MATH1023/MATH1062 Calculas

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1 Week1

1.1 Differential Equation

1. **Differential Equation(DE)**: A differential equation (DE) is a mathmatical equation that relates some function with its derivatives

2. **Order**: The order of a differential equation equals to a highest derivative occuring in it.

   - $\frac{dy}{dx} = -ky$ has order 1
   - $\frac{dy}{dx} = y^{18} + \frac{d^5 y}{dx^2} y + x^2$ has order 5

3. **Standard Form**: The standard form of a first-order differential equation is

$$\frac{dy}{dx} = f(x, y)$$

4. **General Solution**: A general solution is a solution incoprating all constants of integration.

5. **Initial Condition**: An initial condition is a pair (x_0, y_0) such that $y(x_0) = y_0$

2 Week2

2.1 Direction Field

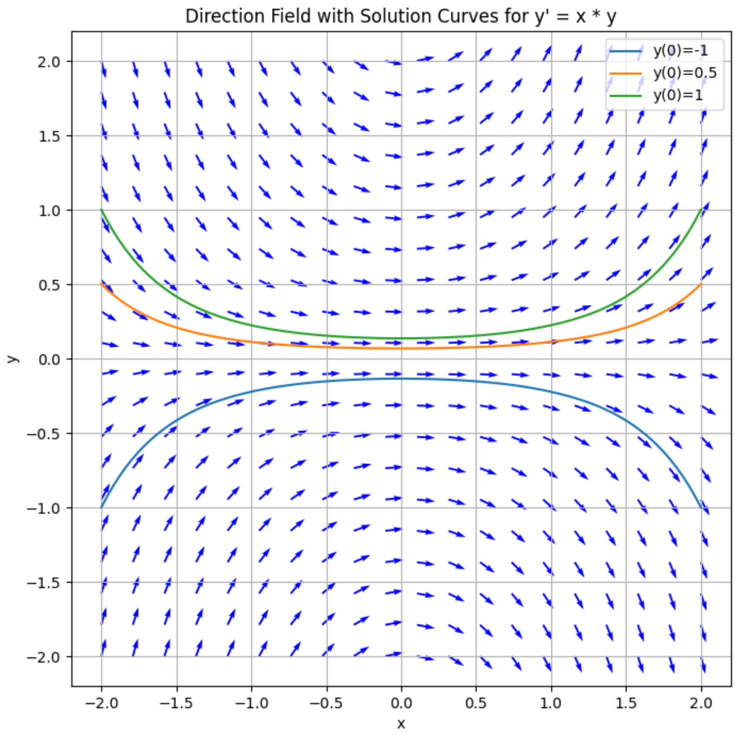
1. **Definition**: A direction field of a DE

$$y' = f(x, y)$$

   consists of a grid of short line segments with slope $f(a, b)$ drawn at points (a, b).So the line segment at (a, b) is tangent to any solution passing through (a, b)

2. **Example**:Draw some solution curves on the given direction field for the DE:

$$y' = xy$$



2.2 Separable equations

1. **Definition**: A first-order DE $y' = f(x, y)$ is called separable if there are functions $g(x)$ and $h(y)$ such that $f(x, y) = g(x)h(y)$, so a separable DE can be written

$$y' = g(x)h(y)$$

2. **Goal**: We want to find a method for solving separable DEs

3. **Method**: We can solve a separable DE:

$$\frac{dy}{dx} = g(x)h(y)$$

by separating variables.

Dividing both sides by $h(y)$ gives

$$\frac{1}{h(y)}\frac{dy}{dx} = g(x)$$

Intergrating both sides gives:

$$\int \frac{1}{h(y)} = \int g(x)dx$$

If we can find antiderivatives $H(y)$ for $\frac{1}{h(y)}$ and $G(x)$ for $g(x)$, then we have

$$H(y) = G(x) + C$$

3 Week3

3.1 Modelling Population Growth

1. **Constant Growth**: This occurs when the population x increases at a constant rate. The DE is

   $$\frac{dx}{dt} = k$$

   where k is constant

2. **Exponential Growth**: The exponential growth model assumes the growth rate is proportional to the size of the population.

   The general form of a DE modelling exponential growth is

   $$\frac{dx}{dt} = kx$$

   where k is constant

3. **Logistic Growth**: Exponential growth is not a realistic growth model for all values of t. A small animal population with unlimited resources of food and space may show exponential growth initially

   As the population gets larger there will be food shortages, overcrowding, and other factors that slow down the growth rate.

   The growth rate k should decrease as the population x increases.

   Since k is no longer constant, we write $k = g(x)$, so the DE becomes

   $$\frac{dx}{dt} = g(x)x$$

A small population can growth exponentially, se we want $g(x) \approx k$ when $x \approx 0$. But as x increases $g(x)$ should decrease.

The simplest formula with this behaviour is

$$g(x) = k - ax$$

So the DE becomes

$$\frac{dx}{dt} = (k - ax)x$$

We introduce a new constant $b = \frac{k}{a}$ so

$$(k - ax)x = ax(\frac{k}{a} - x) = ax(b - x)$$

Let $\frac{b}{a} = b$, the logistic DE is then given by

$$\frac{dx}{dt} = ax(b - x)$$

4 week4

4.1 First-order linear DEs

1. **First-order linear differential equation**: A first-order linear differential equation is a DE of the form:

   $$\frac{dy}{dx} + p(x)y = q(x)$$

   $\frac{dy}{dx}$ **and** y **occur only linearly**

2. **How to solve first-order linear DEs ?**: The idea is multiplying the DE by a function $r(x)$ give:

   $$r(x)\frac{dy}{dx} + r(x)p(x) = r(x)q(x)$$

   If we can find $r(x)$ such that:

   $$r(x)\frac{dy}{dx} + r(x)p(x) = \frac{d}{dx}(r(x)y(x))$$

   then the DE becomes:

   $$\frac{d}{dx}(r(x)y(x)) = r(x)q(x)$$

   Integrating with respect to x gives:

   $$\int \frac{d}{dx}(r(x)y(x))dx = \int (r(x)q(x))dx$$
   $$\rightarrow$$
   $$r(x)y(x) = \int r(x)q(x)dx + C$$

so the general solution is

$$y = \frac{1}{r(x)}[\int r(x)q(x)dx + C]$$

3. **Integrating factor**: The function

$$r(x) = e^{\int p(x)dx}$$

is an intergrating factor for the first-order linear DE

$$\frac{dy}{dx} + p(x)y = q(x)$$

4. **General Solution** the general solution of the DE is

$$y = \frac{1}{r(x)}[\int r(x)q(x)dx + C]$$

5 week5

5.1 Higher order differential equations

Higher order DEs involve higher order derivatives.For example, the DE:

$$\frac{d^2y}{dx^2} + f(x,y)\frac{dy}{dx} = g(x,y)$$

is a second-order differential equation.

1. Solving higher-order DEs is harder.
2. The general solution of a second-order DE has 2 degrees of freedom, so needs two initial conditions.
3. The general solution of an nth-order DE has n degrees of freedom, so needs n initial conditions.

5.2 Second-order linear DEs with constant coefficients

1. **Definition** A second-order linear differential equation is a DE that can be expressed in the form:

$$\frac{d^2y}{dx} + f_1(x)\frac{dy}{dx} + f_0(x)y = g(x)$$

The DE is linear in y and its derivatives.

2. **homogeneous/inhomogeneous**
   - The DE is homogeneous if $g(x) = 0$
   - The DE is inhomogeneous if $g(x) \neq 0$

If $g(x) = 0, f_0(x) = a, f_1(x) = b$ for $a, b \in \mathbb{R}$, then we have a homogeneous second-order linear differential equation with constant coefficient:

$$\frac{d^2y}{dx^2} + a\frac{dy}{dx} + by = 0$$

3. Solve the above DE :

$$\frac{d^2y}{dx^2} + a\frac{dy}{dx} + by = 0$$

- **Observation 1**: y is a linear combination of its first two derivatives, so we try:

  $$y(x) = e^{mx}$$

  We have

  $$\frac{dy}{dx} = me^{mx}, \frac{d^2y}{dx^2} = m^2e^{mx}$$

- **Observation 2**: Find m such that $y = Ce^{mx}$ satisfies the DE

  $$\frac{d^2y}{dx^2} + a\frac{dy}{dx} + by = 0$$

  substituting y and its derivatives we get:

  $$\begin{gathered} Cm^2e^{mx} + aCme^{mx} + bCe^{mx} = 0 \\ \Rightarrow Ce^{mx}(m^2 + am + b) = 0 \\ \Rightarrow m = \frac{-a \pm \sqrt{a^2 - ab}}{2} \end{gathered}$$

  So we have 2 solutions

  $$m_1 = \frac{-a + \sqrt{a^2 - ab}}{2}, m_2 = \frac{-a - \sqrt{a^2 - ab}}{2}$$

- **Observation 3:** Show that if $m = m_1, m_2$ are solutions of $m^2 + am + b$,then $y = C_1e^{m_1x} + C_2e^{m_2x}$, satisfies the DE

  $$\frac{d^2y}{dx^2} + a\frac{dy}{dx} + by = 0$$

  we have

  $$\begin{gathered} y = C_1e^{m_1x} + C_2e^{m_2x} \\ \Rightarrow \frac{dy}{dx} = m_1C_1e^{m_1x} + m_2C_2e^{m_2x} \\ \Rightarrow \frac{d^2y}{dx^2} = m_1^2C_1e^{m_1x} + m_2^2C_2e^{m_2x} \end{gathered}$$

  substituting into the DE we get

  $$\begin{gathered} 2 \\ \Rightarrow \frac{dy}{dx} = m_1C_1e^{m_1x} + m_2C_2e^{m_2x} \\ \Rightarrow \frac{d^2y}{dx^2} = m_1^2C_1e^{m_1x} + m_2^2C_2e^{m_2x} \end{gathered}$$

substituting into the DE we get

$$\begin{aligned}\frac{d^2y}{dx^2}+a\frac{dy}{dx}+by &= m_1^2C_1e^{m_1x}+m_2^2C_2e^{m_2x}+a\left(m_1C_1e^{m_1x}+m_2C_2e^{m_2x}\right)+b\left(C_1e^{m_1x}+C_2e^{m_2x}\right)\\ &= C_1e^{m_1x}\left(m_1^2+am_1+b\right)+C_2e^{m_2x}\left(m_2^2+am_2+b\right)\\ &= 0\end{aligned}$$

- **formal solution:** We now have a good candidate for a general solution of the DE:

$$y=C_1e^{m_1x}+C_2e^{m_2x}$$

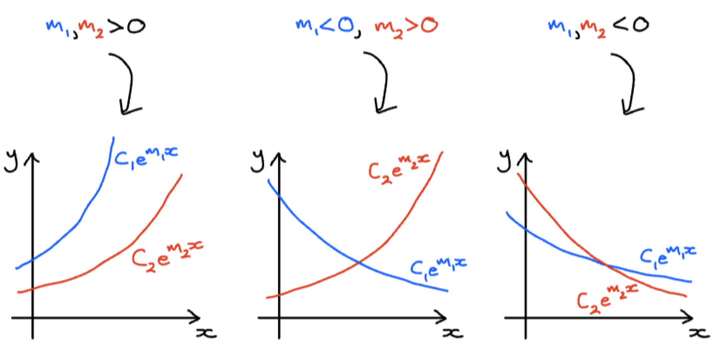
Where $m_1=\frac{-a+\sqrt{a^2-4b}}{2}$,$m_2=\frac{-a-\sqrt{a^2-4b}}{2}$ are solutions of $m^2+am+b=0$. We have 3 cases to consider:

  - **Case 1**: For $a^2>4b$ we have 2 distinct real solutions

$$m_1\neq m_2, m_1, m_2\in\mathbb{R}$$

The general solution is

$$y=C_1e^{m_1x}+C_2e^{m_2x}$$



  - **Case 2**: For $a^2<4b$ we have 2 distinct complex solutions:

$$m_1,m_2=\frac{-a\pm\sqrt{a^2-4b}}{2}=\frac{-a\pm 2ik}{2}=-\frac{a}{2}\pm ik$$
where $k=\frac{1}{2}\sqrt{4b-a^2}>0$

Using Euler's formula:

$$e^{ikx}=cos(kx)+isin(kx)$$

We have

$$y=C_1e^{m_1x}+C_2e^{m_2x}$$

$$=C_1e^{\left(-\frac{a}{2}+ik\right)x}+C_2e^{\left(-\frac{a}{2}-ik\right)x}$$

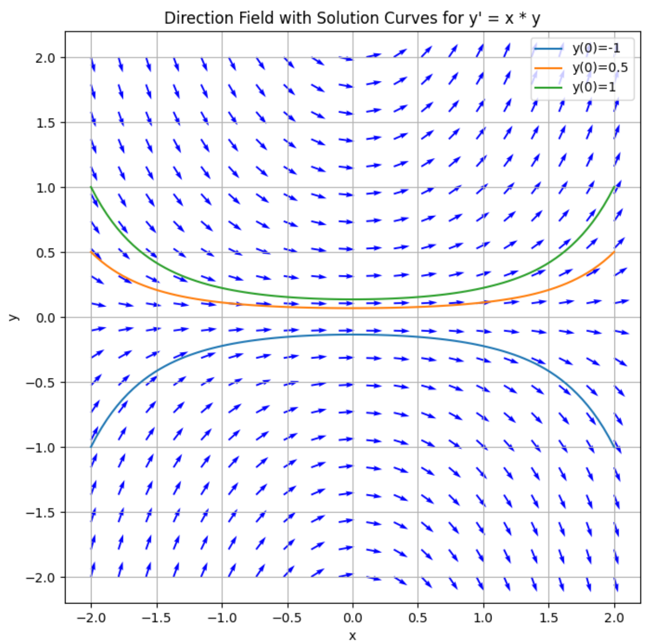
$$=e^{-\frac{a}{2}x}\left(C_1e^{ikx}+C_2e^{-ikx}\right)$$

$$= e^{-\frac{a}{2}x}\left(C_1\left(\cos(kx) + i\sin(kx)\right) + C_2\left(\cos(kx) - i\sin(kx)\right)\right)$$

$$= e^{-\frac{a}{2}x}\left(\left(C_1 + C_2\right)\cos(kx) + i\left(C_1 - C_2\right)\sin(kx)\right)$$

$$= e^{-\frac{a}{2}x}\left(D_1\cos(kx) + D_2\sin(kx)\right)$$

So the general solution is: $y = e^{-\frac{a}{2}x}\left(D_1\cos(kx) + D_2\sin(kx)\right)$



- **Case 3**: For $a^2 = 4b$ we have 1 real solution:

  $$m_1 = m_2 = \frac{-a\pm\sqrt{a^2-4b}}{2} = -\frac{a}{2}$$

  Our solution becomes

  $$y = C_1 e^{-\frac{a}{2}x} + C_2 e^{-\frac{a}{2}x}$$

  $$= \left(C_1 + C_2\right)e^{-\frac{a}{2}x}$$

  $$= De^{-\frac{a}{2}x}$$

  Here, D is a constant ($D = C_1 + C_2$), which means we only have 1 degree of freedom, so this is not a general solution.

We look for a general solution of the form

$$y = f(x)e^{-\frac{a}{2}x}$$

Substituting y and its derivatives into the differential equation (DE)

$$\frac{d^2y}{dx^2} + a\frac{dy}{dx} + by = 0$$

gives

$$e^{-\frac{a}{2}x}\left(f''(x) + \frac{1}{4}(4b - a^2)f(x)\right) = 0 \quad \text{(exercise)}$$

Since $e^{-\frac{a}{2}x} \neq 0$,

$$f''(x) = \frac{1}{4}(a^2 - 4b)f(x) = 0$$

which implies

$$f'(x) = C_2$$

$$f(x) = C_2x + C_1$$

Hence, the general solution is

$$y = (C_1 + C_2x)e^{-\frac{a}{2}x}$$