

GEOM VIEW OF ODE's

1. analytic ideas.

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

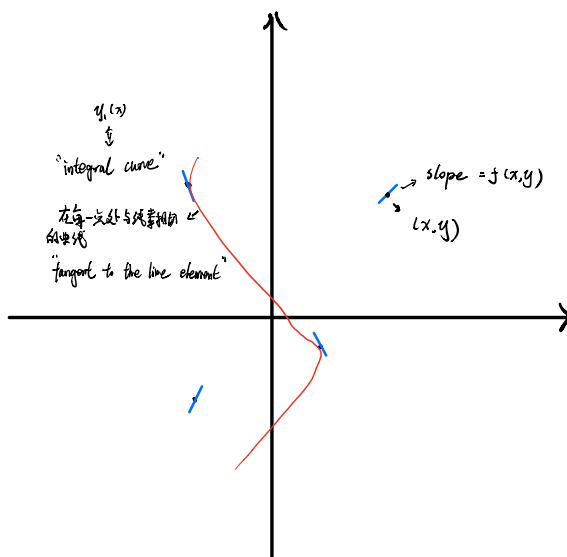
$y_1(x) \rightarrow$ solution.

2. Geometric view

"direction field" \rightarrow 方向场/斜率场

"integral curve" \rightarrow 积分曲线

"斜率的斜率" - curve



DRAWing

Dir. FLD.

computer.

Human.

1. Pick (x, y) [equally space]

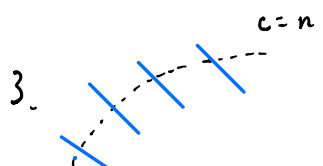
2. $f(x, y) \rightarrow$ find slope.

3. Draws / slope $f(x, y)$

1. Pick slope L .

* 2. find equation: $f(x, y) = L$.

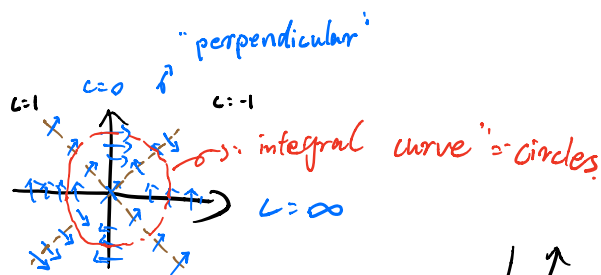
(plot this) \rightarrow isocline
等斜线
slope



例子: example

① $y' = -\frac{x}{y}$

$-\frac{x}{y} = L \Rightarrow y = -\frac{1}{L}x$



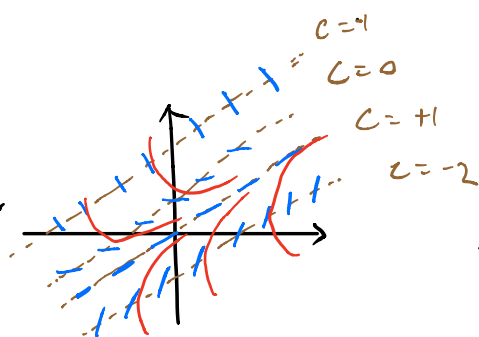
solution of ODE by separation of variables.

$\frac{dy}{dx} = -\frac{x}{y} \Rightarrow y \cdot dy = -x \cdot dx \Rightarrow y^2 + x^2 = C$

② $y' = 1 + x - y$

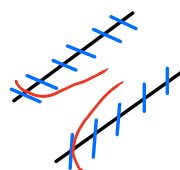
$y = 1 + x - L$

$y = x + C \cdot e^{(-x)}$



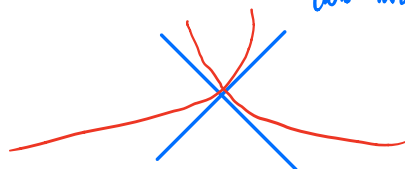
$x = \infty$ solution.

Corridor between.
no escape
curve.
solution can't escape.



★ Principle I: 两条积分曲线不会相交.

"two integral curves can't cross at an angle."



方向场只允许这里存在一个斜率.
can't have two slope

★ Principle II: 两条积分曲线不能相切 (touch)

two integral curves can't touch/

No!



why?



be tangent

"Existence and Uniqueness Theorem."

存在与唯一性定理

假设

HYP:

① $f(x, y)$ 必须是连续函数.
continuous near,
in the vicinity of
that point.

② y 对偏导必须连续.
partial derivative with respect to y
should be continuous near (x_0, y_0)

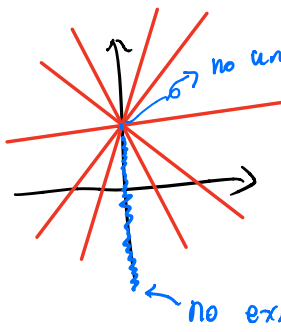
$$\begin{aligned} & x_0, y_0 \\ & y' = f(x, y) \end{aligned}$$

有且仅有一解
Existence
one and only one
solution.

Uniqueness

$$xy' = y-1 \rightarrow \frac{dy}{y-1} = \frac{dx}{x} \rightarrow \ln|y-1| = \ln|x| + C \rightarrow y-1 = \underline{Cx+1}$$

$y-1 \downarrow = Cx$



no uniqueness $y=1/x$
平面内任意点都有解.

$$y' = \frac{y-1}{x} \sim \frac{y}{x} \quad x=0, \text{不连续.}$$

原因: ① $f(x,y)$ 上存在一些无定义点

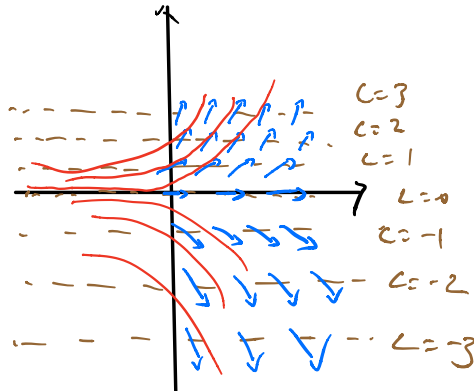
$$y' = y$$

$$\frac{dy}{dx} = y \Rightarrow \int \frac{1}{y} dy = \int 1 \cdot dx \rightarrow \ln y = x + C \quad y = \underline{Ce^x}$$



$$y' = y$$

$$y = C$$

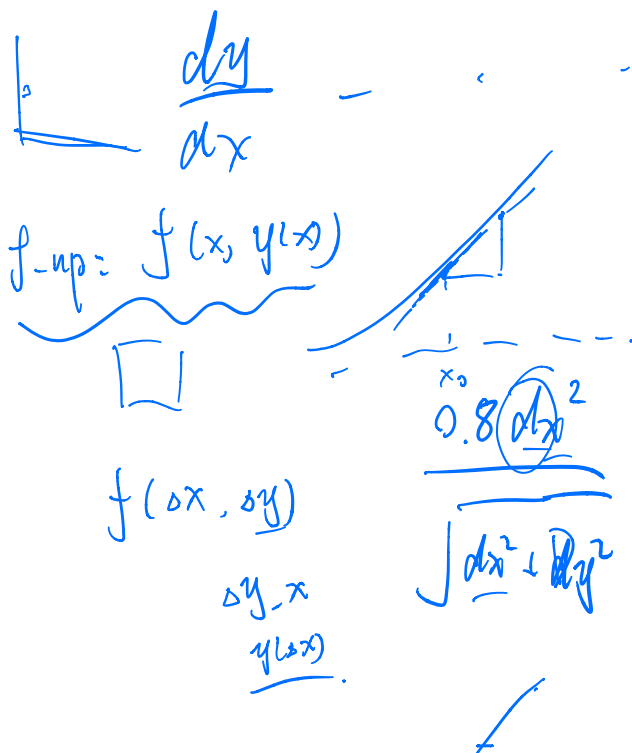


Python.

$$\frac{dT(t)}{dt} = -k (T(t) - T_a)$$

$$y' = -k(y - C)$$

$$y' = -ky + a.$$



$$f(x, y) =$$

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

$$\left[x_0 - \frac{\Delta x}{2}, x_0 + \frac{\Delta x}{2} \right]$$

$$\left[y_0 - \frac{\Delta y}{2}, y_0 + \frac{\Delta y}{2} \right]$$

$$\sqrt{\Delta x^2 + \Delta y^2}$$

$$\Delta y = \text{Slope} \cdot \Delta x$$