# Дифференциальные уравнения

```
In [1]: from sympy import *
   import numpy as np
   from scipy.integrate import odeint
   import matplotlib.pyplot as plt
   %matplotlib inline
```

## Пример 1

```
In [2]: x = \text{symbols}('x') y = \text{Function}('y')

In [3]: eq = \text{diff}(y(x),x) - (\exp(\text{sqrt}(x)-2)/\text{sqrt}(x)) \text{dsolve}(eq,y(x)).\text{simplify}()

Out[3]: y(x) = C_1 + 2e^{\sqrt{x}-2}
```

## Пример 2

```
In [4]: eq = (x+1)*diff(y(x),x) + x*y(x)
dsolve(eq, y(x))
```

Out[4]:  $y(x)=C_{1}\left( x+1\right) e^{-x}$ 

## Пример 3

```
In [5]: eq = x*diff(y(x),x) - y(x) - sqrt(y(x)**2-x**2)
dsolve(eq, y(x))
```

Out[5]:  $y(x) = x \cosh \left(C_1 - \log \left(x\right)\right)$ 

## Пример 4

```
In [6]: z = \text{symbols}('z')

fz = (1+z**2)/z**3

I1 = integrate(fz)

I1

Out[6]: \log(z) - \frac{1}{2z^2}
```

Out[7]:  $-\log(x)$ 

```
In [8]: u = symbols('u')
v = Function('v')
eq = diff(v(u), u) - v(u)/u - 1/2
dsolve(eq, v(u))
```

```
Out[8]: v(u) = u (C_1 + 0.5 \log (u))
```

```
In [9]: eq = x*diff(y(x),x) - y(x) - x**3
dsolve(eq, y(x))
```

Out[9]: 
$$y(x)=x\left(C_1+rac{x^2}{2}
ight)$$

## Пример 7

Out[11]:  $3e^{x^2}$ 

## Пример 8

```
In [12]: y = symbols('y')
x = Function('x')
eq = diff(x(y),y) - 2*x(y)/y - y**2
dsolve(eq, x(y))
```

Out[12]:  $x(y)=y^2\left(C_1+y
ight)$ 

## Пример 9

```
In [13]: x = symbols('x')
y = Function('y')
eq = diff(y(x),x) - y(x)/x - (x**4)*(y(x)**2)
dsolve(eq,y(x))
```

Out[13]: 
$$y(x) = \frac{6x}{C_1 - x^6}$$

```
In [14]: z = Function('z')

eq = diff(z(x),x)/4 + x*z(x) - x

dsolve(eq, z(x))
```

```
Out[14]: z(x) = C_1 e^{-2x^2} + 1
```

```
In [15]: u = Function('u')
    eq = diff(u(x),x) + 4*u(x)/x + u(x)**2
    des = dsolve(eq, u(x))
    des.simplify()
```

Out[15]: 
$$u(x)=rac{3}{C_1x^4-x}$$

## Пример 12

In [16]: eq = 
$$(2*x-3)*diff(y(x),x) + 3*x**2+2*y(x)$$
  
dsolve(eq,y(x))

Out[16]: 
$$y(x) = \frac{C_1 - x^3}{2x - 3}$$

## Пример 13

```
In [17]: x,y = symbols('x y')
Q = x**2 - y**2
I2 = integrate(Q, (y,0,y))
I2
```

Out[17]: 
$$x^2y - \frac{y^3}{3}$$

#### Пример 14

```
In [18]: x = symbols('x')
y = Function('y')
eq = (x**2-1)*diff(y(x), x) + 2*x*y(x)**2
dsolve(eq, y(x))
```

Out[18]: 
$$y(x) = -rac{1}{C_1-\log\left(x^2-1
ight)}$$

In [19]: eq = 
$$x*diff(y(x),x) - y(x) + y(x)**2*(log(x)+2)*log(x)$$
  
des =  $dsolve(eq, y(x))$   
des

Out[19]: 
$$y(x) = \frac{x}{C_1 + x \log \left(x\right)^2}$$

```
In [20]: eq = (1+x**2)*diff(y(x),x) + y(x)
des = dsolve(eq, y(x))
des
```

```
Out[20]: y(x) = C_1 e^{-\tan{(x)}}
```

#### Пример 17

```
In [21]:
    def Lin_homogen_2(a,yl):
        x = symbols('x')
        u = Function('u')
        z = Function('z')

    y1d = diff(y1,x)

    eq = y1*diff(u(x),x)+(2*y1d+a*y1)*u(x)
    u0 = dsolve(eq,u(x))

    eq = diff(z(x),x)-u0.rhs
    z0 = dsolve(eq,z(x))

    y = y1*z0.rhs
    return y.simplify()
```

## Пример 18

```
In [22]: a = -(2*x+1)/x
y1 = exp(x)
Lin_homogen_2(a,y1)
```

Out[22]: 
$$\left(\frac{C_1x^2}{2}+C_2\right)e^x$$

#### Пример 19

```
In [23]: a = -2/x
y1 = x
Lin_homogen_2(a,y1)
```

```
Out[23]: x(C_1x + C_2)
```

## Пример 20

```
In [24]: integrate(\log(x),x)
Out[24]: x \log(x) - x
```

```
In [25]: eq = diff(y(x),x,5) - x*cos(2*x)
des = dsolve(eq, y(x))
des
```

Out[25]: 
$$y(x) = C_1 + C_2 x^2 + C_3 x^3 + C_4 x^4 + x \left( C_5 + \frac{\sin{(2x)}}{32} \right) + \frac{5\cos{(2x)}}{64}$$

```
In [26]: eq = x*diff(y(x),x,2) - 3*diff(y(x),x)
des = dsolve(eq, y(x))
des
```

```
Out[26]: y(x) = C_1 + C_2 x^4
```

### Пример 23

```
In [27]: z = \text{Function}('z') eq = 2*x*z(x)*diff(z(x),x)-z(x)**2+1 des = dsolve(eq, z(x)) des Out[27]: [Eq(z(x), -sqrt(C1*x + 1)), Eq(z(x), sqrt(C1*x + 1))] In [28]: cl = \text{symbols}('cl') eq = diff(y(x),x)-sqrt(C1*x+1) des = dsolve(eq, y(x)) des Out[28]: y(x) = C_2 + \frac{2(C_1x+1)^{\frac{3}{2}}}{3C_1}
```

#### Пример 24

```
In [29]: u = Function('u')
  eq = diff(u(x),x) + 4*u(x)/x + u(x)**2
  des = dsolve(eq, u(x))
  des
```

Out[29]: 
$$u(x)=rac{3}{x\left(C_1x^3-1
ight)}$$

Out[30]: 
$$z(y) = \frac{C_1}{\sqrt{y}}$$

```
In [31]: x = symbols('x')
y = Function('y')
eq = diff(y(x),x,3)+diff(y(x),x,2)-2*diff(y(x),x)
des = dsolve(eq, y(x))
des
```

```
Out[31]: y(x) = C_1 + C_2 e^{-2x} + C_3 e^x
```

#### Пример 27

```
In [32]: lamda=symbols('lamda')
  roots(lamda**5-2*lamda**4+9*lamda**3-18*lamda**2)
Out[32]: {2: 1, -3*I: 1, 3*I: 1, 0: 2}
```

#### Пример 28

```
In [33]: roots(lamda**6+12*lamda**5+61*lamda**4+336*lamda**3 +2016*lamda**2+6400*lamda+7424

Out[33]: {-4: 4, 2 - 5*I: 1, 2 + 5*I: 1}
```

#### Пример 29

```
In [34]: x = symbols('x')
y = Function('y')
eq = diff(y(x),x,2)+8*diff(y(x),x)+16*y(x)-4*x**2*exp(3*x)
des = dsolve(eq, y(x))
des
```

Out[34]: 
$$y(x) = rac{4x^2e^{3x}}{49} - rac{16xe^{3x}}{343} + (C_1 + C_2x)\,e^{-4x} + rac{24e^{3x}}{2401}$$

## Пример 30

```
In [35]: x,C3,C4 = symbols('x C3 C4')
ych = exp(-x)*(C3*sin(2*x)+C4*cos(2*x))
ych1 = diff(ych,x)
ych1
```

```
Out[35]: -\left(C_3\sin\left(2x\right)+C_4\cos\left(2x\right)\right)e^{-x}+\left(2C_3\cos\left(2x\right)-2C_4\sin\left(2x\right)\right)e^{-x}
```

```
In [36]: lamda=symbols('lamda')
  roots(lamda**3-5*lamda**2+6*lamda)
Out[36]: {3: 1, 2: 1, 0: 1}
```

```
In [37]: x,C1d,C2d,C3d = symbols('x Cd C2d C3d')
          y1 = 1
          y2 = exp(2*x)
          y3 = \exp(3*x)
          y1d = diff(y1,x)
          y2d = diff(y2,x)
          y3d = diff(y3,x)
          y1dd = diff(y1,x,2)
          y2dd = diff(y2,x,2)
          y3dd = diff(y3,x,2)
          eq1 = C1d*y1+C2d*y2+C3d*y3
          eq2 = C1d*y1d+C2d*y2d+C3d*y3d
          eq3 = C1d*y1dd+C2d*y2dd+C3d*y3dd
          solve([eq1,eq2,eq3-2**x], [C1d,C2d,C3d])
          {Cd: 2^{**}x/6, C2d: -2^{**}x^{*}exp(-2^{*}x)/2, C3d: 2^{**}x^{*}exp(-3^{*}x)/3}
Out[37]:
```

```
In [38]: x = symbols('x')

y = Function('y')

eq = diff(y(x),x,4)-3*diff(y(x),x,2)+2*diff(y(x),x)

des = dsolve(eq, y(x))

des
```

Out[38]: 
$$y(x) = C_1 + C_4 e^{-2x} + (C_2 + C_3 x) e^x$$

## Пример 33

```
In [39]: eq = diff(y(x),x,2) + 2*diff(y(x),x) - exp(x) des = dsolve(eq,y(x)) des
```

Out[39]: 
$$y(x) = C_1 + C_2 e^{-2x} + \frac{e^x}{3}$$

## Пример 34

Out[40]: 
$$y(x) = C_1 + C_2 \log{(x)} + \frac{4x^{rac{3}{2}}}{9}$$

```
In [41]: x = symbols('x')

y = Function('y')

eq = diff(y(x),x,4)-2*diff(y(x),x,3)+diff(y(x),x,2)-2*diff(y(x),x)

des = dsolve(eq,y(x))

des
```

```
Out[41]: y(x) = C_1 + C_2 e^{2x} + C_3 \sin{(x)} + C_4 \cos{(x)}
```

```
In [42]: t = \text{symbols}('t')

x = \text{Function}('x')

eq = \text{diff}(x(t),t,4) - x(t)

des = \text{dsolve}(eq,x(t))

des

Out[42]: x(t) = C_1e^{-t} + C_2e^t + C_3\sin(t) + C_4\cos(t)

In [43]: diff(des.rhs,t,2)

Out[43]: C_1e^{-t} + C_2e^t - C_3\sin(t) - C_4\cos(t)
```

#### Пример 37

Out[44]: 
$$x(t)=C_2\sqrt{C_1+2t}$$

## Пример 38

```
In [45]:  \begin{aligned} \mathbf{x} &= \mathsf{symbols}(\mathsf{'x'}) \\ \mathbf{y1} &= \mathsf{Function}(\mathsf{'y1'}) \\ \mathbf{eq} &= \mathsf{diff}(\mathsf{y1}(\mathsf{x}), \mathsf{x}, 2) - 2*\mathsf{diff}(\mathsf{y1}(\mathsf{x}), \mathsf{x}) + 5*\mathsf{y1}(\mathsf{x}) \\ \mathsf{des} &= \mathsf{dsolve}(\mathsf{eq}, \mathsf{y1}(\mathsf{x})) \\ \mathsf{des} \end{aligned}   \begin{aligned} \mathsf{Out}[45]: & y_1(x) &= \left(C_1\sin\left(2x\right) + C_2\cos\left(2x\right)\right)e^x \end{aligned}   \begin{aligned} \mathsf{In} & [46]: & \underbrace{\mathsf{C1,C2}}_{\mathbf{y3}} &= \mathsf{symbols}(\mathsf{'C1,C2'}) \\ \mathsf{y3} &= \mathsf{Function}(\mathsf{'y3'}) \\ \mathsf{eq} &= \mathsf{diff}(\mathsf{y3}(\mathsf{x}), \; \mathsf{x}) - \mathsf{y3}(\mathsf{x}) - 3*\mathsf{exp}(\mathsf{x}) * (\mathsf{C1}*\sin(2*\mathsf{x}) + \mathsf{C2}*\cos(2*\mathsf{x})) \\ \mathsf{des} &= \mathsf{dsolve}(\mathsf{eq}, \mathsf{y3}(\mathsf{x})) \\ \mathsf{des} \end{aligned}   \end{aligned} \end{aligned}   \end{aligned} \end{aligned}   \end{aligned} \mathsf{Out}[46]: \quad y_3(x) &= \left(-\frac{3C_1\cos\left(2x\right)}{2} + \frac{3C_2\sin\left(2x\right)}{2} + C_3\right)e^x
```

```
In [47]:
         A = Matrix([[1,2], [4,3]])
         A.eigenvects()
         [(-1,
Out[47]:
           [Matrix([
            [-1],
            [ 1]])]),
          (5,
           1,
           [Matrix([
            [1/2],
            [ 1]])])]
In [48]: x,C1,C2 = symbols('t Cl C2')
         y1 = C1*exp(-x)+(C2/2)*exp(5*x)
         y2 = -C1*exp(-x)+C2*exp(5*x)
         print(diff(y1,x)-y1-2*y2, diff(y2,x)-4*y1-3*y2)
         0 0
```

```
In [49]:
         A = Matrix([[2,1], [-2,4]])
         A.eigenvects()
         [(3 - I,
Out[49]:
            1,
            [Matrix([
             [1/2 + I/2],
                      1]])]),
           (3 + I)
            1,
            [Matrix([
             [1/2 - I/2],
                      1]])])]
             [
In [50]: x,C1,C2 = symbols('x C1 C2')
         y1 = exp(3*x)*((C1+C2)*cos(x)+(C1-C2)*sin(x))
         y2 = \exp(3*x)*(2*C1*\cos(x)-2*C2*\sin(x))
          (diff(y1,x)-2*y1-y2).simplify()
Out[50]: 0
```

```
In [53]: t = symbols('t')
    x = Function('x')
    y = Function('y')
    eq1 = diff(x(t),t) - x(t) + y(t)
    eq2 = diff(y(t),t) - x(t) - 3*y(t)

dsolve((eq1,eq2))

Out[53]: [Eq(x(t), -C2*t*exp(2*t) - (C1 - C2)*exp(2*t)),
    Eq(y(t), C1*exp(2*t) + C2*t*exp(2*t))]
```

### Пример 43

#### Пример 44

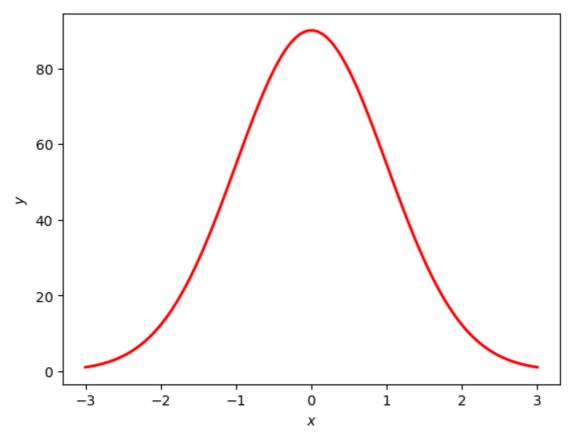
```
In [55]: t = symbols('t')
    x = Function('x')
    y = Function('y')
    z = Function('z')
    eq1 = diff(x(t),t)-2*x(t)-y(t)
    eq2 = diff(y(t),t)-x(t)-2*y(t)
    eq3 = diff(z(t),t)-x(t)-y(t)-2*z(t)
    des = dsolve((eq1,eq2,eq3))
    des

Out[55]: [Eq(x(t), -C1*exp(t) + C2*exp(3*t)/2),
    Eq(y(t), C1*exp(t) + C2*exp(3*t)/2),
    Eq(z(t), C2*exp(3*t) + C3*exp(2*t))]
```

```
In [56]: def f(y,x):
    return -y*x

x = np.linspace(-3, 3, 100)
y0 = 1
y = odeint(f, y0, x)
```

```
plt.plot(x,y,c='r',linewidth=2)
plt.xlabel('$x$')
plt.ylabel('$y$')
plt.show()
```

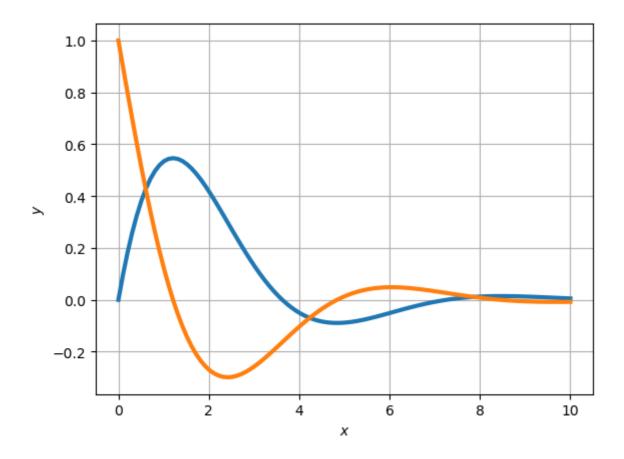


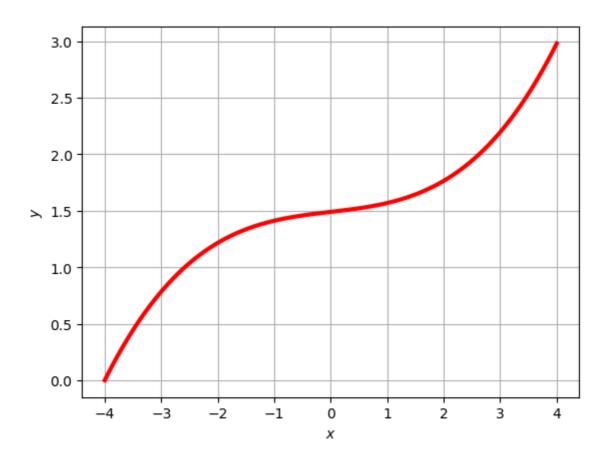
```
In [57]:
    def f(y, x):
        y1, y2 = y
        return [y2, -y1-y2]

    x = np.linspace(0,10,100)
    y0 = [0, 1]
    w = odeint(f, y0, x)

    y1 = w[:,0]
    y2 = w[:,1]

In [58]:
    fig = plt.figure(facecolor='white')
    plt.plot(x,y1,x,y2,linewidth=3)
    plt.ylabel("$y$")
    plt.xlabel("$x$")
    plt.grid(True)
    plt.show()
```

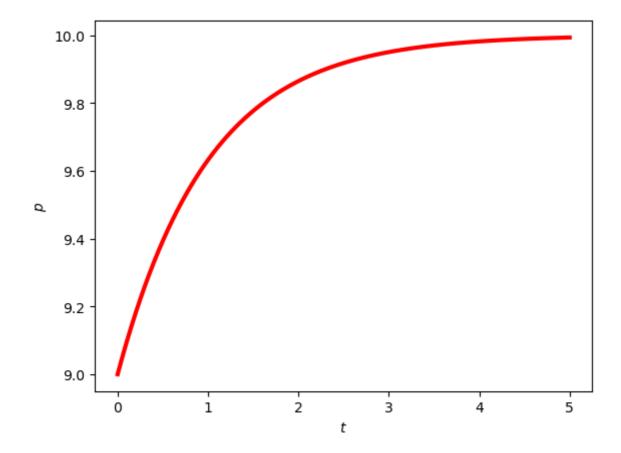




```
In [60]: t = \text{symbols}('t') p = \text{Function}('p') eq = \text{diff}(p(t),t)+p(t)-10 des = \text{dsolve}(eq,p(t)) des

Out[60]: p(t) = C_1e^{-t} + 10

In [61]: t = \text{np.linspace}(0,5,100) p = 10-\text{np.exp}(-t) plt.plot(t,p,c='r',linewidth=3) plt.ylabel('$p$') plt.xlabel("$t$") plt.show()
```

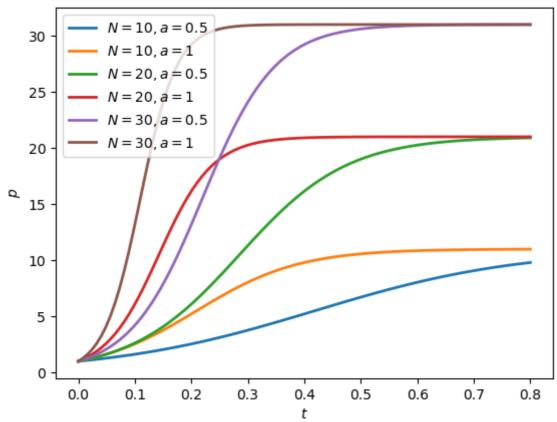


```
In [62]: u = \text{symbols}('u') N = \text{symbols}('N') integrate(1/((N+1)*u-1),u)

Out[62]: \frac{\log(u(N+1)-1)}{N+1}

In [63]: t = \text{np.linspace}(0,0.8,100) for param in [[10, 0.5],[10,1],[20,0.5],[20,1],[30,0.5],[30,1]]: N = param[0] a = param[1] X = (N+1)/(N*np.exp(-(N+1)*a*t)+1) plt.plot(t, X, lw=2, label="$N=%s, a=%s$" % (N, a)) plt.legend() plt.ylabel('$p$') plt.xlabel("$t$") plt.xlabel("$t$") plt.title("Число заболевших");
```

#### Число заболевших

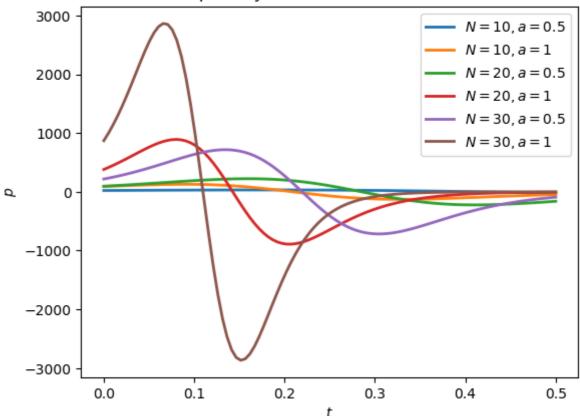


```
In [64]: t,N,a = symbols('t N a')
X = (N+1)/(N*exp(-(N+1)*a*t)+1)
Xprim = diff(X,t,2)
Xprim.simplify()
Out[64]: Na2(N+1)<sup>3</sup>(N = at(N+1)) at(N+1)
```

Out[64]: 
$$\frac{Na^2(N+1)^3\left(N-e^{at(N+1)}\right)e^{at(N+1)}}{\left(N+e^{at(N+1)}\right)^3}$$

```
In [65]: t = np.linspace(0,0.5,100)
    for param in [[10, 0.5],[10,1],[20,0.5],[20,1],[30,0.5],[30,1]]:
        N = param[0]
        a = param[1]
        Xprim = a**2*N*(N+1)**3*(N-np.exp((N+1)*a*t))*np.exp((N+1)*a*t) / (N+np.exp((N-1)*a*t))*np.exp((N+1)*a*t) / (N+np.exp((N-1)*a*t))*np.exp((N-1)*a*t) / (N-np.exp((N-1)*a*t))*np.exp((N-1)*a*t) / (N+np.exp((N-1)*a*t))*np.exp((N-1)*a*t) / (N+np.exp((N-1)*a*t))*np.exp((N-1)*a*t) / (N+np.exp((N-1)*a*t))*np.exp((N-1)*a*t) / (N+np.exp((N-1)*a*t))*np.exp((N-1)*a*t) / (N+np.exp((N-1)*a*t))*np.exp((N-1)*a*t) / (N+np.exp((N-1)*a*t))*np.exp((N-1)*a*t) / (N-np.exp((N-1)*a*t))*np.exp((N-1)*a*t) / (N-np.exp((N-
```

#### Скорость увеличения числа больных



## Примеры решения задач

Решить задачу Коши  $y' = rac{xy^2 - yx^2}{x^3}, y(-1) = 1$ 

```
In [66]: x = symbols('x')
y = Function('y')
eq = diff(y(x),x) - (x*y(x)**2-y(x)*x**2)/x**3
des = dsolve(eq, y(x))
des
```

Out[66]: 
$$y(x) = \frac{2x}{C_1 x^2 + 1}$$

Решить уравнение (x+y-4)y'=2x+y+3

Out[67]: 
$$C_1 = \log\left(u\right) + \frac{\left(\sqrt{2}+2\right)\log\left(z(u)-\sqrt{2}\right)}{4} + \frac{\left(2-\sqrt{2}\right)\log\left(z(u)+\sqrt{2}\right)}{4}$$

Решить уравнение  $xy' + y = y^2$ .

```
In [68]: eq = x*diff(y(x),x) + y(x) - y(x)**2
dsolve(eq, y(x))
```

Out[68]: 
$$y(x)=-rac{1}{C_1x-1}$$

Найти общее решение уравнения  $y''-2\left(1+{
m tg}^2\,x
ight)y=0$ , если известно одно его частное решение  $y_1={
m tg}\,x$ .

Out[69]: 
$$\left(C_1\intrac{e^{-x}}{ an^2\left(x
ight)}\,dx+C_2
ight) an\left(x
ight)$$

Решить уравнение  $(1+x^2) y'' + 2xy' = x^3$ .

Out[70]: 
$$z(x)=rac{C_1+rac{x^4}{4}}{x^2+1}$$

Out[71]: 
$$\frac{x^3}{12} - \frac{x}{4} + \frac{\arctan(x)}{4}$$

Решить уравнение  $y'' - 3y' + 2y = e^{2x} \sin x$ 

In [72]: eq = diff 
$$(y(x),x,2)-3*diff(y(x),x)+2*y(x)-exp(2*x)*sin(x) dsolve(eq,y(x))$$

Out[72]: 
$$y(x) = \left(C_1 + \left(C_2 - rac{\sin\left(x
ight)}{2} - rac{\cos\left(x
ight)}{2}
ight)e^x
ight)e^x$$

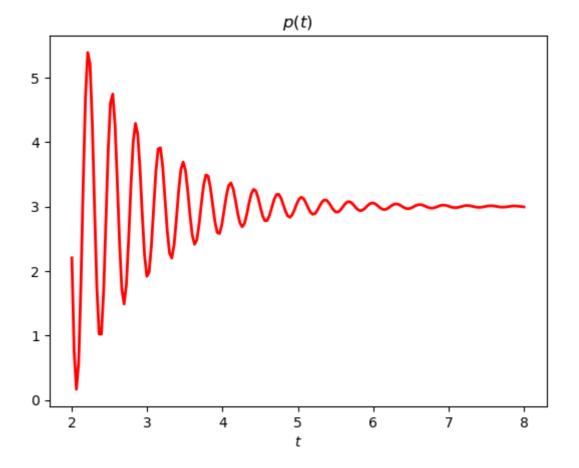
Решить систему уравнений  $\left\{egin{array}{l} rac{dy_1}{dx}=2y_1-y_2\ rac{dy_2}{dx}=2y_2-y_1-5e^x\sin x \end{array}
ight.$ 

Функции спроса D и предложения S, выражающие зависимость от цены p и ее производных, имеют вид:

$$D(t)=3p''-p'-200p+600, \quad S(t)=4p''+p'+201p-603.$$
 Найти зависимость равновесной цены от времени.

```
In [74]:  \begin{array}{l} \texttt{t = symbols('t')} \\ \texttt{p = Function('p')} \\ \texttt{eq = diff(p(t),t,2)+2*diff(p(t),t)+401*p(t)-1203} \\ \texttt{des = dsolve(eq,p(t))} \\ \texttt{des} \end{array}   \texttt{Out[74]: } p(t) = \left(C_1 \sin{(20t)} + C_2 \cos{(20t)}\right) e^{-t} + 3
```

```
In [75]: t = np.linspace(2,8,200)
    y = 3 + np.exp(-t)*(10*np.sin(20*t)+20*np.cos(20*t))
    plt.plot(t, y, c = 'r', lw=2)
    plt.xlabel("$t$")
    plt.title("$p(t)$")
    plt.show()
```



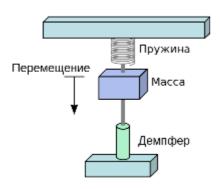
Решить задачу Коши  $\left(x^2y-y\right)^2y'=x^2y-y+x^2-1,\quad y(\infty)=0$ 

```
In [76]: x = symbols('x')
y = Function('y')
eq = (x**2*y(x)-y(x))**2*diff(y(x),x)-x**2*y(x)+y(x)-x**2+1
des = dsolve(eq, y(x))
des
```

Out[76]: 
$$rac{y^2(x)}{2} - y(x) - rac{\log{(x-1)}}{2} + rac{\log{(x+1)}}{2} + \log{(y(x)+1)} = C_1$$

# Решение задачи с использованием дифференциальных уравнений

Одной из распространенных инженерных задач, в которой используются дифференциальные уравнения, является моделирование поведения механической системы. Например, рассмотрим простую систему масса-пружина-демпфер, которая состоит из массы, прикрепленной к пружине и демпферу.



Положение массы как функция времени, x(t), может быть описано следующим дифференциальным уравнением второго порядка:

$$mx''(t) + cx'(t) + k * x(t) = 0$$

где m - масса, c - коэффициент демпфирования, k - постоянная пружины, а x''(t) и x'(t) - вторая и первая производные x(t) по времени, соответственно.

