

Assignment 1

1. **Differential Equation:** A mathematical equation for an unknown function of one or several variables that relates the values of the function itself and of its derivatives of various orders.

Ordinary Differential Equation: A differential equation that does not contain any partial derivatives of its function.

Order of a differential equation: The order of the highest derivative that appear in the function.

Linear and Nonlinear Differential Equations: The ordinary equation $F(x, y, y', \dots, y^{(n)}) = 0$ is said to be linear if F is a linear function of the variables $y, y', \dots, y^{(n)}$. Otherwise, the equation is non-linear.

Solution of a differential equation: Any function $f: I \rightarrow \mathbb{R}$ such that $F(x, f(x), f'(x), \dots, f^{(n)}(x)) = 0$ and I is an interval in \mathbb{R} , for all $x \in I$.

Initial Value Problem: An ordinary differential equation together with a specified value (initial condition), of the unknown function at a given point in the domain of the solution.

Partial Differential Equation: A type of differential equation that contain partial derivatives of its function.

2. Equation	Linear	Order	Ind. var	Dep. Var	Name
$4x^2y'' + 3xy' + 2y = 0$	yes	2	x	y	Euler
$\frac{dx}{dt} + (t^2 + 1)x = (t^3 - 1)x^2$	yes	1	t	x	2,
$\frac{dp}{dt} = kp(1 - \frac{p}{2}), k, L \in \mathbb{R}$	yes	1	t	p	logistic
$\frac{dy}{dt}y = t + 1$	no	1	t	y	Brennan
$(1-x^2)\frac{d^2y}{dx^2} - x\frac{dy}{dx} + 4y = 0$	yes	2	x	y	Chebyshev
$(1-u^2)\frac{d^2v}{du^2} - 2u\frac{dv}{du} + 20v = 0$	yes	2	u	v	2,

$$3. f(x) = \ln \frac{x}{x+1} \quad f'(x) = \frac{1}{x} - \frac{1}{x+1}$$

$$= \ln(x) - \ln(x+1)$$

$$\Rightarrow x^2 y' - e^y = 0$$

$$= x^2 \left(\frac{1}{x} - \frac{1}{x+1} \right) - e^{\ln(\frac{x}{x+1})} \quad (\text{substituting})$$

$$= x - \frac{x^2}{x+1} - \frac{x}{x+1}$$

$$= \frac{x(x+1) - x^2 - x}{x+1}$$

$$= \frac{x^2 + x - x^2 - x}{x+1}$$

$$= \frac{0}{x+1}$$

$$= 0$$

Make sure $\frac{x}{x+1} > 0$

$$\text{if } x > 0 \Rightarrow \frac{x}{x+1} > 0$$

$$\text{if } x < -1 \Rightarrow \frac{x}{x+1} > 0$$

$$\text{if } -1 < x < 0 \Rightarrow \frac{x}{x+1} < 0$$

$$\therefore x \in (-\infty, -1) \cup (0, \infty)$$

Since $I = (0, \infty)$ is captured in the domain of x , $f(x)$ is a solution. However $J = (-1, 0)$ is not captured in the domain so $f(x)$ is not a solution there.

$$4. f(x) = c_1 e^{-3t} + c_2 e^t$$

$$f'(x) = -3c_1 e^{-3t} + c_2 e^t$$

$$y(0) = 2 : 2 = c_1 e^{-3(0)} + c_2 e^0 = c_1 + c_2$$

$$y'(0) = -1 : -1 = -3c_1 e^{-3(0)} + c_2 e^0 = -3c_1 + c_2$$

$$c_1 + c_2 = 2 \Rightarrow 4c_1 = 3 \Rightarrow c_1 = 3/4$$

$$-3c_1 + c_2 = -1$$

$$c_2 = 5/4$$

The solution is the function $f(t) = 3/4 e^{-3t} + 5/4 e^t$