

- [Voiceover] Let's now introduce ourselves to the idea of a differential equation. And as we'll see, differential equations are super useful for modeling and simulating phenomena and understanding how they operate. But we'll get into that later. For now let's just think about or at least look at what a differential equation actually is. So if I were to write, so let's see here is an example of differential equation, if I were to write that the second derivative of y plus two times the first derivative of y is equal to three times y , this right over here is a differential equation. Another way we could write it if we said that y is a function of x , we could write this in function notation. We could write the second derivative of our function with respect to x plus two times the first derivative of our function is equal to three times our function. Or if we wanted to use the Leibniz notation, we could also write, the second derivative of y with respect to x plus two times the first derivative of y with respect to x is equal to three times y . All three of these equations are really representing the same thing, they're saying OK, can I find functions where the second derivative of the function plus two times the first derivative of the function is equal to three times the function itself. So just to be clear, these are all essentially saying the same thing. And you might have just caught from how I described it that the solution to a differential equation is a function, or a class of functions. It's not just a value or a set of values. So the solution here, so the solution to a differential equation is a function,

or a set of functions,
or a class of functions.
It's important to contrast this relative
to a traditional equation.
So let me write that down.
So a traditional equation,
maybe I shouldn't say
traditional equation,
differential equations
have been around for a while.
So let me write this as
maybe an algebraic equation
that you're familiar with.
An algebraic equation
might look something like,
and I'll just write up a simple quadratic.
Say $x^2 + 3x + 2 = 0$.
The solutions to this algebraic equation
are going to be numbers,
or a set of numbers.
We can solve this, it's
going to be $x + 2$
times $x + 1 = 0$.
So x could be equal to
negative two or x could
be equal to negative one.
The solutions here are
numbers, or a set of values
that satisfy the equation.
Here it's a relationship
between a function
and its derivatives.
And so the solutions, or the solution,
is going to be a function
or a set of functions.
Now let's make that a
little more tangible.
What would a solution to
something like any of these three,
which really represent the same thing,
what would a solution actually look like?
Actually let me move
this over a little bit.
Move this over a little bit.
So we can take a look at what some
of these solutions could look like.
Let me erase this a little.
This little stuff that
I have right over here.
So I'm just gonna give you
examples of solutions here.
We'll verify that these
indeed are solutions
for I guess this is really
just one differential equation
represented in different ways.
But you'll hopefully
appreciate what a solution
to a differential equation looks like.

And that there is often
 more than one solution.
 There's a whole class of functions
 that could be a solution.
 So one solution to this
 differential equation,
 and I'll just write it as our first one.
 So one solution, I'll call it y_1 .
 And I could even write it as y_1 of x
 to make it explicit that
 it is a function of x .
 One solution is y_1 of x is equal to e
 to the negative three x .
 And I encourage you to
 pause this video right now
 and find the first derivative of y_1 ,
 and the second derivative of
 y_1 , and verify that it does
 indeed satisfy this differential equation.
 So I'm assuming you've had a go at it.
 So let's work through this together.
 So that's y_1 .
 So the first derivative of y_1 ,
 so we just have to do the chain rule here,
 the derivative of negative
 three x with respect to x
 is just negative three.
 And the derivative of e
 to the negative three x
 with respect to negative three x is just e
 to the negative three x .
 And if we take the second
 derivative of y_1 ,
 this is equal to the same exact idea,
 the derivative of this is
 three times negative three
 is going to be nine e
 to the negative three x .
 And now we could just
 substitute these values
 into the differential
 equation, or these expressions
 into the differential
 equation to verify that this
 is indeed going to be
 true for this function.
 So let's verify that.
 So we first have the
 second derivative of y_1 .
 So that's that term right over there.
 So we have nine e to the negative three x
 plus two times the first derivative.
 So that's going to be two
 times this right over here.
 So it's going to be minus
 six, I'll just write
 plus negative six e to
 the negative three x .
 Notice I just took this two
 times the first derivative.

Two times the first derivative
is going to be equal to,
or needs to be equal to, if
this indeed does satisfy,
if y one does indeed satisfy
the differential equation,
this needs to be equal to three times y .

Well three times y is three
times e to the negative three x .

Three e to the negative three x .

Let's see if that indeed is true.

So these two terms right over here,

nine e to the negative three x ,

essentially minus six e

to the negative three x ,

that's gonna be three e

to the negative three x .

Which is indeed equal to three

e to the negative three x .

So y one is indeed a solution

to this differential equation.

But as we'll see, it is

not the only solution

to this differential equation.

For example, let's say y

two is equal to e to the x

is also a solution to this

differential equation.

And I encourage you to

pause the video again

and verify that it's a solution.

So assuming you've had a go at it.

So the first derivative of this

is pretty straight-forward,

is e to the x .

Second derivative, one

of the profound things

of the exponential function,

the second derivative here

is also e to the x .

So the second derivative,

let me just do it

in those same colors.

So the second derivative

is going to be e to the x

plus two times e to the x

is indeed going to be equal

to three times e to the x .

This is absolutely going to be true.

E to the x plus two e to the

x is three e to the x .

So y two is also a solution

to this differential equation.

So that's a start.

In the next few videos,

we'll explore this more.

We'll start to see what

the solutions look like,

what classes of solutions are,

techniques for solving them,

visualizing solutions to
differential equations,
and a whole toolkit for
kind of digging in deeper.