cum nunc acquatio proposita sit $z \mapsto \mathfrak{T} x = T$, differentiando prodit

$$\partial z + \mathfrak{T} \partial x + x \partial \mathfrak{T} = \partial T$$
, sive

$$(t + \mathfrak{T}) \partial x + x \partial \mathfrak{T} = \partial \mathbf{T},$$

unde colligitur haec acquatio

$$\partial x + \frac{x \partial x}{t+x} = \frac{\partial T}{t+x},$$

ad quam integrandam ponatur $\int \frac{\partial t}{t+x} = u$, eritque

$$\int \frac{d \mathfrak{L}}{t+\mathfrak{L}} = l(t+\mathfrak{L}) - u$$

tum vero aequatio nostra integrabilis reddetur, si eam multiplicemus per $e^{-u}(t+\mathfrak{T})$: integrale enim erit

$$e^{-u}(t+\mathfrak{T}) \equiv \int e^{-u} \partial \mathrm{T},$$

ex quo deducitur

$$x = \frac{e^{u}}{t + \mathfrak{T}} \int e^{-u} \partial \mathrm{T},$$

sicque x aequetur certae functioni ipsius t, quam hoc modo per integrationem invenire licet, ejusque differentiale erit

$$\partial x = \frac{\partial T - x \partial x}{t + x}$$

Hine igitur prodit $z = T - \mathfrak{T} x$. Cum nunc sit

$$y + fp \equiv z$$
, erit $y \partial x + f \partial y \equiv z \partial x$,

unde colligitur

$$\partial y + \frac{y \partial x}{f} = \frac{z \partial x}{f},$$

quae aequatio multiplicata per $e \ \bar{f}$ dat integrale

$$y e^{\frac{x}{f}} = \frac{1}{f} \int e^{\frac{x}{f}} z \partial x,$$

ubi cum tam z quam x sint functiones ipsius t, erit etiam y functio ipsius t tantum, cum sit

$$y = \frac{e^{-\frac{x}{f}}}{f} \int e^{\frac{x}{f}} z \, \partial x.$$

Problema 10.

§. 17. Posito p + fg + gz = t, si fuerint T et \mathfrak{T} functiones quaecunque ipsius t, sive algebraicae sive transcendentes, ac proposita fuerit haec aequatio differentialis tertii gradus: $y + fp + gq + \mathfrak{T} \mathfrak{T} = T$, ejus integrale completum invenire.

Solutio.

Ponatur $y + fp + gq \equiv z$, eritque differentiando $\partial z \equiv \partial x (p + fq + gr) \equiv t \partial x$,

sicque nostra aequatio integranda erit $z \rightarrow x \equiv T$, pro qua erit ut ante

$$x = \frac{e^u}{t + \mathfrak{T}} \int e^{-u} \partial T$$
, et $z = T - \mathfrak{T} x$,

posito scilicet $\int \frac{\partial t}{t + x} = u$. Ambae igitur illae expressiones functiones erunt solius variabilis t, unde etiam ∂x per eandem variabilem exprimetur. Tantum igitur superest ut etiam altera variabilis principalis y indagetur. Cum autem sit y + fp + gq = z, loco litterarum p et q scribantur valores initio assumti $\frac{\partial y}{\partial x}$ et $\frac{\partial \partial y}{\partial x^2}$, eritque, si tota aequatio per ∂x^2 multiplicetur, haec aequatio integranda

$$y \partial x^2 + f \partial x \partial y + g \partial \partial y = z \partial x^2,$$

in qua cum tam x quam z sint functiones solius t, etiam z

tanquam functionem ipsius t tractare licebit. Jam olim autem a me aliisque ostensum est, quomodo talis aequatio tractari debeat, quam ergo evolutionem hic repetere superfluum foret. Sufficiat enim notasse, valorem ipsius y per terminos hujus formae $\int e^{\lambda x} z \partial x$ assignari, eum igitur per solam variabilem t exprimere licebit, sièque etiam y per functionem ipsius t definietur.

Problema 11.

§. 18. Posito p + fg + gr + hs = t; si fuerint T et \mathfrak{T} functiones quaecunque ipsius t, sive algebraicae sive transcendentes, ac proposita fuerit talis aequatio differentialis quarti gradus

 $y + fp + gq + hr + \mathfrak{T}x \equiv \mathbf{T},$

in ejus integrale completum inquirere.

Solutio.

Sit $y + f_R + gq + hr \equiv z$, eritque differentiando $\partial z \equiv \partial x (p + fq + gr + hs) \equiv t \partial x$,

atque aequatio integranda fiet z + x = T, pro qua iterum, sumto $\int \frac{\partial t}{t+x} = u$, erit

 $x = \frac{e^u}{t + \mathfrak{T}} \int e^u \partial T$, atque $z = T - \mathfrak{T} x$,

ita ut tam x quam z per solam variabilem t exprimantur. His inventis, si in aequatione initio assumta loco p, q, r, s, eorum valores substituantur, prodibit haec aequatio tertii gradus

$y \partial x^3 + f \partial x^2 \partial y + g \partial x \partial \partial y + h \partial^3 y \equiv x \partial x^3,$

cujus integrale completum per ea quae circa hujusmodi aequationes sunt prolata, tanquam cognitum spectare licet, ita ut etiam hoc casu ambae variabiles x et y per novam variabilem t

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exprimantur. Facile autem patet hoc modo ad aequationes differentiales adhuc altiorum graduum progredi licere. Hac igitur ratione calculo integrali haud contemnendum incrementum allatum est censendum. Cum igitur hic praecipuum negotium versetur in integratione completa hujusmodi aequationis

$$y + \frac{f\partial y}{\partial x} + \frac{g\partial \partial y}{\partial x^2} + \frac{h\partial^3 y}{\partial x^3} + \text{etc.} = 2,$$

ubi z est functio quaecunque ipsius x, ejus resolutionem jam passim exhibitam huc accommodemus et breviter ostendamus. Formetur haec aequatio

$$1 + fu + gu^2 + hu^3 + iu^4 + etc. \equiv 0$$
,

eujus radices u designentur litteris α , β , γ , δ , etc. quibus inventis crit uti jam olim ostendi

$$y = \frac{e^{\alpha x} \int e^{-\alpha x} z \partial x}{f + 2g\alpha + 3h\alpha^2 + 4i\alpha^3 + \text{etc.}} + \frac{e^{\beta x} \int e^{-\beta x} z \partial x}{f + 2g\beta + 3h\beta^2 + 4i\beta^3 + \text{etc.}} + \text{etc.}$$

Hae scilicet formulae ex singulis radicibus α , β , γ , δ , etc. formatae et junctim sumtae dabunt valorem ipsius y atque adeo integrale completum, quia singulae formulae integrales constantem arbitrariam involvunt.

2) Specimen aequationum differentialium indefiniti gradus earumque integrationis. M. S. Academiae exhib. die 13 Decembris, 1781.

 §. 19. Quando acquationes differentiales secundum gradus differentialium distinguuntur, ipsa rei natura gradus intermedios excludere videtur: cum enim totidem integrationibus opus sit, harum numerus certe non integer esse non potest. Incidi tamen Vol. IV. 73