GENG 8010–Part 1: Elements of Differential and Difference Equations

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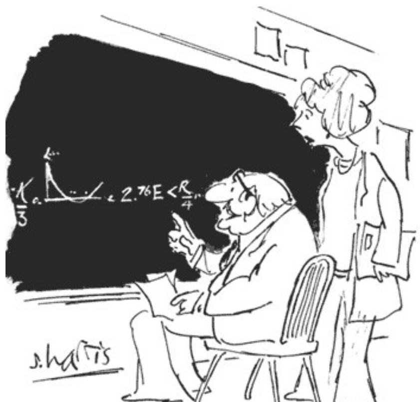
Part I–Outline I

Part I–Outline II

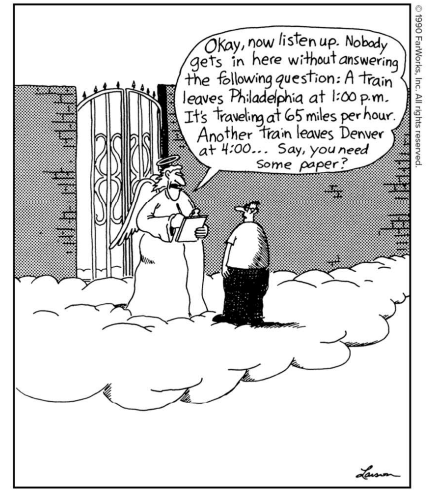
Part I–Outline III

Introduction & definitions I



"The beauty of this is that it is only of theoretical importance, and there is no way it can be of any practical use whatsoever."

Introduction & definitions II



Math phobic's nightmare

Introduction & definitions III

Many physical systems' behaviors are described in science and engineering with differential or partial differential equations.

Differential equations

- An equation relating an unknown dependent function and one or more of its derivatives with respect to an independent variable is called a **differential equation**.
- If the DE contains only ordinary derivatives of one or more functions with respect to a single independent variable, then the DE is called to be an **ordinary differential equation**.
- If the DE involves partial derivatives of one or more functions of two or more independent variables, then it is called a **partial differential equation**.

Introduction & definitions IV

Ordinary vs. Partial DE

- Ordinary: dy, $\frac{dy}{dx}$, $\frac{d^2y}{dx^2}$, $\dot{y}$, $\ddot{y}$, dx
- Partial: $\frac{\partial u}{\partial x}$, $\frac{\partial^2 u}{\partial x^2}$, $\frac{\partial^2 u}{\partial x \partial y}$, u_{xx}, u_{xy}

- Order of the differential equation is the order of the highest derivative in the equation.

Introduction & definitions V

Example–Consider the following differential equations

$$\frac{dy}{dx} = e^{2x} + \cos x \tag{a}$$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \frac{\partial u}{\partial t} \tag{b}$$

$$y'' - 2y' + y = \sin x \tag{c}$$

$$4x^3 dx - 3y dy = 0 \tag{d}$$

- Variables that denote values of a function are often called the **dependent variables**.
- An **independent variable** is one that may take on any values in the domain of the function which the dependent variables stands for.

Introduction & definitions VI

Example–In the previous example

- In (a,c), y is the dependent variable and x is the independent variable.
- In (b), u is the dependent variable and, x, y and t are the independent variables.
- in (d) either x or y can be thought of the dependent variable and then the other would be the independent variable.

Introduction & definitions VII

Example–

$$\frac{dy}{dx} = 3y \tag{e}$$

or

$$\frac{d^2y}{dx^2} - 6x\frac{dy}{dx} + 3xy = cos(x) \tag{f}$$

In the above $y(x)$ is a function of x. Hence

- y is dependent variable
- x is independent variable

The order of the differential equation is the order of the highest derivative that appears in the equation. So

- Equation (e) is first order
- Equation (f) is a second order differential equation

Introduction & definitions VIII

Differential Form

A first order differential equation in **differential form**

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

Example–Consider

$$(2y + 3x)dx + 2dy = 0$$

by assuming that y is the dependent variable and the fact that differential dy is defined as $dy = y' dx$, we get

$$\frac{dy}{dx} + y + \frac{3}{2}x = 0$$

Introduction & definitions IX

General vs. Normal Form

- **General Form** of an *nth* order ordinary equation in one dependent variable
$$F(x, y, y^{'}, y^{''}, \cdots, y^{(n)}) = 0$$
- Assuming that it is possible to solve for the highest derivative. Then the **Normal Form** of the differential equation is

$$\frac{d^n y}{dx^n} = f(x, y, y^{'}, \cdots, y^{(n-1)})$$

Introduction & definitions X

Linear vs. Non-Linear

Linearity is a property of differential equations that relates to the relationship of the function to its derivatives. For our purposes, linearity is not affected by anything happening to the independent variable; in ordinary differential equations this is typically x or t.

- Linear terms: $t\dot{y}, t^3 y, t^2\ddot{y}, cos(t)\dot{y}, e^{-2t}\ddot{y}$.
- Nonlinear terms: $y^3, y\dot{y}, sin(y)y, uu_y, u_t u_y$.

Introduction & definitions XI

Example–Consider the following equations

$$y^{''} + 5xy^{'} - 8y = \sin x \qquad \text{Linear despite the term } xy^{'}$$

$$y^{''} + 4yy^{'} - 10y = \cos x \qquad \text{nonlinear because of } yy^{'}$$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial v}{\partial t} + u + v = \sin u$$

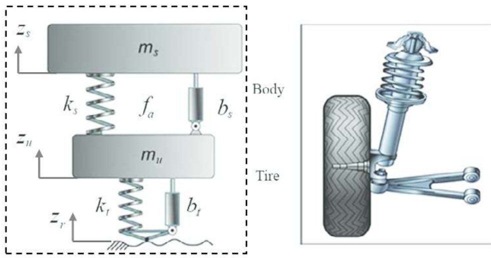
This last equation is linear in v but nonlinear in u because of $\sin u$ so the equation is nonlinear.

Introduction & definitions XII

" ... and according to the legend, there are many, many applications at the other end of the rainbow!"

Introduction & definitions XIII

Quarter car active suspension system

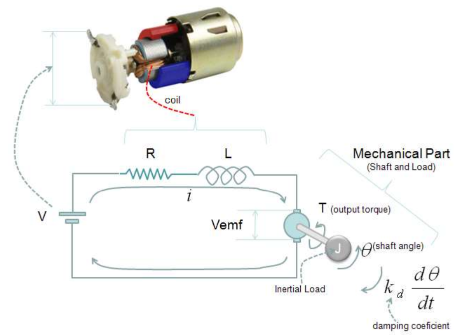


The equations of motion for this system are

$$m_s\ddot{z}_s = -b_s(\dot{z}_s - \dot{z}_u) - k_s(z_s - z_u) + f_a$$
$$m_u\ddot{z}_u = b_s(\dot{z}_s - \dot{z}_u) + k_s(z_s - z_u) - f_a + b_t(\dot{z}_r - \dot{z}_u) + k_t(z_r - z_u)$$

Introduction & definitions XIV

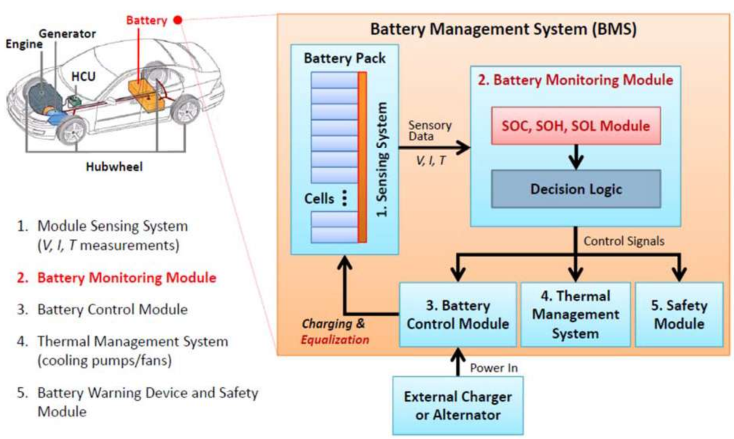
Electric (DC) motor driving an inertial load



$$V = Ri + L\frac{di}{dt}V_{emf} \Longrightarrow \frac{di}{dt} = -\frac{R}{L}i(t) - \frac{K_e}{L}\omega(t) + \frac{1}{L}V$$
$$J\frac{d^2\theta}{dt^2} = K_i i - K_d\frac{d\theta}{dt} \Longrightarrow \frac{d\omega}{dt} = -\frac{1}{J}K_d\omega(t) + \frac{1}{J}K_i i(t)$$

Introduction & definitions XV

Li-ion battery in electrified vehicles



Introduction & definitions XVI