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is a function of x alone, the differential equation has μ as an integrating factor. After multiplying through by $\mu = x^{-2}$, the differential equation describing the desired family of orthogonal trajectories becomes $M(x, y)dx + N(x, y)dy = 0$, which is now exact (because $M_y = 2x^{-2}y = N_x$).

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In mathematics, a differential equation is an equation that relates one or more functions and their derivatives. In applications, the functions generally represent physical quantities, the derivatives represent their rates of change, and the differential equation defines a relationship between the two.

Differential equation - Wikipedia

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Forward-Backward Stochastic Differential Equations and ...

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