Differential Equations

Paolo Bettelini

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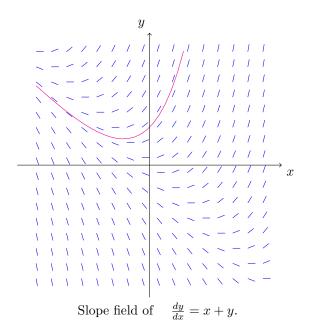
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1 Definition

Differential equations are equations where the solution is a function or a set of functions.

2 Slope Field

A slope field or directional field is a field to visualize solutions to a first-order differential equation.



This field is obtained by picking points on the plane. For each point (x, y) we know that the slope $(\frac{dy}{dx})$ is x+y. This means that if a solution passes through (x, y), then its slope is x + y.

The red curve shows a solution.

3 Euler's Method

Euler's method is a technique for solving a first-order differential equation numerically given a point of the solution.

Starting at the known solution point A_0 , we take small steps the direction of the slope field. As the length of the steps $s \to 0$ we approach the solution to the equation.

The angle of the slope is given by

$$\theta = \tan\left(\frac{dy}{dx}\right)$$

so each step gives the succession of points

$$A_n = A_{n_1} \cdot s\left(\cos(\theta), \sin(\theta)\right)$$