

Differential Equations

Review of the Indefinite Integral

The function $F(x)$ is called an **antiderivative** of $f(x)$ if $F'(x) = f(x)$.

EX: $F(x) = 2x^2$ is an antiderivative of $f(x) = 4x$ because $\frac{d}{dx}(2x^2) = 4x$. Similarly, $F(x) = 2x^2 + 7$ is also an antiderivative of $f(x) = 4x$ because $\frac{d}{dx}(2x^2 + 7) = 4x$.

In general, if $F(x)$ is an antiderivative of $f(x)$, then $F(x) + C$, where C is a constant, is also an antiderivative of $f(x)$.

The symbol $\int f(x) dx$ is used to represent any antiderivative of $f(x)$. In this notation, $f(x)$ is called the **integrand**. An antiderivative $\int f(x) dx$ is also called an **indefinite integral**.

Review of Integration

- $\int 0 dx = C$, for some constant C
- $\int 1 dx = x + C$
- $\int k dx = kx + C$, where k is a constant
- $\int x^n dx = \frac{x^{n+1}}{n+1} + C$, for any rational number n , where $n \neq -1$
 - $\int \frac{1}{x} dx = \ln|x| + C$
 - $\int e^x dx = e^x + C$
- $\int e^{kx} dx = \frac{1}{k}e^{kx} + C$, where k is a constant
- $\int \sin x dx = -\cos x + C$
- $\int \cos x dx = \sin x + C$
- $\int \tan x dx = -\ln|\cos x| + C$
- $\int [f(x) + g(x)] dx = \int f(x) dx + \int g(x) dx$
- $\int [f(x) - g(x)] dx = \int f(x) dx - \int g(x) dx$
- $\int kf(x) dx = k \int f(x) dx$, where k is a constant

To perform integration by parts:

If $u(x)$ and $v(x)$ are functions, the **product rule** of differentiation yields $\frac{d}{dx}(uv) = uv' + vu'$. To use integration by parts, follow these steps to undo the product rule.

Step 1: Factor the integrand into two parts, u and dv , so that the integral appears as $\int u dv$.

Step 2: Use differentiation to find du , and integrate dv to find v .

Step 3: Apply the rule $\int u dv = uv - \int v du$.

Step 4: Find $\int v du$ to complete the integration.

To perform integration by substitution:

To find an integral of the form $\int f(g(x))g'(x) dx$, use substitution to undo the chain rule of differentiation.

Step 1: Set $u = g(x)$, where $g(x)$ is chosen so as to simplify the integrand.

Step 2: Substitute $u = g(x)$ and $du = g'(x) dx$ into the integrand. (NOTE: This step usually requires multiplying or dividing by a constant.)

Step 3: Integrate to find the antiderivative $\int f(u) du = F(u) + C$.

Step 4: Substitute $u = g(x)$ to rewrite the antiderivative in the form $F(g(x)) + C$.

Basic Definitions

A **differential equation** is an equation involving an unknown function and one or more of its derivatives.

EX: The following equations are differential equations.

- $y' = 2x + y + 3$
- $\frac{dy}{dx} - 2y = e^x$
- $-2\frac{d^2y}{dx^2} + 4\frac{dy}{dx} + y = 3xy$
- $\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial y^2}$

Solutions of a Differential Equation

A **solution** of a differential equation is a function such that the derivatives of the function, the independent variables, and the dependent variable all satisfy the original equation. A differential equation can have one unique solution, no solution, or infinitely many solutions.

In an **explicit solution**, the dependent variable can be expressed solely in terms of the independent variable and constants.

EX: $y = 3x^2$ is in the form of an explicit solution.

In an **implicit solution**, the dependent variable is not expressed solely in terms of the independent variable and constants. The solution function is an implicit function.

EX: $x^2 + y^2 - 25 = 0$ is in the form of an implicit solution.

The **trivial solution** is the function $y = 0$.

A **general solution** of a differential equation is a function that contains arbitrary constants.

EX: $y = \sqrt{c-x^2}$ is in the form of a general solution, where c is a constant.

A **particular solution** of a differential equation is a function that is free of all arbitrary constants.

EX: $y = \sqrt{16-x^2}$ is in the form of a particular solution.

Verifying a Solution of a Differential Equation

You can verify that a function is a solution of a differential equation by substituting the function and its derivatives into the equation and confirming that the result is an identity.

EX: Verify that the function $y = \sqrt{16-x^2}$ is a solution of the differential equation $\frac{dy}{dx} + \frac{x}{y} = 0$.

a. $\frac{dy}{dx} + \frac{x}{y} = 0$ Original differential equation

b. $\frac{dy}{dx} = \frac{1}{2}(16-x^2)^{-\frac{1}{2}}(-2x) = \frac{-x}{\sqrt{16-x^2}}$ This is the derivative of the given solution function.

c. $\frac{-x}{\sqrt{16-x^2}} + \frac{x}{\sqrt{16-x^2}} = 0$ Substitute x, y , and y' into the equation $\frac{dy}{dx} + \frac{x}{y} = 0$.

d. $0 = 0$ Simplify.

The result is the identity $0 = 0$, so the function $y = \sqrt{16-x^2}$ is a solution of the differential equation.

Classifying Differential Equations

Classification by Type

An **ordinary differential equation (ODE)** is an equation that contains only *ordinary* derivatives of one or more dependent variables.

EX: The following equations are ODEs.

- $y' + 2y = -2x$
- $\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + y = 0$
- $y'' + y' - 3y = 0$

A **partial differential equation (PDE)** is an equation that contains the partial derivatives of one or more dependent variables with respect to two or more independent variables.

EX: The following equations are PDEs.

- $\frac{\partial^2 u}{\partial x^2} = 100\frac{\partial^2 u}{\partial y^2}$
- $\frac{\partial u}{\partial x} = -0.25\frac{\partial^2 u}{\partial x^2}$
- $\frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial x^2} = 2xy$

Classification by Order

The **order** of a differential equation is the order of the highest derivative in the equation.

EX:

$y' + 2y = -2x$ is a first-order differential equation.

$\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + y = 0$ is a second-order ODE.

$\frac{\partial u}{\partial x} = -0.25\frac{\partial^2 u}{\partial x^2}$ is a second-order PDE.

Classification by Linearity

Assume that a differential equation can be written in the form $y^{(n)} = f(x, y, y', \dots, y^{(n-1)})$, where $y^{(n)}$ is the highest-order derivative and f is a function of the independent variable, dependent variable, and lower-order derivatives.

A **linear differential equation** is an equation in which f is a linear function of $y, y', y'', \dots, y^{(n-1)}$. That is, the differential equation can be written in the form $b_1(x)y^{(n)} + b_2(x)y^{(n-1)} + \dots + b_n(x)y' + b_{n+1}(x)y = g(x)$.

EX:

$x^2y'' + \sin(x)y' = e^x$ is linear because each coefficient of y or one of its derivatives is a function of x .

$\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + y = 0$ is also linear.

If an equation contains functions of y such as e^y or functions of the derivatives of y such as $\sin(y')$, then the differential equation is **nonlinear**.

EX:

$y'' + e^y y' + y' = 2x$ is nonlinear because the coefficient of y'' is a function of y .

$\frac{d^2y}{dx^2} + \left(\frac{dy}{dx}\right)^2 + xy = 0$ is nonlinear because the power of $\frac{dy}{dx}$ is not 1.

$(3y)y'' + (1-x)y' + y = 10x$ is nonlinear because the coefficient of y'' depends on y .

Differential Equation Learning Guide

Stephen Lynch



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Physics for Science and Engineering Paul M. Fishbane, Stephen Gasiorowicz, Stephen T. Thornton, Princeton University. Department of Physics, 1993 Resources in Education , 1998

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Advanced Engineering Mathematics, 10e Volume 1: Chapters 1 - 12 Student Solutions Manual and Study Guide Herbert Kreyszig, Erwin Kreyszig, 2012-01-17 Student Solutions Manual to accompany Advanced Engineering Mathematics 10e The tenth edition of

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acquired at professional schools but the sum of influences exerted by a complex web of continuous learning opportunities for which an individual is well or ill prepared by their schools and their workplace The key contributory factors to professional expertise are how professional schools connect to professional practice how schools prepare graduates for continuous learning and how the workplace endorses continuous development Thus the question this volume addresses how to design learning and working environments that facilitate the integration of these three elements is at the heart of contemporary pedagogical theory The authors also ask a second vital question how do we educate learners that go on to maximize their life s learning opportunities by regulating their own ongoing learning Learning at the Crossroads of Theory and Practice argues that with the theory of learning at a crossroads this is an unprecedented opportunity for learning about learning The book sheds light on different elements of this challenge integrating theory and practice in business education generating and fully exploiting workplace learning opportunities and enriching our classrooms by coupling theoretical knowledge with the richness of real life experience *Catalog of Copyright Entries. Third Series* Library of Congress. Copyright Office,1962

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Scientific and Technical Aerospace Reports, 1982
 Lists citations with abstracts for aerospace-related reports obtained from world-wide sources and announces documents that have recently been entered into the NASA Scientific and Technical Information Database.

The Maple Book Frank Garvan, 2001-11-28
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