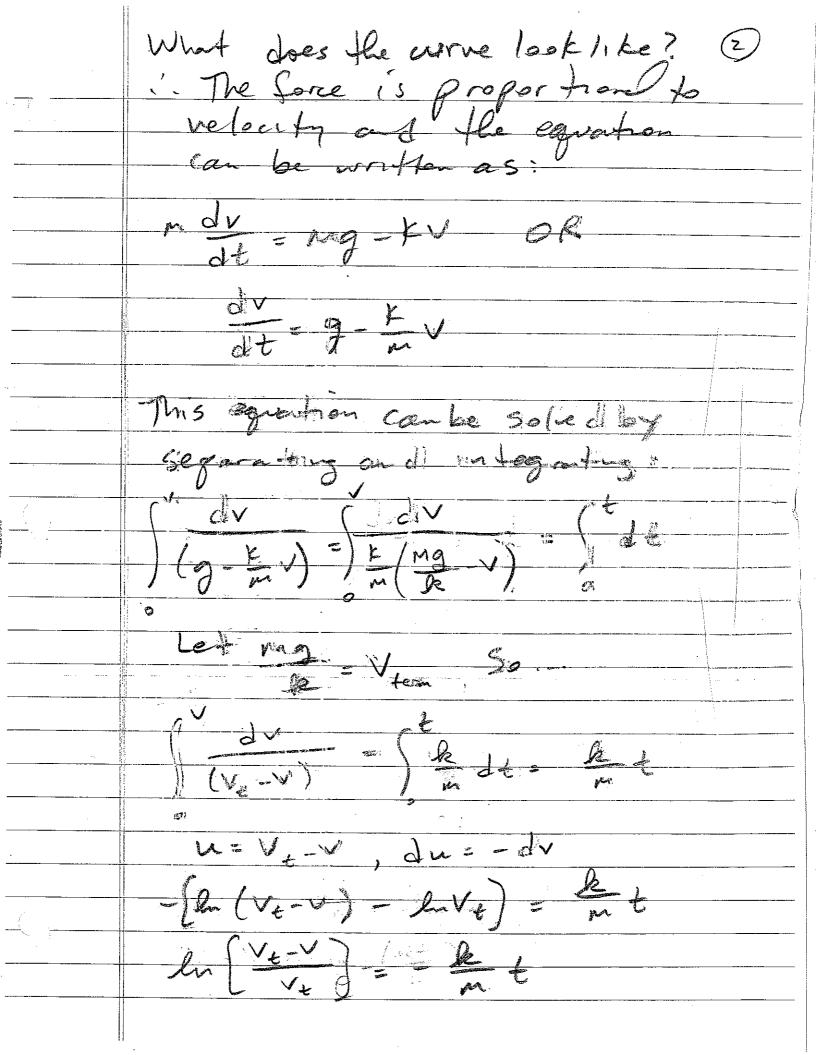
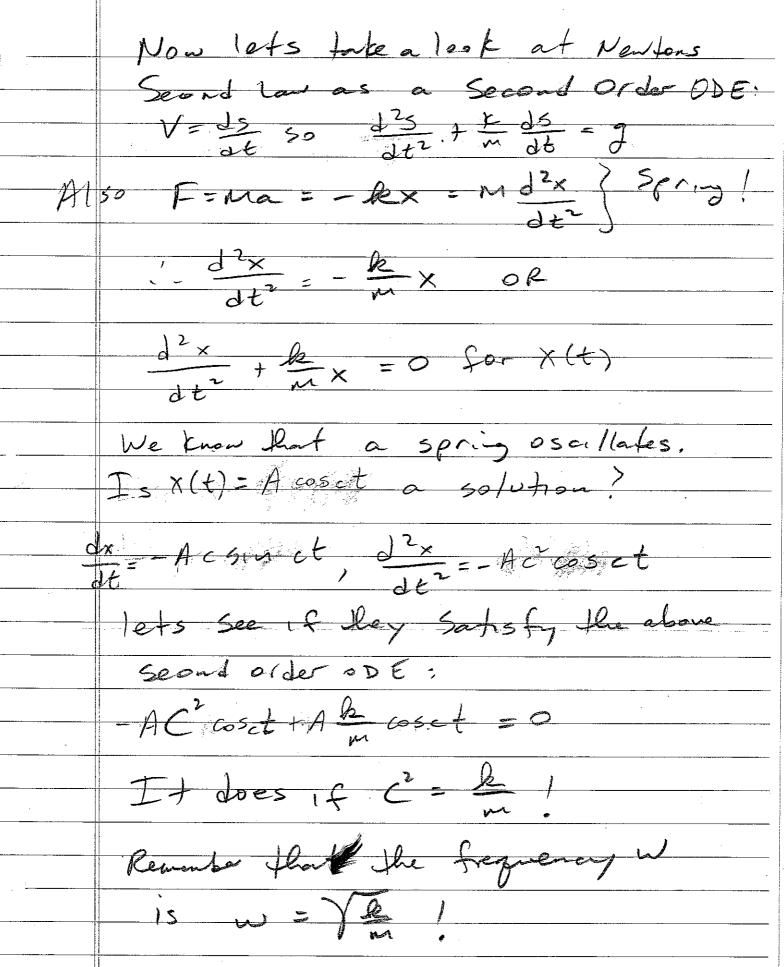
Ougher 1: Introduction to Differential Equations An equation containing derivatives
of one of more dependent variables Whee do they come from? of physical systems. OR. Derivations. Consider Newtons Second Law: F= Ma this can be rewritten as either a first order or a second order deffected Egration. Free Fall with Air Resistance (or Visuous) EF=Ma=Mg-KV=Ma In terms of velocity a= dv dt this makes Newfour Second Law M= mass, K= tray welficient



 $\frac{V_{t}-V}{V_{t}}=\frac{e^{-\left(\frac{R_{t}}{R_{t}}\right)}}{V_{t}-V_{t}}=\frac{e^{-\left(\frac{R_{t}}{R_{t}}\right)}}{e^{-\left(\frac{R_{t}}{R_{t}}\right)}}$ AV= V+ (1-e-(BE)), V= mg In most cases the force is profortions to the square of The velocity where: 21-= ma = mg-Kv2 This can be solved the same way  $V = V_{t} \left( \frac{1 - e^{(v_{t}k)}t}{1 + e^{-(v_{t}k)}t} \right)$ 12+: dv = g - k /2 let  $V_t^2 = \frac{mg}{k}$ ,  $\frac{dv}{dt} = \frac{k}{m} \left( V_{\ell}^2 - V_{\ell}^2 \right)$ 

OR dy = k (Vt+V)(Vt-V) Solve!



But what about the A? The Solution is  $\chi(t) = A \cos \sqrt{\frac{k}{m}} t$ or x(t) = A coswt This solution is actually an infinite family of curves which satisfies the ODE X"+ & X = O for different valves of the amplitude A. Now lets impose an inital condition that X(0)= TT = Acos(0)= A The solution becomes X(t)=TT cos wt) Thus we have a single solution to this ODE because on Instral condition was imposed. What if we include damping of the spring which is proportion to velocity? F=Ma=-lex-bu=-lex-bdx Mdix + bdx + lex = 0, X + mx + hx=c © Series Circuit:

RCL Circuit (EU) ∠ ₹ R

Resistor - Capacitor - Inductor [ ]

Hirchhoff's Second Law: 50m of voltage drops from passive 50vrces must equal the impressed

 $V_R + V_c + V_L = E(t)$ 

VR= iR= 32R, Vc= 28, V= Ldi= Ldi

Voltage ECt) -> conservation of Energy!

In terms of a the equation becomes

Ldig + Rdig + 2g = E(t)

OR 3" + Rg' + 1 Lc 3 = ECt)

(Equivalent to a forced, damped hormonic oscillator)

1 Falling Bodies

F=ma} Nowtons Second Low 125 where F=-mg, a = dzi

 $\frac{1}{1} - Mg = M \frac{d^2s}{dt^2}$ 

 $\frac{d^{2}5}{dt^{2}} = -9, 5(0) = 50, 5''(0) = V0$ (Remember  $5(t) = -\frac{1}{2}gt^{2} + V_{0}t + 50$ )

$$\frac{d}{dt}\left(\frac{ds}{dt}\right) = -g \quad \text{Separate } t$$

$$\int d\left(\frac{ds}{dt}\right) = = \left(gdt = -gt + c\right)$$

$$\frac{ds}{dt} = V(t); V(o) = s'(o) = V_o = C,$$

$$5(t) = -\frac{1}{25}t^2 + V_0t + C_2$$

$$S(0) = -\frac{1}{2}g(0) + V_0(0) + C_2 = S_0$$

Defre an ODE from a function Consider the function: Make It an ODE y = e-0,5x3 Take the derivative dy/dx  $\frac{dy}{dx} = \frac{dy}{du} \frac{du}{dx}$   $\frac{dy}{dx} = \frac{dy}{du} \frac{du}{dx}$   $\frac{du}{dx} = -\frac{3}{2}x^{2}$   $\frac{du}{dx} = -\frac{3}{2}x^{2}$   $\frac{du}{dx} = -\frac{3}{2}x^{2}$ dy = e , so dy = -3 x 2 e - 0.5 x 3 = y  $\frac{dy}{dx} = -\frac{3}{2}x^{2}y$  | First-order separable Differential equations are classified by type, order, and linearity Trype ODE:  $\frac{1}{2x^2} + \frac{1}{2x^2} = 0$ ADE:  $\frac{3^2u}{3x^2} + \frac{3^2u}{3y^2} = 0$ 

Order) -> order of highest derivative: X"+ K =0 > Second order Liebnitz

Notation

d3x - xt=0 -) Third order prime notation

General Form of nth order D. E. F(x, y, y' ... y") =0 where F is a real-valued function of N+2 variables.

Normal Form is written as: dxn = f(x, y, y' ... y' ... y' ... )

Example: Change to normal form: Normal Form of 4xy/+y=x is  $\frac{dx}{dy} = \frac{(x-y)}{(x-y)} \text{ or } y' = \frac{(x-y)}{(x-y)}$ 

Classification) Linear Non-Linear

Linear: Fis linearin Y, Y'my" an(x) \frac{d^{\dagger}}{dx^{\dagger}} + an-\(\lambda\) \frac{d^{\dagger}}{dx^{\dagger}} + \(\lambda + a\_1(y) \frac{dy}{dx}\)  $+ a_o(x) y = g(x)$ e.g. (y-x)dx+4xdy = 0 See pp. 6, 7 y''-2y'+y=0etc.

Montiner: Fis non-linear in y or y' or y" etc.

$$O(1-y)y'+2y=e^{x}=y'-yy'+2y=e^{x}$$

Dehre fendling lookages term

Al 2) y"+ Siny = 0 } Siny is a non-linear

Ruction of y

3  $\frac{d^4y}{dx^4} + y^2 = 0$   $\frac{3}{12}$  is non-linear  $\frac{3}{12}$  power is not 1

(Not- hear ODES ore introduction Chapter 3)

Goal is to linearize them!

P.S. Excemple:

Verify that  $\gamma = \frac{\chi^4}{16}$  is a solution

of ex = x y /2 on interval (-0, 0)

y'= +x3, y'== \x= 4

(, Plugin: +x3 = x (=) = +x3

(Try bon p. 7)

Solution y = 0 is a trival solution

## p. 6 Function vs Solution Function is defined from (-00,00) where the function exists Solution is defined over an interval I The forchon x = 1/x defined on $(-1/2, \infty)$ except for x = 0Solution to differential equation xy'+y=0 is y=/x over the interval (-00,0) or (0,00) $\times (-x^{-2}) + x^{-1} = 0, -x^{-1} + x^{-1} = 0$ P.7 Implicit Solution: Consider the motion of a particle as a firstion of time t X = 5 cost, Y = 5 sunt

X=5 cost, Y=5 sunt

These are parametric equations
of the particle which define

The circle X²+ Y² = 25

cos²t = x², surt= 1², cos²++sin²t=1

where:

X2 = 25 cos2t, Y2 = 255 m2t

adding x2 and y2 we get:

X2+y2 = 25 cos2+ 25 sm2+

= 25 (cos2+ 451-2+)

X2+12=25 / } Particle moves in circular path.

This equation is sould to be an implicit solution of the equation

dx = -x; why?

Take the derivative of X2+y2=25

 $\frac{d}{dx}(x^2+y^2)=\frac{1}{dx}(25)=0$ 

 $\frac{dx}{dx} + 2 \frac{dx}{dy} = 0$ 

Solve for dy;

 $\frac{dy}{dx} = \frac{x}{y}$  Separable DE

Now, solve this D. E. on the interval -5 xx < 5

$$ydy = - \times dx$$

$$- + x^2 = - + x + c$$

$$x^2 + y^2 = c^2 = -5$$

x2+ y2= c2, -52x65

Solve for constant e Rran the Interval I:

let x =0 , Y == c2

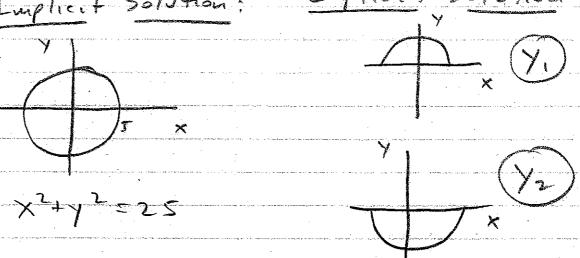
X=5, y2=2-25

X = 5,  $Y^2 = 6^2$ , let X = 5,  $C^2 = 25$ 

 $2^{2} + y^{2} = 25$ 

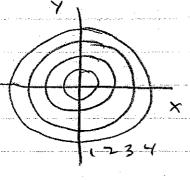
Now solve x + + 2 = 25 for y: y2=25=x2, y== = 1/25-x2 1 = 122-x2, 122-x3

· Implient Solution; Explicit Solution



X2+1, =52

Now, the general solution X2+y2=c satisfys the differential equation y'=- x for an infinite number of values of C. Some solutions are as follows:



Family of curves or

particular solutions

\* for x2+y2 = c2

The solution x2+x2=25 is a particular solution defined by the interval -5 < x < 5

p.8 Verify that y = CX -xcosx is an explicit solution of the first order equation  $xy'-y=x^2sinx$ on  $(-\infty, \infty)$ 

> Y = C + X5111 X - 605 X XCHX SINX - X copx - EX + X y SX = X SINX LIX SINX = X SINX V

Solution of dy + 20y = 24 y'= 24e-20t (,24e-20t +24-24e-20t =24 1.24=24 Vover (04t, Los)

P. 8 Piecewise - Defined Solution -> Solution is defined for multiple values of c:

> Verify that Y=C×4 is a solution of xy'-4y=0 on (-0,0) y!=4cx3, (,4cx4-4cx4=0

The portion solution: /x20

Y= \ X4, X20 \ X40/ X

15 obtained by choosing C=1 for X 20 and C=- | for X60. This piecewise solution is not obtained from a single choice for c.

Single c=1-002x200 choice' c=-1-002x200 for y=cx where

P.11 # 47: Verify that the family of

CUTVES called folio of Descartes

X3+X3=3CXX

is an impricit solution of

dy = x(x3-2x3)

dx = x(2x3-x3)

Implicitly differentiate:  $\frac{d}{dx}\left(\frac{x^3+y^3}{xy}\right) = \frac{d}{dx}\left(\frac{3c}{3c}\right)$ 

 $\times y(3x^2+3y^2y') - (x^3+y^3)(y+xy')$ 

 $3x^{3}y + 3xy^{3}y' - x^{3}y - x''y' - y'' - xy^{3}y' = 0$ 

Solve for y':

$$(3\times y^{-3} - x^{4} - xy^{3})y' = -3x^{3}y + x^{3}y + y^{4}$$
  
 $y' = y' (y^{3} - 2x^{3})$   
 $y' = x' (2y^{3} - x^{3})$ 

P.17 Initial - Value Problems

- Solution to a differential equation which includes initial conditions:

y(x0) = y0 y 16x0) = y1 ... y 1... y

where X = C, cos 4t + C2 sin 4t is a two-parameter family of Solutions.

 $x'=-4C_{1}\sin 4t + 4C_{2}\cos 4t$   $x'(\overline{z}) = 1 = -4C_{1}\sin \left(4(\overline{z})\right) + 4C_{2}\cos \left(4(\overline{z})\right)$   $1 = -4C_{1}\sin \left(2\pi\right) + 4C_{2}\cos \left(2\pi\right)$   $4C_{2} = 1$ ,  $C_{2} = +1/4$   $x(\overline{z}) = -2 = C_{1}\cos \left(4(\overline{z})\right) + \frac{1}{4}\sin \left(4(\overline{z})\right)$  $i(\overline{z}) = -2$ 

1. X(t) = -2 cos4++ + 5 cm4t

In general;

Solve: dy = f(x,y)

Subject to: y(x0) = Y0

and

Solve: 27 = (x, y, y)

Subject to: y(x0)=y0, y'(x0)=y,

Example: (p.16, #10)

X = E | cost + c2 sint is a solution

to x"+x=0

Find a particular solution given

the initial conditions:

X(=)=12, X'(=)=212

X(号)=アマニムのラサインショデ

V2 = C1 12 + C2 12

(, C, + C2 = 2

X'(t)=-C, sint + C26st = 272

X'(=) = - C15 in = + C265 = = 2 1/2

-C12+C2 = 2 12

$$C_1 - C_2 = 4$$
 $C_1 + C_2 = 2$ 
 $C_1 = 6$ 
 $C_1 = 3$ 

$$3 + C_2 = 2$$
,  $[C_2 = -1]$ 

Check;

$$\times (\frac{\pi}{4}) = \sqrt{2} = 3605 = -614 = \sqrt{2}$$
  
 $\sqrt{2} = 3\sqrt{2} - \sqrt{2} = \sqrt{2}$ 

Example (p.16, # 12)

$$y = C_1e^{x} + C_2e^{-x}$$
 is a two-parameter  
family of solutions of  $y''-y=0$   
Find a solution of the  $TVP$   
 $y(1)=0$ ,  $y'(1)=e$ 

$$C_1 = \frac{1}{2}, C_2 = -\frac{e^2}{2}, y = \frac{1}{2}e^{x} - \frac{e^2}{2}e^{-x}$$

Does this Satisfy y"-y=0?

y=\frac{1}{2}e^{x} - \frac{e^{2}}{2}e^{-x}

y'=\frac{1}{2}e^{x} + \frac{e^{2}}{2}e^{-x}

y"=\frac{1}{2}e^{x} - \frac{e^{2}}{2}e^{-x}

y"=\frac{1}{2}e^{x} - \frac{e^{2}}{2}e^{-x}

\frac{1}{2}e^{x} - \frac{e^{2}}{2}e^{-x} - \frac{1}{2}e^{x} + \frac{e^{2}}{2}e^{-x} = 0

\frac{1}{2}e^{x} - \frac{e^{2}}{2}e^{-x} - \frac{1}{2}e^{x} + \frac{e^{2}}{2}e^{-x} = 0

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\frac{1}{2}e^{x} - \frac{1}{2}e^{x}

## (15

## p.18 Section 1:3; Differential Equations as Mathematical Models

Mathematical Model of physical system Usually involves time t:

-> Model gives the state of the system, or a description of the system in terms of past, present, and future.

Exemples:

O Population dynamics (growth)

LP & P or LP = & P growth

at & P or LP = & P growth

(Population growth is proportional to the total population)

2) Radioactive Decay decay

dA or dA = RA R 00

dt dA or dA + RA

(Rate of Jecay of the nuclei of a Substance is proportional to the # of nuclei ALT) remaining at time t

OR Arr resistance! de dev!

3) Newtowns Law of Cooling Decay Problem dT & T-Tm or dT = & (T-Tm)

T(t) is the temperature of the body To is the temperature of the medium

9 Spread of a disease. ax = Rxy

X(t) = # of people who have contracted the disease

y(t) = # of people who have not been exposed.

X and y are related by X+y=n+1 (a population of n people)

 $\frac{dx}{dt} = ex(n+1-x)$ In the Condition x(0) = 1

dx = knx + kx - kx2  $= -kx^{2} + k(n+1)x = -k(x^{2} + (n+1))$ 

(Solve by completing the square!)

 $\left(\frac{b}{a}\right)^2 - \left(\frac{b}{a}\right)^2$ 

$$-\frac{1}{k}\frac{dx}{dt} = \left(x + (n+1)\right)^2 - \left(n+1\right)^2$$

$$\frac{d\times}{\left[\times+(n+1)\right]^{2}-(n+1)^{2}}=-Rdt$$

Integrate ... What do you get?

$$\left(\frac{du}{u^2-(n+i)^2}=-R\right)dt$$

3) Second Order Chemical Reaction First order chemical reaction 15: dx = kx

Example: Convision of t-butyl chloride into t-butyl alcohol; (CH3)3 CCI +NaOH -> (CH3)3 COH + MacI

For the reaction CH3CI+NaOH -> CH3OH+ NaCI Methyl sodium methyl chloride Chloride hydroxide Alcohol

The rate at which the reaction proceeds is proportional to the product of the remaining concentrations of CH3CI and Na OH.

lef X = amount of CH30H Land Bare given amounts of Chemiails A and B. Instantaneous amounts not converted to Chamical Care d-X, B-X  $\frac{dx}{dt} = k(x-x)(\beta-x)$  Second Order-Reaction

	Mixtures:
	A = Initial amount of Brine in tount
	A = Amount of brine in tank at time to
	H(t) = amount ot salt at time t
	dA = Rate at which A(t) changes
	(in it constant) If C = fait
	Mixing of brine A:=Ao
	Mixing of brine gallons  fant (yell streed)  At (output rate of prine year)  (well streed)  Constant If rin = fout  A i=Ao  Gallons  Fout:  (well streed)
	(vell stored) (output me of ygal/min
	- The solution is pumped out at
	- The solution is pumped out at the same rate as entering the solution
1	. I∮
<u>.</u> ;	dA = (input rate) - (output rate) dt = (of salt) - (of salt)
	dt (otsalt) (otsall)
	= R 1 - Root
<u> </u>	Rin -> inpstrate at which salt enters  the tank or input rate of Salt  Rin = (inflow concentration) (input rate)  of Salt
***	the tank or input rate of Salt
	/ Inflow concentration / Impot rate
	Kin = ( of Salt / ot brine)
	Rout = / outflow concentration / output rate
	Rout = (outflow concentration) (output rate) of Soult c(t) (of brine)
	-(4) = A(t) 16/gal.
\(\frac{1}{2}\)	$c(t) = \frac{A(t)}{A_1} \frac{1b}{gal}.$

dA (Inflow concentration) (Input rate)

dt = (of Salt) (of brine)

(outflow concentration) (output rate)

of Salt ((t)) (of brine) If I'm and rout denote the general solutions, then there are three possibilities: Gallous in tout 1 Fin = Post constant A 2) rin > rost increasing 3) Muc Lost decreasing (at the net rate rin- rout) Case (2): (1, > Tout and # gallons of brine in tank is increasing the It is accumulating liquidata rate of (Fin - Post) Dalpin, After & minutes there ore A. = Ao + (rin-rout) + gallons Case (3): Tin & rost and # garllons of prime in tank is decreasing then it is 1051ing liquid at a rate (rin-rout) gallais
After timenutes there are A = Ao+ (rin-rout) t gallais
where rin-rout is regative.