33B: Notes

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Format

Generally I'll spend the first part (at most 1/2) of class on exposition, recapping the material from class. The rest of class will be spent on working examples similar to those on your homework.

1 Introduction

Differential equations are just equations involving the derivatives of functions. There are partial differential equations - differential equations involving partial derivatives of functions, and ordinary differential equations - differential equations which just involve ordinary derivatives.

We can also classify differential equations by the order of the derivatives they involve:

Definition 1 (Order)**.** *The* order *of a differential equation is just the order of the highest order derivative that it involves.*

Differential equations don't specify just one solution, but rather a family of solutions. For instance consider $x' = 3$. This equation is solved by $x = 3t$ and $x = 3t + 5$. In general solutions are exactly those equations of the form $x = 3t + C$. We call this the *general solution.*

Definition 2 (General Solution)**.** *The* general solution *to an ordinary differential equation of order n is an equation containing n constants which describes all possible solutions to the equation.*

Often we're interested in one particular solution to a differential equation which satisfies constraints of the form $y^{(n)}(t) = y_0$. We call these constraints *initial conditions.* This sort of problem is called an *initial value problem.* It takes n conditions to fully specify a particular solution to a differential equation of order n.

Suppose in our example above that in addition to the differential equation $x' = 3$ we had specified that $x(5) = 4$, then we could find a particular solution by first finding the general solution $x = 3t + C$, and then plugging in the initial condition: $x(5) = 3{\cdot}5+C = 4 \Rightarrow C = -1$. Our solution is then just $x(t) = 3t-1$.

Examples

Give some examples of PDE / ODEs of different orders...

Differential equations come up all the time in practical applications. Here's a really simple example problem.

Example 1. *A ball is dropped from a height of 100m. It's position as a function of time satisfies the (second order linear) differential equation*

$$\frac{d^2x}{dt^2} = -10m/s^2$$

When does it hit the ground?

We should be able to solve this without any new techniques. Just integrate.

$$\frac{d^2x}{dt^2} = -10m/s^2 \Rightarrow \frac{dx}{dt} = -10t + C \Rightarrow x(t) = -5t^2 + Ct + D$$

Of course, this doesn't really specify the location of our ball. We need to use our initial conditions. Since we dropped ball, initial acceleration is $x'(0) = 0$, also we are given $x(0) = 100$. Substituting these into general solution we have:

$$x'(0) = -10t + C = C = 0$$

and

$$x(0) = -5t^2 + Ct + D = D = 100.$$

Thus, solve

$$0 = x(t) = -5t^2 + 100 \Rightarrow t = \pm\sqrt{20}.$$

Clearly our solution must be positive, so the answer is $2\sqrt{5}$ seconds.

Of course this is a sort of silly example since we can solve it by integration. We'll solve harder problems later using more sophisticated techniques.

2 Chapter 2

2.1 Section 1

If we have a purported solution $y(t)$ to some differential equation, we can check that it's actually valid by differentiating and checking to see that the derivatives satisfy whatever equation they are supposed to satisfy.

Definition 3 (Interval of Existence)**.** *The* interval of existence *for an initial value problem is the largest interval on which a solution exists and satisfies the differential equation.*

For instance, the interval of existence for $x' = 3; x(0) = 0$ is $(-\infty, \infty)$ since the solution $x = 3t$ exists, and satisfies the given differential equation for all time.

Definition 4 (Normal form)**.** *A differential equation is said to be in* normal form *if it is of the form $y' = f(y, t)$.*

Given a first order ODE in normal form $y' = f(y, t)$ we can draw a vector field describing solutions by drawing small lines of slope $f(y, t)$ at some collection of points (y, t).

Examples

Check

Example 2 (Exercise 2.1.3)**.** *Check that $y' = -ty$ is solved by $y = Ce^{-(1/2)t^2}$*

Just differentiate and compare:

$$y' = -tCe^{-(1/2)t^2} = -ty$$

so it is a solution to the differential equation.

Interval of Existence

Example 3 (Exercise 2.1.13)**.** *Find the interval of existence for the differential equation* $y' = \frac{2}{3}t - \frac{5}{3t^2}$ *satisfying initial condition* $y(1) = 2$

We can solve by integration:

$$\begin{aligned} \frac{dy}{dt} &= \frac{2}{3}t - \frac{5}{3t^2} \\ dy &= \left(\frac{2}{3}t - \frac{5}{3t^2}\right) dt \\ y &= \frac{1}{3}t^2 + \frac{5}{3t} + C \end{aligned}$$

This is the general solution. If we further demand $y(1) = 2$

$$y(1) = \frac{1}{3} + \frac{5}{3} + C = 2 \Rightarrow C = 0$$

Therefore

$$y(t) = \frac{1}{3}t^2 + \frac{5}{3t}$$

is the particular solution we're after.

Now that we have the solution it's easy to determine interval of existence. There's an asymptote at $t = 0$, so that is the lower end of the interval. The function is continuous as $t \to \infty$, so there is no upper limit. Interval of existence is therefore $(0, \infty)$.

Normal Form

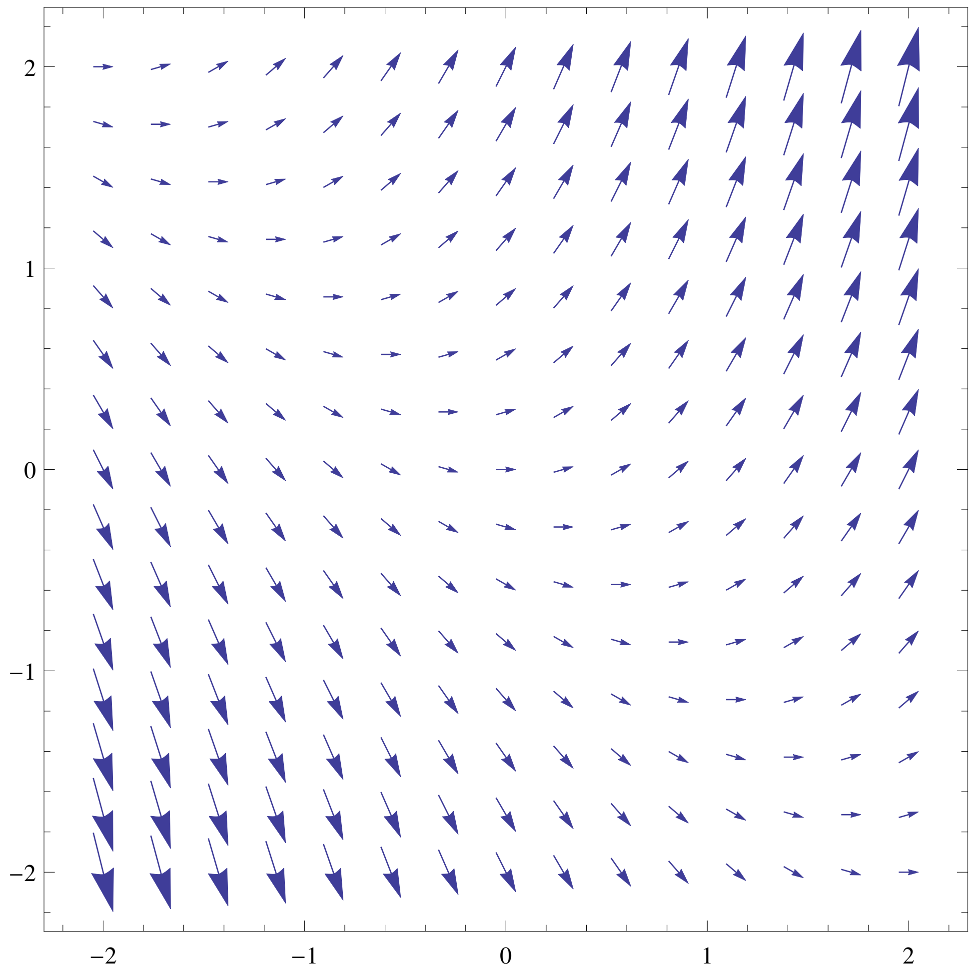
Example 4 (Exercise 2.1.1)**.** *Put* $\phi(t, y, y') = t^2y' + (1 + t)y = 0$ *in normal form.*

Just solve for y':

$$y' = -\frac{y(1 + t)}{t^2}$$

Vector Field

Example 5 (Exercise 2.1.17)**.** *Draw vector field for* $y' = y + t$*.*



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