

Linear 1st-Order ODEs

$$y' + py = r$$

- homogeneous: $y_h = C_0 e^{-\int pdx}$
- inhomogeneous: $y = e^{-\int pdx} (\int e^{\int pdx} r dx + C)$ derived from integrating factor $\mu = e^{\int pdx}$

Non-Linear 1st-Order ODEs

Bernoulli equation for $y' + py = qy^n$:

- let $u = y^{1-n}$
- Transform into $u' + p(1-n)u = q(1-n)$ to use integrating factor
- (a) You can isolate y in terms of u and find y' in terms of u and u' to turn everything in terms of u

System of linear 1st-order ODEs (Lys)

$$\begin{bmatrix} y'_1 \\ y'_2 \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$$

ansatz $y = \vec{y}e^{\lambda t}$ like $y = e^{\lambda t}$ for $y = y_1$ 1st w/
vector coeff

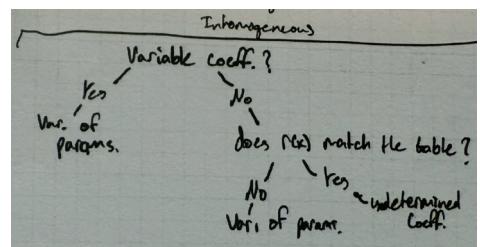
1. find A's eigenvalues λ_1 and λ_2 from A's characteristic eqn $(A - \lambda I)^{-1} \rightarrow \det(A - \lambda I) = 0$
2. find $\eta_{1,2}$ from $\vec{f}_{E,1,2}$ where $(A - \lambda_i I)\eta_i = 0$
 $\vec{f} = b(A - \lambda_i I)$

3. solution is $\vec{y} = c_1 \vec{\eta}_1 e^{\lambda_1 t} + c_2 \vec{\eta}_2 e^{\lambda_2 t}$ if $\lambda_1 \neq \lambda_2$
from initial conditions
 $\vec{y} = c_1 \vec{\eta}_1 e^{\lambda_1 t} + c_2 \vec{\eta}_2 e^{\lambda_1 t} + c_3 \vec{P} e^{\lambda_1 t}$ if only one eigenvalue
where generalized eigenvector \vec{P} is in $(A - \lambda_1 I)^{-1} \vec{\eta}_1$

$\vec{y} = G e^{\lambda_1 t} (\vec{\eta}_1 \cos \beta t - \vec{\eta}_2 \sin \beta t) + c_2 e^{\lambda_1 t} (\vec{\eta}_2 \cos \beta t + \vec{\eta}_1 \sin \beta t)$
if $\lambda_1 = \alpha + i\beta$ $\vec{\eta}_1 = \vec{\eta}_R + i\vec{\eta}_I$
 $\vec{\eta}_2 = \vec{\eta}_R - i\vec{\eta}_I$

- Turn higher order ODEs into system of 1st-order ODEs with $z = y'$

My Notes on Solving ODEs



BVP My Notes on Other Subjects

auxiliary condition = order of ODE

finite approximation of derivatives: forward diff $y'_j = \frac{y_{j+1} - y_j}{h}$ from Taylor series expansion

central diff $y'_j = \frac{y_{j+1} - y_{j-1}}{2h}$

$y''_j = \frac{y_{j+1} - 2y_j + y_{j-1}}{h^2} = \frac{y_{j+1} - y_j - y_j + y_{j-1}}{h^2}$

fixed y_0 and for y_N :
(first-kind) Dirichlet boundary condition - know y_R ($y_1 \dots y_{N-1}$ unknown)

fixed (derivative) Neumann " - know y'_R

(mixed condition) Robin " - know eqn relating y_R and y'_R

- f has equilibrium at y^* if the ODE is autonomous (meaning $f = \frac{dy}{dt}$ is the same regardless of t) and y -val for $f(y^*) = 0$
 - stable vs. unstable can be determined by using table of factors or evaluating $f'(y^*)$'s sign
 - Semi-stable means stable in one direction and unstable on the other

- separation of variables: $\frac{dy}{dx} = f(x)g(y) \rightarrow \int \frac{dy}{g(y)} = \int f(x)dx + C$
- reduction for separation of variables:
 - if $y' = f(\frac{y}{x})$, $u = \frac{y}{x}$ and $y' = u'x + u$ ($\because y = ux$)
 - if $y' = f(ax + by + c)$, $u = ax + by + c$ and find y' in terms of u and u'

Existence and Uniqueness

- For $y' = f(x, y)$ and $y(x_0) = y_0$ meaning point is (x_0, y_0)
- Theorem 1 (existence theorem) - if $f(x, y)$ continuous at all points in R_1 containing point (x_0, y_0) then f has 1+ solns $y(x)$ passing through the point
- Theorem 2 (uniqueness theorem) - if $f(x, y)$ and $f_y(x, y)$ (AKA $\frac{\partial f}{\partial y}$) continuous in R_2 containing point, then f has a **unique** solution passing through the point
- Notes
 - R_1 is region containing point where f continuous
 - R_2 is region containing point where f_y continuous
 - $R_1 \cap R_2$ is region of validity and x-range is interval of validity

10. Laplace Transform

- Complete the square if cannot separate denominator and use s-shift
- $\mathcal{L}\{f(t)\} = \int_0^\infty e^{-st} f(t) dt = F(s)$
- Solving ODEs: $ay'' + by' + cy = f \rightarrow Y(s) = \frac{F(s) + ay'_0 + asy_0 + by_0}{as^2 + bs + c}$

Numerical Methods

(forward) Euler: $y_{n+1} = y_n + hy'_n$ is explicit \because all RHS terms known

backward Euler: $y_{n+1} = y_n + hy'_{n+1}$ is implicit

global error = RMS(local errors)

All **explicit** algorithms are **conditionally** stable and **implicit** is always **unconditionally** stable.

Second-order nonlinear ODE

Solving 2nd-Order ODEs

$v = y'$ if $\sim y \rightarrow$ 1st-order ODE w/ $y'' = \frac{du}{dx}$ easier
 $v = y'$ if $\sim x \rightarrow y'' = u \frac{du}{dy}$ from $\frac{d}{dx} \frac{dy}{dx} = \frac{d}{dy} \frac{dy}{dx} = \frac{du}{dy} u$
 tip: evaluate C_1 w/ first IC before second integration

Second-order linear ODE $y'' + p(x)y' + q(x)y = 0.$

homogeneous y_h part

still $y = y_h + y_p$

- basis of 2 unique solns

$\begin{cases} \text{lin indep if } y_2 = uy_1 \text{ where } u \text{ var const} \\ \text{if } y_1 \text{ & } y_2 \text{ solns, } c_1y_1 + c_2y_2 \text{ is soln by superposition principle} \end{cases}$

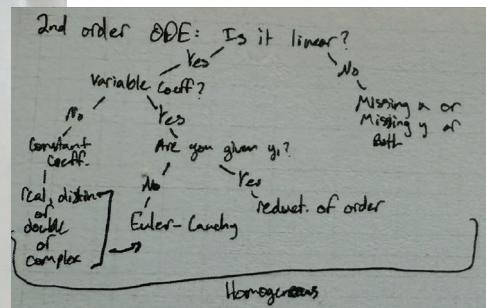
- method of reduction of order: if y_1 known $y_2 = v y_1 = \int e^{-\int p dx} y_1$, N.B.: no need for constant of integration

$\begin{cases} \text{2 real } \lambda: y_1 = c_1 e^{\lambda t} + c_2 e^{-\lambda t} \text{ from char eqn } at^2 + bt + c = 0 \\ \text{double root } \lambda: y_1 = c_1 e^{\lambda t} + c_2 t e^{\lambda t} \end{cases}$

$\begin{cases} \text{complex } \lambda: y_1 = A e^{\alpha x} e^{i\beta x} + B e^{\alpha x} i e^{i\beta x} \text{ derived from method of reduction of order} \\ \text{indicial eqn: } q_m^2 + (b - q)M + c = 0 \text{ from char eqn } y = e^{\lambda t} \end{cases}$

$\begin{cases} \text{2 real } m: y_1 = c_1 x^m + c_2 x^m \ln x \\ \text{double root } m: y_1 = c_1 x^m + c_2 x^m \end{cases}$

$\begin{cases} \text{complex conj } m: y_1 = A x^\alpha (\cos(\beta \ln x)) + B x^\alpha \sin(\beta \ln x) \text{ where } \alpha = \operatorname{Re}(m) \\ \beta = \operatorname{Im}(m) \end{cases}$



Method of Reduction of Order

Find y_2 from y_1 for $y_h = c_1 y_1 + c_2 y_2$

$$y_2 = u y_1, y_2 = y_1 \int \frac{e^{-\int p dx}}{y_1^2} dx$$

homogeneous ODE if λ is double root: $y_h = c_1 e^{-\frac{b}{2a}x} + c_2 x e^{-\frac{b}{2a}x}$

if λ complex, $y_h = A e^{\alpha x} \cos(\beta x) + B e^{\alpha x} \sin(\beta x)$ where $\alpha = -\frac{b}{2a}, \beta = \frac{\sqrt{4ac-b^2}}{2a}$

Particular Part

Method of Underdetermined Coefficients

Method of Variation of Parameters

Construct y_p from y_h 's y_1 and y_2

$$y_p = -y_1 \int \frac{y_2 r}{W} dx + y_2 \int \frac{y_1 r}{W} dx$$

Wronskian $W = y_1 y'_2 - y_2 y'_1$

Table 8.1: Choices for y_p for undetermined coefficients method

If $r(x)$ is...	... then y_p is of the form...
C (a constant)	A
x^n (n must be a positive integer)	$A_n x^n + A_{n-1} x^{n-1} + \dots + A_1 x + A_0$
$e^{\gamma x}$ (γ either real or complex)	$A e^{\gamma x}$
$\cos(\omega x)$ or $\sin(\omega x)$	$A \cos(\omega x) + B \sin(\omega x)$
$x^n e^{\gamma x} \cos(\omega x)$ or $x^n e^{\gamma x} \sin(\omega x)$	$(A_n x^n + A_{n-1} x^{n-1} + \dots + A_1 x + A_0) e^{\gamma x} \cos(\omega x) + (B_n x^n + B_{n-1} x^{n-1} + \dots + B_1 x + B_0) e^{\gamma x} \sin(\omega x)$

Electrical & Mechanical Applications References

Electrical Applications

Capacitor C : find
 Electrical $I = \frac{dQ}{dt}$ $V_c = \frac{Q}{C}$

Inductor L : Henry
 Magnetic M $V_L(t) = L \frac{dI}{dt}$

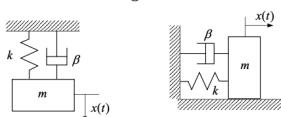
Resistor R : Ohm
 Resistor $I = \frac{V}{R}$

Kirchhoff Current Law: current flowing into node = current flowing out from node
 Voltage: sum voltage in loop = 0

Existence & Uniqueness Thm
 For $f = g$, $(x_0, y_0) \in R$, where R is open where f continuous, R region by continuous
 If f continuous then 1 soln \leftarrow existence thm
 If f continuous then 2 soln \leftarrow uniqueness thm

Setting up ODE for free oscillations – Find ω & λ

Translational oscillations – straight-line movement



- Use Newton's 2nd law for straight-line movement:

$$mx'' = \sum F = F_k + F_\beta$$

Where

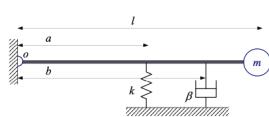
m = mass
 $x(t)$ = displacement measured from equilibrium
 F_k = spring force
 F_β = friction (damping) force

- $F_k = -kx$ (a) proportional to distance x , (b) always carries a negative sign (-) (always oppose the motion); (c) if multiple springs, add up all individual spring forces
- $F_\beta = -\beta x'$ (a) proportional to velocity x' , (b) always carries a negative sign (-) (always oppose the motion); (c) if multiple dampers, add up all individual friction forces
- Force due to the weight mg of the mass does not appear in the equation even in vertical oscillation since mg is canceled by the initial stretch/compression of the spring at rest.
- Put ODE in the form

$$x'' + \frac{\beta}{m}x' + \frac{k}{m}x = 0$$

to identify natural frequency $\omega^2 = k/m$ and damping constant $\lambda = \beta/(2m)$

Rotational oscillations – Horizontal bar



Notes:

- Use Newton's 2nd law for angular movement:

$$J\theta'' = \sum T = T_k + T_\beta$$

Where

J = moment of inertia of mass m about point of rotation
 $\theta(t)$ = angular displacement measured from equilibrium
 T_k = torque of spring force about point of rotation
 T_β = torque of friction force about point of rotation

- Equilibrium is assumed to be horizontal
- Always assume small angle θ . Thus $\sin \theta \approx \theta$ and $\cos \theta \approx 1$
- $J = ml^2$, moment of inertia of m about point of rotation (provided or obtained from table)
- $T_k = -(F_k)(r_k) = -(a \sin \theta)(a \cos \theta) \approx -ka^2 \theta$
 - * always carries a negative sign (-) (always oppose the motion)
 - * F_k is spring force
 - * r_k is torque arm = perpendicular distance from point of rotation to line of force F_k
- $T_\beta = -(F_\beta)(r_\beta) = -\beta \frac{d}{dt}(b \sin \theta)(b \cos \theta) \approx -\beta b^2 \theta'$
 - * always carries a negative sign (-) (always oppose the motion)
 - * F_β is friction force
 - * r_β is torque arm = perpendicular distance from point of rotation to line of force F_β
- Torque due to the weight mg of the mass does not appear in the equation since it is canceled by the initial stretch/compression of the spring torque at rest.
- Put ODE in the form

$$\theta'' + \frac{\beta b^2}{ml^2} \theta' + \frac{ka^2}{ml^2} \theta = 0$$

to identify natural frequency $\omega^2 = \frac{ka^2}{ml^2}$ and damping constant $\lambda = \frac{\beta b^2}{2ml^2}$

Spring
 Free oscillation = only I.C.s
 Forced oscillation = continuous external force acting on mass
 Damped = friction
 Undamped = no friction

Free Undamped
 $A \sin(\omega t + \delta) = C_1 \cos \omega t + C_2 \sin \omega t$ where $\delta = \tan^{-1}(C_1/C_2)$
 from $x'' + \frac{\lambda}{m}x = 0$ where $\omega = \frac{\lambda}{m}$ $A = \sqrt{C_1^2 + C_2^2}$
 Period $T = \frac{2\pi}{\omega}$, $f = \frac{1}{T}$, $\frac{\delta}{\omega}$ delay

Free damped
 viscous friction w/o air $\propto v$ so $x'' = -\lambda x - \beta x'$
 $r = -\lambda \pm \sqrt{\lambda^2 - \omega^2}$
 over-damped $\lambda > \omega$: two real roots r_1, r_2 both < 0 \Rightarrow exponentially decays
 Friction/damping force $F_\beta = -\beta x'$

T=force * line to line of force

Rotational Oscillating Systems
 $\tau \alpha = J\theta'' = \sum T = f_1 + f_2 + \dots$
 moment/torque arm \perp to force

line of action – line along force's direction

$J\theta'' = T_k + T_\beta + T_m$
 $T_k = -k a \sin \theta \cdot a \cos \theta = -k a^2 \theta$
 $T_\beta = -\beta \frac{d}{dt}(b \sin \theta) \cdot b \cos \theta = -\beta b^2 \theta'$
 $T_m = mg/L \sin \theta = mgL \theta$

System of ODEs

We now have a system of two 2nd-order ODEs

$$m_1 x_1'' + \beta x_1' - \beta x_2' + (k_1 + k_2)x_1 - k_2 x_2 = k_1 Y_0 \sin(\gamma t) \quad (9.56)$$

$$m_2 x_2'' - \beta x_1' + \beta x_2' - k_2 x_1 + (k_2 + k_3)x_2 = 0 \quad (9.57)$$

This system can be put in matrix form as shown below:

$$\begin{pmatrix} m_1 & 0 \\ 0 & m_2 \end{pmatrix} \begin{pmatrix} x_1'' \\ x_2'' \end{pmatrix} + \begin{pmatrix} \beta & -\beta \\ -\beta & \beta \end{pmatrix} \begin{pmatrix} x_1' \\ x_2' \end{pmatrix} + \begin{pmatrix} k_1 + k_2 & -k_2 \\ -k_2 & k_2 + k_3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} k_1 Y_0 \sin(\gamma t) \\ 0 \end{pmatrix} \quad (9.58)$$

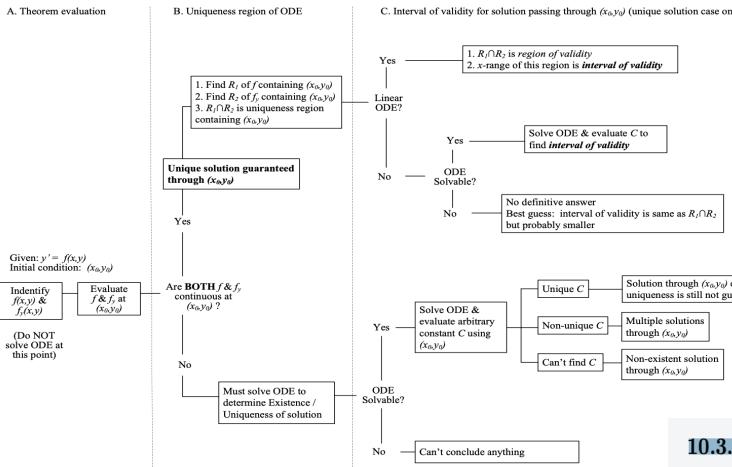
or

$$[\mathbf{M}]\{x''\} + [\boldsymbol{\beta}]\{x'\} + [\mathbf{K}]\{x\} = \{f\}, \quad (9.59)$$

where $[\mathbf{M}]$ is the mass matrix, $[\boldsymbol{\beta}]$ the friction coefficient matrix and $[\mathbf{K}]$ the stiffness coefficient matrix. It should be noted from Eq. (9.58) that, if the analysis is done correctly, the stiffness coefficient matrix should be symmetric.

Textbook & Code References

Existence & Uniqueness



10.2.10 General procedure to perform Laplace transform

Given a function $f(t)$, below is the general procedure to find its Laplace transform $F(s)$ with the use of Table 10.1. Note: Laplace transform of a product of two functions, e.g., $f(t)g(t)$, is beyond the scope of this class, except two special products $e^{at}f(t)$ and $t^n f(t)$.

- Break down $f(t)$ into components that match functions in the t -domain column, e.g., $\cos(\omega t)$, $\sin(\omega t)$, etc.
- Find the corresponding transform $F(s)$ in the s -domain column
- If the function in t -domain is of the form $e^{at}f(t)$, then
 - * leave out e^{at}
 - * find Laplace transform of $f(t)$ to get $F(s)$
 - * apply s-shift (transform pair #12)
- If the function in t -domain is of the form $t^n f(t)$, then
 - * leave out t^n
 - * find Laplace transform of $f(t)$ to get $F(s)$
 - * apply transform pair #9
- If the function in t -domain is of the form $u(t-a)f(t)$, then use the procedure for transforming a “cut-off function” (transform pair #13)

Forward Euler

```
function [t,y] = euler(f,t0,tf,y0,h)
    t = t0:h:tf;
    y(1)=y0;
    for n = 1:length(t)-1
        y(n+1) = y(n) + h*f(t(n),y(n));
    end
```

Backward Euler

```
function [t, y]=backward_euler(t0, tf, h, y0)
    t=t0:h:tf;
    y(1)=y0;
    for i=1:length(t)-1
        y(i+1)=... %derive eqn first
    end
    function [t, y]=backward_euler(t0, tf, h, y0)
        t=t0:h:tf;
        y(1)=y0;
        for n=1:length(t)-1
            y(n+1)=(y(n)+h*cos(3*t(n+1)))/(h+1);
        end
    end
```

```
sigma=10; b=8/3; r=20;
tspan=[0,30];
Y0=[1,1,1];
[t, Y]=ode45(@(t,y) lorenz(t, y, sigma, r, b), tspan, Y0);
plot(t, Y)
xlabel('t')
ylabel('x, y, z')
legend('x(t)', 'y(t)', 'z(t)')
title('Lorenz Attractor, x(t), y(t), z(t)')

function Yp=lorenz(t,Y,sigma,r,b)
    Yp=zeros(3,1);
    Yp(1)=sigma*(Y(2)-Y(1));
    Yp(2)=r*Y(1)-Y(2)-Y(1)*Y(3);
    Yp(3)=Y(1)*Y(2)-b*Y(3);
end
```

$$x = x_1 + x_2$$

$$f = k_1 x, \quad f = k_2 x_2$$

$$x = x_1 + x_2 = \frac{f}{k_1} + \frac{f}{k_2} = f \left(\frac{1}{k_1} + \frac{1}{k_2} \right)$$

$$f = k x$$

$$k = \frac{1}{k_1} + \frac{1}{k_2} = \frac{k_1 k_2}{k_1 + k_2}$$

ode45

options=odeset("RelTol", 1e-4, "AbsTol", 1e-6, "Refine", 12);

```
[t, y]=ode45(@myODE, tspan, y0, options);
```

$$G(s) = \frac{s-1}{(s-1)^2 + \frac{1}{3}}$$

$$H(s-1) = H(u) = \frac{u}{u^2 + \frac{1}{3}} \rightarrow h(t) = (t^3)^{\frac{1}{3}}$$

$$g(t) = e^{\frac{t}{3}}$$

10.3.1 General procedure for inverse Laplace transform

Given a function in s -domain, $F(s)$, below is the general steps to find its inverse Laplace transform $f(t)$ using Table 10.1.

- Use partial fractions to break down $F(s)$ into components that match functions in the s -domain column, e.g., $\frac{1}{s-a}$, $\frac{s}{s^2+\omega^2}$, etc.
- Find the corresponding inverse transform function $f(t)$ in the t -domain column
- If the function in s -domain is of the form $e^{-as}F(s)$, then
 - * leave out e^{-as}
 - * find inverse Laplace transform of $F(s)$ to get $f(t)$
 - * apply t -shift (transform pair #13)
- If the function in s -domain is of the form $F(s-a)$, then
 - * find inverse Laplace transform of $F(s)$ to get $f(t)$
 - * multiply $f(t)$ by e^{at} in t -domain (using transform pair #12)

```
NUM_POINTS=20;
x_points=linspace(-1, 1, NUM_POINTS);
y_points=linspace(-2, 2, NUM_POINTS);
[X, Y]=meshgrid(x_points, y_points);
v_x=ones(NUM_POINTS, NUM_POINTS);
v_y=X+Y.*(1-Y); %ODE(X, Y)

% Normalize
length = sqrt(v_x.^2+v_y.^2);
v_x = v_x./length;
v_y = v_y./length;

quiver(X, Y, v_x, v_y);
title("Direction Field for y'=x+y(1-y)")
xlabel("X")
ylabel("Y")
axis([-1, 1, -2, 2])
```

Sum and Difference Formulas

$$\sin(\alpha \pm \beta) = \sin(\alpha)\cos(\beta) \pm \cos(\alpha)\sin(\beta)$$

$$\cos(\alpha \pm \beta) = \cos(\alpha)\cos(\beta) \mp \sin(\alpha)\sin(\beta)$$

$$\tan(\alpha \pm \beta) = \frac{\tan(\alpha) \pm \tan(\beta)}{1 \mp \tan(\alpha)\tan(\beta)}$$

```
function [t, y]=euler(ode, t0, tf, h, y0)
    t=t0:h:tf;
    y(1)=y0;
    for i=1:length(t)-1
        y(i+1)=y(i)+h*ode(t(i), y(i));
    end
```

```
function res=rms(lst)
    res=norm(lst)/sqrt(length(lst));
end
```

```
function [t, y]=rk4(f, t_bounds, y0, h)
    t=t_bounds(1):h:t_bounds(2);
    y(1)=y0;
    for i=1:length(t)-1
        k1=f(t(i), y(i));
        k2=f(t(i)+h/2, y(i)+h/2*k1);
        k3=f(t(i)+h/2, y(i)+h/2*k2);
        k4=f(t(i)+h, y(i)+h*k3);
        y(i+1)=y(i)+h*(k1+2*k2+3*k3+k4/6);
```

Sum to Product Formulas

$$\sin(\alpha) + \sin(\beta) = 2 \sin\left(\frac{\alpha + \beta}{2}\right) \cos\left(\frac{\alpha - \beta}{2}\right)$$

$$\sin(\alpha) - \sin(\beta) = 2 \cos\left(\frac{\alpha + \beta}{2}\right) \sin\left(\frac{\alpha - \beta}{2}\right)$$

$$\cos(\alpha) + \cos(\beta) = 2 \cos\left(\frac{\alpha + \beta}{2}\right) \cos\left(\frac{\alpha - \beta}{2}\right)$$

$$\cos(\alpha) - \cos(\beta) = -2 \sin\left(\frac{\alpha + \beta}{2}\right) \sin\left(\frac{\alpha - \beta}{2}\right)$$

Double Angle Formulas

$$\sin(2\theta) = 2 \sin(\theta) \cos(\theta)$$

$$\cos(2\theta) = \cos^2(\theta) - \sin^2(\theta)$$

$$= 2 \cos^2(\theta) - 1$$

$$= 1 - 2 \sin^2(\theta)$$

$$\tan(2\theta) = \frac{2 \tan(\theta)}{1 - \tan^2(\theta)}$$

Half Angle Formulas

$$\sin\left(\frac{\theta}{2}\right) = \pm \sqrt{\frac{1 - \cos(\theta)}{2}}$$

$$\cos\left(\frac{\theta}{2}\right) = \pm \sqrt{\frac{1 + \cos(\theta)}{2}}$$

$$\tan\left(\frac{\theta}{2}\right) = \pm \sqrt{\frac{1 - \cos(\theta)}{1 + \cos(\theta)}}$$

Half Angle Formulas (alternate form)

$$\sin^2(\theta) = \frac{1}{2}(1 - \cos(2\theta))$$

$$\cos^2(\theta) = \frac{1}{2}(1 + \cos(2\theta))$$